

December 19 – 22, 2017

**Programme on
Operational Risk Management
under Basel II**

Coordinator
Dr Richa Verma Bajaj



**National Institute of
Bank Management
Pune, India**

Programme on Operational Risk Management under Basel II

Growing number of high-profile operational loss events worldwide have led banks and supervisors to increasingly view operational risk management as an integral part of the risk management activity. Operational risk is embedded in every activity, product or process of an institution. An individual bank's approach to manage operational risk will depend on a range of factors, including its size and sophistication and the nature and complexity of its activities. Operational risk, over the years, has increased due to the adoption of financial technology which has been changing rapidly, globalization of financial services, and outsourcing/off-shoring of operations and processes. All these have led to increased regulatory focus as well as heightened internal concern with operational risk. It is for these reasons that RBI has advised banks that they should be able to estimate how much capital they need to hold against operational risks. 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 March 2016, Basel Committee issued consultative document on "Standardized Measurement Approach (SMA) for Operational Risk", which provides a single non-model-based method for the estimation of operational risk capital. The committee analyzed that the combination of a simple standardized measure of operational risk and bank-specific loss data provides a sufficiently risk sensitive measure of operational risk.

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.

Content

- ❑ Operational Risk Taxonomies Under Basel II
- ❑ Basel II Capital Standards in Different Approaches
 - Top-down Vs Bottom-up
 - SMA and its implications
- ❑ Elements of AMA
- ❑ Risk Based Internal Audit
- ❑ MIS for Operational Risk
- ❑ Bank Frauds: Preventive Aspects
- ❑ Six Sigma and Operational Risk Management
- ❑ BCP and Disaster Recovery
- ❑ Anti-Money Laundering

Participation

The programme intends to reach out to 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.

Dates

December 19 – 22, 2017

The programme will commence on December 19 at 9.00 a.m. and conclude by 5.00 p.m. on December 22, 2017.

Participants are requested to reach NIBM Campus by the evening of December 18, 2017.

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:

December 9, 2017

Last Date for

Availing Early Bird Incentive of 5%:

December 2, 2017

(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, Kondhwe Khurd

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.