

Online Programme on Liquidity Risk Management for NBFCs

July 6 – 11, 2020

(Online Course Duration 20 hours)

Coordinator
Prof Sanjay Basu



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

Introduction

The ILFS crisis showed how liquidity problems can trigger off solvency concerns at NBFCs. It also demonstrated how funding pressures can spill over into securities markets and spread fast from one institution to another. As a result, RBI issued Liquidity Risk Management Guidelines in November 2019, for NBFCs, which proposes stringent methods for liquidity risk estimation, supervision and control. Strict liquidity stress tests have also been prescribed. The Covid-19 pandemic further highlighted the need for effective Liquidity Risk Management at NBFCs, to address short-term funding concerns.

In this context, a sound and comprehensive Liquidity Risk Management framework is vital for NBFCs. It provides them a clear indication of the sources of shocks and their impact on inflows and outflows. It enables them to estimate requisite liquidity buffers, under normal and stressed conditions. It allows them to study risk interactions, fix liquidity risk limits and design conservative strategies for firm-specific and systemic liquidity events. Finally, it helps them price the costs and benefits of liquidity risk, in asset and liability products. To equip NBFCs with the tools and concepts, to appreciate the nuances of liquidity risk in volatile markets, we offer an online programme on liquidity risk management.

Content

❑ **Overview**

- ❖ Need for Liquidity Risk Management at NBFCs
- ❖ Recent challenges and initiatives in Liquidity Risk Management

❑ **Prerequisites**

- ❖ Liquidity Gap Statements
- ❖ LCR

❑ **Behavioural Analysis for Non-Maturity Products**

- ❖ Simulation Models
- ❖ Optimization models

❑ **FTP for Liquidity Risk**

❑ **Stress Testing for Liquidity Risk**

- ❖ Scenario analysis.
- ❖ Risk interactions and Macroeconomic models.
- ❖ Estimation of Tail losses

❑ **Covid-19 pandemic**

- ❖ Impact on NBFCs.
- ❖ Strategies and Regulatory measures

Target Audience

The programme is for the middle and senior level executives of NBFCs in ALM, Treasury and Risk Management, who are interested in Liquidity Risk Management.

Modalities

This online course will have 20 hours of engagement time, which includes several self paced study and live interactions of participants. The courseware will include the following:

- I. Reading material for self-study, Case study or exercise material
 - II. Video sessions both pre-recorded sessions and live, interactive sessions by faculty
- Participants enrolled to the programme will be provided with log-in id and password to enter into the learning platform of the Institute. Guidance will be provided for navigating through the various activities in the platform such as accessing courseware, viewing video sessions, participating in live sessions etc.

The programme window will be open for maximum 6 days from date of commencement. Schedule for live session will be provided at the start of the programme. Executives attending the programme would need internet access on a desktop or laptop with Google Chrome to enable access to live and recorded sessions.

Completion Certificate

A completion certificate will be given to the participant at the end of the programme. Participant has to remain logged in for at least the total number of engagement hours within the duration of the programme for being considered to have completed the same.

Nominations and Enquiries

Nominations are invited from both Institutions and Individuals from Executives working in NBFCs can apply for the programme in their individual capacity.

Please address your enquiries and nominations to:

Prof Sanjay Basu

Programme Coordinator

National Institute of Bank Management

NIBM Post Office, Kondhwe Khurd Pune 411 048 (INDIA)

Tel. : 0091-20-26716000 (EPABX)

E-mail : sbasu@nibmindia.org

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

Last Date for Receiving Nominations: July 2, 2020

Programme Fee (per participant) for 20 hours programme

US \$ 800 for foreign participant

	Fee	GST	Fee+GST	TDS
Member Banks :	18000	3240	21240	1800
Non-Member Banks :	21000	3780	24780	2100
Individual Nominee :	21000	3780	24780	----

The fee includes the cost of tuition, access to reading material and recorded videos, etc. (Central 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*

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