

Coordinators
Dr Smita Roy Trivedi
Prof Tasneem Chherawala

International Programme in Banking and Finance

(Focus: Risk Management)

March 6 – 18, 2017



National Institute of Bank Management
Pune, India

For the Attention of Programme Participants

- Date of Arrival at NIBM Campus : On or before March 5, 2017
- Date of Commencement of the Programme : March 6, 2017
- Duration of the Programme : Two weeks
- Date of Departure from Pune : On or after March 18, 2017
- Last Date for Receiving Nominations : February 24, 2017

Class-room Sessions

Monday to Friday : 09.30 hrs. – 17.15 hrs.

Nominations and Enquiries

Enquiries, if any, and nominations may be sent to:

Dr Smita Roy Trivedi/Prof Tasneem Chherawala
Programme Coordinators
National Institute of Bank Management
NIBM Post Office, Kondhwe Khurd
Pune 411 048, India

Telephone : 0091-20-26716000 (EPABX)
0091-20-26716252/26716546(Direct)

Fax : 0091-20-26834478

E-mail : smita@nibmindia.org
tasneem@nibmindia.org

Website : www.nibmindia.org

Last Date for Receiving Nominations: February 24, 2017

International Programme in Banking and Finance

(Focus: Risk Management)

Duration : Two Weeks
Dates : March 6 – 18, 2017
Level of Participation : Senior and Middle Management
Coordinators : Dr Smita Roy Trivedi &
Prof Tasneem Chherawala

Global output grew at 3.2 per cent in 2015, only slightly lower than in 2014 and not far from its 1982-2007 average. As the Bank of International Settlements (2016) puts it, "The global economy is not as weak as the rhetoric suggests." However, fragility remains within the system and despite sustained efforts by central banks, interest rates and inflation continue to be low and markets volatile. In this challenging environment, the financial sector must gear up to the regulatory challenges with emergence of the Basel III framework.

It is crucial that the risk management function in banks and financial institutions transcends its isolated role of compliance and control and aligns itself to the rest of the business lines as quantitative models alone may fail to facilitate timely and informed decision-making. A holistic and effective risk management function combined with high quality capital buffers to absorb losses and well-managed liquidity buffers, as emphasized in Basel III guidelines, will help in building the resilience of FIs and enable them to pursue long-term performance and profitability objectives.

In the light of the above, NIBM offers this International Programme on Banking and Finance with a focus on Risk Management, which will provide a quantitative and qualitative framework for measuring, monitoring, integrating and managing multiple risks within bank portfolios.

Pedagogy

Lectures, case studies and discussions will be employed to make the programme highly participative in nature.

Faculty

NIBM faculty, senior executives from banks, FIs and central bank.

Objectives

- Introduce participants to recent developments in global financial markets and best practices in risk management.
- Equip participants with necessary skills, techniques and strategies to measure and manage credit, market and operational risks within an integrated risk management framework.

Course Content

- ❑ Financial Markets
- ❑ Financial Statement Analysis and IFRS
- ❑ Credit Portfolios and Credit Analysis
- ❑ Investment Portfolios of Banks and FIs
- ❑ Basel Capital Accords and Global Best Practices in Risk Management
- ❑ Market Risk
 - Bond Dynamics, Duration, MDuration and Convexity
 - ALM and Liquidity Risk
 - Value at Risk Models, Stress Tests
 - Measuring and Managing Foreign Exchange Risk Exposures
- ❑ Credit Risk
 - Credit Rating Models
 - Models for PD, LGD and EAD
 - Measuring and Managing Portfolio Credit Risk
 - Stress Testing for Credit Risk

- ❑ Operational Risk
 - Key Risk Indicators (KRIs) and Risk Control and Self-Assessment (RSCA)
 - Stress Tests and Scenario Analysis for Ops Risk
- ❑ Integrated Risk Management: Economic Capital Estimation, Risk-Based Capital Allocation, RAROC, Risk-Based Pricing
- ❑ Risk-Based Supervision and Internal Audit
- ❑ Systemic Risk

Duration

March 6 – 18, 2017

The programme will begin at 9.00 am on March 6 and will conclude by 1.30 pm on March 18, 2017. Participants are expected to reach the NIBM campus by evening of March 5, 2017.

