

August 20 – 23, 2019

Programme on Operational Risk Management under Basel Regime

Coordinator
Dr Richa Verma Bajaj



National Institute of
Bank Management
Pune, India

Programme on Operational Risk Management under Basel Regime

More than a decade since the global financial crises, the banks and regulators world-wide, have become increasingly mindful of the need to manage operational risk properly. During the year, 2011 to 2016, major banks suffered nearly \$210 billion in losses from operational risk (ORX). Banks are going through tough time in measuring and managing this risk, because of its inter linkages with other risk types and its presence in almost all operations of the bank. With increasing irregularities in banks processes, the regulators are regularly reviewing the bank's vulnerability to operational risk and have suggested various methods to compute operational risk capital charges overtime.

The Basel II/RBI Framework presents three methods for calculating operational risk capital charge in a continuum of increasing sophistication and risk sensitivity: (i) the Basic Indicator Approach (BIA); (ii) the Standardised Approach (TSA)/ Alternative Standardised Approach (ASA); and (iii) Advanced Measurement Approaches (AMA). In December 2017, Basel Committee issued "The Standardised Approach (SA) of Operational Risk through their document titled "Basel III: Post Crises Reforms". The idea was to suggest a non-model based method to measure operational risk capital requirements, which replaces all existing approaches considered under Basel II framework.

With increasing awareness and improved controls, the losses from operational risks at major banks worldwide have fallen sharply, from a peak of 6.2 per cent of gross income in 2011 to 1.6 per cent in 2016. Given this background, this programme is designed to equip banks with global best practices in management of operational risk and to discuss about the various issues and challenges involved in implementation of the above mentioned approaches.

Programme Coverage

- ❑ Operational risk taxonomies under Basel II
- ❑ Basel II capital standards in different approaches
 - Transition from Basic Indicator Approach under Basel II to Standardized Approach under Basel III
- ❑ MIS for Operational risk
- ❑ Issues and challenges in loss data collection and utilisation
- ❑ Risk and Control Self-assessment and Key Risk Indicators (KRIs)
- ❑ Management of Operational risk
 - Bank Frauds: preventive aspects
 - Cyber Risk Management
 - Outsourcing Risk Management
 - BCP and Disaster Recovery
 - Anti-Money Laundering
 - Six Sigma and Operational Risk Management

Participation

The programme is for the middle and senior level executives of banks & financial institutions in various functional areas who are interested in operational risk management. Compliance officers and internal auditors who need to equip themselves in this area are also welcome to participate.

Date

August 20 – 23, 2019

The programme will commence on August 20 at 9.00 am and conclude by 5.00 pm on August 23, 2019. Participants are requested to reach NIBM Campus by the evening of August 19, 2019.

Venue

NIBM Campus, Kondhwe Khurd
Pune, India.

Accommodation

The programme is fully residential. Participants will be provided well-furnished single room AC accommodation in the Institute's hostel complex on the campus. However, they will not be permitted to bring their family members to stay on the campus. In case any Officer/Executive with physical/medical disability is being nominated, kindly inform us in advance with particulars of disability to facilitate necessary arrangements.

The Institute has facilities for outdoor and indoor games and a large walking/jogging trail for physical fitness besides a yoga centre. Participants are therefore encouraged to bring appropriate clothes/gear.

Programme Coordinator

Dr Richa Verma Bajaj
Assistant Professor

(Finance Area Group)

**Last Date for Receiving
Nominations:**
August 10, 2019

**Last Date for
Availing Early Bird Incentive of 5%:**
August 5, 2019
(See fee structure on
home page of the website)

Nominations and Enquiries

Please address your enquiries and
nominations to:

Dr Richa Verma Bajaj
Programme Coordinator
National Institute of Bank Management
NIBM Post Office, KondhweKhurd
Pune 411 048 (INDIA)

Tel. : 0091-20-26716000 (EPABX)
0091-20-26716320 (Direct)

Fax : 0091-20-26834478

E-mail : richa@nibmindia.org

For further details, visit us at Website:
www.nibmindia.org

Programme Fee (per participant)

US \$ 1600 for foreign participant

(See fee structure on home page of the website for incentive)

	Fee	GST	Fee+GST	TDS
Member Banks :	36000	6480	42480	3600
Non-Member Banks :	42000	7560	49560	4200

The fee includes the cost of tuition, board and lodging facilities, teaching material, etc. (Goods and Services Tax (GST) @ 18% and TDS @ 10%. Kindly send the TDS Certificate on priority to NIBM).

Mode of Payment for Indian Participants

- The fee may preferably be transferred by RTGS/NEFT/ECS to our A/c No. 20002400021 with Bank of Maharashtra, NIBM Branch, Pune (IFSC Code MAHB0001124). NIBM PAN No. AAATN0040P and GSTIN No. 27AAATN0040P1ZJ.
- National Institute of Bank Management
NIBM Post Office, Kondhwe Khurd, Pune 411 048, INDIA.

Mode of Payment for Foreign Participants

Mode of Remittance: SWIFT*

1. Name & Address of our Bankers : **Oriental Bank of Commerce
C-2, Shop No. 4-5, Bramha Estate
Kondhwe Khurd, Pune 411 048
Maharashtra, India**
2. Name of the Account : **National Institute of Bank Management**
3. NIBM's Bank Account No. with Oriental Bank of Commerce : **Current A/C 11281131004402**
4. Bank's Swift Code : **ORBCINBBFCP**
5. Oriental Bank of Commerce A/c No. with Correspondent Bank : **36152559**
6. Preferred currency : **USD**
7. Correspondent Bank : **CITIBANK N.A.**
8. Swift code for Citi Bank : **CITIUS33**

*** The Foreign Bank
Charges/ SWIFT
charges/Commission
is to be borne by the
remitter. The fees
mentioned in the
invoice/brochure is to
be paid to NIBM, net
of all bank charges.**

***Payments will be accepted only through electronic mode.
Cheques/DDs/Pay Orders will not be accepted.**

- **For all electronic remittances, kindly send a confirmatory e-mail at: accounts@nibmindia.org giving details of the remitter and participant, name and dates of programme, etc.**

Please see programme fee structure on home page of the website for early bird incentive, incentives for SAARC and other developing countries, mode of remittance, Pune City route map and local conveyance.