



National Institute of
Bank Management
Pune, India

Programme on Basel III

September 18 – 22, 2018



Coordinators
Prof Tasneem Chherawala
Prof Sanjay Basu

Programme on Basel III

(Focus: Final Post Crisis Reforms)

Introduction

The Basel III guidelines introduce stringent risk based capital, leverage and liquidity standards for the global banking community. The framework is operational in many countries, including India. The goal of these regulations is to enhance the stock of core capital, high quality liquid assets and stable funds. The basic purpose is to improve the resilience of the banking sector to financial and economic stress episodes.

In the recent past, the Basel Committee has complemented such standards by introducing additional guidelines on credit risk, operational risk and leverage ratio. Meanwhile, the Reserve Bank of India has also finalised the NSFR regulations under Basel III.

It is widely acknowledged that Basel III will pose numerous challenges for managing portfolio mix, capital, liquidity and profitability at banks. Therefore, we offer a programme on Basel III which aims to provide participants with a lucid and detailed analysis of the guidelines by the Basel Committee, with a focus on the latest reforms. The programme will help the participants to estimate the impact of the additional capital and liquidity requirements on business mix and profit margins. Besides, it will also enable them to assess the impact of the recent standards. Finally, the programme will allow banks to take stock of the progress made so far and the challenges ahead.

Target Audience

Middle and Senior Executives of Risk Management and ALM Departments, who are involved with Basel III implementation.

Course Content

- ❑ **Overview of Basel III: Issues and Challenges**
- ❑ **Basel III Guidelines in India**
- ❑ **Regulatory Capital Structure under Basel III**
- ❑ **Capital Planning under Basel III**
- ❑ **Credit Risk Guidelines under Basel III**
- ❑ **Counterparty Credit Risk and CVA for Derivative Exposures**
- ❑ **Leverage Ratio: Measurement and Implications**
- ❑ **Measures for Procyclicality Reduction and Impact on Business Growth**
- ❑ **Operational Risk under Basel III**
- ❑ **Stress Testing Liquidity Risk**
- ❑ **LCR and NSFR: Measurement and Pricing Implications**

Programme Coordinators

Prof Tasneem Chherawala

Assistant Professor

Prof Sanjay Basu

Associate Professor

(Finance Area Group)

Dates

September 18 – 22, 2018

The programme will begin at 9:00 am on September 18 and conclude by 5:00 pm on September 22, 2018. The participants are requested to report by the evening of September 17, 2018.

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.

