

Online Programme on
**Operational Risk
Management**

(Focus: RCSA and KRIs)

February 9 – 13, 2021

(Online course duration 15 hours)

Coordinator

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(Finance Area Group)



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The Basel committee through “Basel Committee: Post crises reform” (December 2017), have introduced new and revised standardized approach of operational risk, and scrapped existing Basel II approaches. Under the revised framework, operational risk has changed, not only in terms of capital charge estimation, but also in terms of risk management. The committee through the revised approach have emphasized on collection of sufficient internal loss data to add risk sensitivity in the operational risk capital framework through ILM (Internal Loss Multiplier). However, the document is silent on other three data elements of Advanced Measurement Approach (AMA) i.e. External loss data, Scenario Analysis and Business Environment and Internal Control Factors (BEICFs). This programme is going to provide detailed coverage on BEICFs (through Risk and Control Self-Assessment and Key Risk Indicators) and Scenario Analysis, as an important tool for operational risk management in banks.

During the current pandemic, the banks, worldwide, have observed rise in frauds including cyber frauds and various risks from process and system failures. Although, the event is same, but has varied impacts on the banks, that is why; need of the hour for all banks is to have robust BEICFS i.e. self-assessment and key risk indicator (KRIs) framework and scenario analysis, in place, to reduce the impact of such uncertain events.

Given this backdrop; this programme is important for banks to equip themselves with global best practices in operational risk data collection and management for financial and operational resilience.

Objective

The programme is designed to discuss about the tools and techniques for management of Operational Risk, and issues and challenges in implementation of various approaches of operational risk capital charge computation.

Content

- ❑ Operational Risk Taxonomies Under Basel Regime
- ❑ Basel Operational Risk Capital Standards
- ❑ Issues and Challenges in Loss Data Collection and Utilization
- ❑ Trade Based Money Laundering: Identification of Red Flag Indicators
- ❑ Stress Testing Operational Risk
- ❑ Loss Distribution Approach for Operational Risk Management
- ❑ Framework of Risk and Control Self-Assessment and Key Risk Indicator
- ❑ Hands on: RCSA and KRIs
 - Loan Products
 - Treasury
 - IT Function

Target Group

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.

Modalities

This online course will have 15 hours of engagement time spread over a maximum 5 days, 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 and Online references

II. Video sessions comprising of:

- i. Pre-recorded videos sessions
- ii. Live video sessions by faculty or guest lecturers, for discussions, clarification of doubt, etc.

Participants enrolled to the programme will be provided with login id and password to enter into the learning management 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, taking quizzes, etc. The programme window will be open for maximum 5 days including date of commencement.

Live session schedule 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 India and Abroad. Executives working in Banks/Financial Institution/Consulting Firms/Technology Firms in the Banking and Financial Services domain can apply for the programme in their individual capacity.

Please address your enquiries and nominations to:

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NIBM Post office, Kondhwe Khurd
Pune 411 048, India

Mobile : 9960025591
Tel. : 0091-20-26716000 (EPABX)
E-mail : richa@nibmindia.org
Web : www.nibmindia.org

Last Date for Receiving Nominations: February 7, 2021

Programme Fee (per participant) for 15 hours programme

US \$ 600 for foreign participant

	Fee	GST	Fee+GST	TDS
Member Banks :	13200	2376	15576	1320
Non-Member Banks :	15500	2790	18290	1550
Individual Nominee :	15500	2790	18290	----

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.**