Venue

NIBM Campus, Kondhwe Khurd, Pune, INDIA

Programme Fees (per participant)

US \$ 4800 for foreign participant

	<i>Fee</i>	<i>ST</i>	<i>SBAC</i>	<i>KKC</i>	<i>Fee+ST+ SBAC+KKC</i>	<i>TDS</i>
Mem. Banks	: 84000	11760	420	420	96600	8400
Non-Mem. Banks	: 98000	13720	490	490	112700	9800

(Service Tax (ST) @ 14%, Swachh Bharat Abhiyan Cess (SBAC) @ 0.5%, Krishi Kalyan Cess (KKC) @ 0.5% and TDS @ 10%. Kindly send the TDS Certificate on priority to NIBM).

Please visit NIBM website www.nibmindia.org for fee structure and mode of remittance.

The fee covers the cost of tuition, teaching materials, books, computer time, full board and lodging at NIBM for the entire duration of the programme and internal travel for field visits. However, it does not include excess baggage, embarkation charges at the airport, etc. The fee does not cover the participant's out-of-pocket expenses. In case any sponsoring authorities/organisations are desirous of defraying these expenses or giving any other allowance, they may do so directly to the participant(s). The sponsoring organisations are requested to provide funds for 5 kilos of extra baggage to carry back the reading materials, books, etc. They may also provide for embarkation fees.

Medical Care

Medical care by the Resident Medical Officer (RMO) will be available on the campus including cost of medicines. But this does not cover: (a) cost of spectacles; (b) hearing aids and orthopedic appliances; (c) cost of antidiabetic drugs; (d) cost of treatment of venereal diseases, sterility, impotency, obesity, TB, etc.; and (e) cost of dental treatment and artificial dentures.

Nominations under Sponsorship by the Ministry of External Affairs, Government of India

Participants of this programme are eligible for sponsorship by the Ministry of External Affairs under the ITEC/SCAAP programme. Therefore, the above mentioned fee structure does not apply to participants sponsored by the Ministry of External Affairs under the Government of India fellowships, *viz.* ITEC, SCAAP programmes, etc.

Possible Sources of Funding

Some national/international agencies have schemes for giving financial support for participation of nominees to the programme. Participating institutions, if they so desire, may approach the following organisations for funding:

1. Embassy of India in their country for assistance under Colombo Plan (CP), Special Commonwealth African Assistance Plan (SCAAP), and Indian Technical and Economic Cooperation Programme (ITEC). These are Government of India scholarships.

2. United Nations Development Programme (UNDP), World Bank (WB), International Labour Organization (ILO), and Food and Agriculture Organization (FAO). For support from these organisations, the institutions may approach the field agencies of these organisations in their country or region through their respective governments.
3. Commonwealth Fund for Technical Cooperation (CFTC).
4. Secretary General, Afro-Asian Rural Reconstruction Organization, C-117-118, Defence Colony, New Delhi - 110 001, India.

Hostel 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 the appropriate clothes/gear.

Visa Requirements

Participants are advised to obtain visa for two weeks stay in India.

Dress Code for Programme

Formal/Semi Formal.

Last Date for Receiving Nominations

February 24, 2017

About the Institute

The NIBM is a premier academic-cum-training institute for providing research, training and consultancy services to the banking industry and financial institutions both in India and abroad. The institute was established in 1969 as an autonomous body by the Government of India and is supported by the Reserve Bank of India, commercial banks and financial institutions in India.

The institute aims at promoting professionalism in the management of banks and other financial institutions by carrying out the following functions:

1. Imparting **training** and **education** to bankers both in general and functional management areas.
2. Conducting fundamental and applied **research** on problems concerning the banking industry.
3. Providing **consultancy** and other **advisory services** to the industry in their problem-solving endeavours.

The NIBM currently has 30 faculty members working in the following area groups (multi-disciplinary approach): (a) Finance, (b) Human Resource Management, (c) Information Technology, (d) Money, International Banking and Finance, (e) Rural Finance and Development, (f) Strategic Planning, Marketing and Control.

The institute conducts the following major education and training programmes:

- Top management conferences and seminars on policy issues.
- Training programmes in functional and general management areas for senior bank executives from India and other countries.
- Programmes for development of faculty at the banks' training establishments.
- In-company programmes for meeting organisation-specific requirements of banks and financial institutions both in India and abroad.

- ❑ Conducting AICTE-approved Post-Graduate Diploma in Management (PGDM) - Banking and Financial Services to provide to the financial system a pool of talented young executives on a regular basis.

The institute has been actively involved in research on various subjects concerning the banking and financial system. It has brought out more than 100 publications in the form of books and monographs. The institute also brings out the following quarterly journals in English:

- (a) ***Prajnan***: Journal of Social and Management Science (launched in 1972).
- (b) ***Vinimaya***: Presents conceptual and practical viewpoints of both the bankers and management educationists on issues of bank management in an informal style (launched in 1976).

The institute has contributed significantly to the development of banking and financial sector in India and other developing countries through its consultancy and policy research activities in diverse areas. It has an excellent library with more than 65,000 books, 10,000 bound volumes of journals and 2,000 reports of various committees. The library receives more than 240 Indian and foreign academic journals on various subjects of management, information technology, banking and finance.

The institute also has a modern, well-equipped Computer Service Centre to support its academic activities. It has excellent administrative support facilities for carrying out its activities. These include reprographic services, internet and e-mail facilities, travel booking arrangements, entertainment facilities, etc. Medical facilities are also provided within the campus. The supporting administrative staff is efficient and well-organised.

The NIBM campus is situated in sylvan surroundings with well-maintained gardens, lawns and trees. Its buildings are spread over an area of 60 acres in a valley situated about 9 km from Pune railway station and 16 km from the airport. 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 the appropriate clothes/ gears.

City of Pune

NIBM is located within central Pune, a metropolitan city in Maharashtra state about 170 km to the south-east of Mumbai (3.5 hours by car). The city is well-connected by air, rail and road to all the major cities and business centres of the country. Pune, considered to be the educational and cultural capital of the state, is endowed with a number of renowned institutions. Besides, it has a prominent place in the historical map of the country. The city also houses a variety of large and medium-sized industrial units and IT companies.

Climate

The city being situated on the eastern hills of the Sahyadri range of mountains of the Western Ghats, the climate is generally pleasant. Day time temperature during the scheduled programme will be a maximum of 36° C and a minimum of 16° C at night.

Reaching NIBM Campus

A relevant road map of Pune to guide the arriving participants is given on the back cover of this booklet. The Chhatrapati Shivaji Maharaj International Airport at Mumbai is the nearest international airport. Pune is connected by air and rail from major metros like Mumbai, New Delhi, Kolkata, Chennai and Bangalore. The city is also approachable by road from Mumbai and the shared taxi service, luxury (AC Volvo) and semi-luxury (ASIAD) buses are regularly available from the Mumbai airport and Dadar TT (about 15 kilometres from the airport). The taxi and bus charges are about Rs 450 and Rs 250-550 per head respectively. The road journey of 200 kilometres from Mumbai to Pune normally takes around 3.5 hours.

Participants will be received at the Pune railway/bus station/taxi stand/airport only if a request is made in advance indicating confirmed arrival timings. In case of any requirements on arrival at Mumbai, participants may contact the **NIBM Mumbai Office, Tel.: +91-022-23534782, +91-09867885332. Contact Person: Mr Sanjay Redkar.**

Please visit our website: www.nibmindia.org for further details.



NIBM Library

National Institute of Bank Management

NIBM Post Office, Kondhwe Khurd
Pune 411 048, INDIA

Telephone : 0091-20-26716000 (EPABX)
0091-20-26716252/26716546 (Direct)

Fax : 0091-20-26834478

E-mail : smita@nibmindia.org
tasneem@nibmindia.org

Website : www.nibmindia.org