



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

*Coordinators*  
**Prof Tasneem Chherawala  
Prof Sanjay Basu**

**August 29 – September 2, 2017**

**Programme on**

# **Basel III**

***Focus: Capital Management and  
Product Pricing Strategies***



Programme on

# Basel III

**Focus: Capital Management and Product Pricing Strategies**

## 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.

It is widely acknowledged that Basel III will pose numerous challenges for managing portfolio mix, capital, liquidity and profitability at banks. In response, banks will need to refine their strategies for raising capital and approaches to pricing deposit and loan products.

We offer a programme on Basel III which aims to provide participants with a lucid and detailed analysis of the guidelines, including the recent modifications by the Basel Committee. It will help them appreciate the methods and challenges for planning and raising capital. It will also enable them to incorporate cost of capital and liquidity spreads in the pricing of their products. Finally, it will apprise them of the need to adopt balanced pricing strategies which address both credit quality and ALM concerns, while ensuring profitable customer relationships, to optimize their risk adjusted returns on capital.

## Target Audience

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

## Course Content

- ❑ **Overview of Basel III: Issues and Challenges**
- ❑ **Regulatory Capital Definitions under Basel III**
- ❑ **Capital Planning under Basel III**
- ❑ **Measuring the Cost of Economic and Regulatory (Basel III) Capital**
- ❑ **Capital Raising Strategies**
- ❑ **Understanding Loan Pricing from a RAROC perspective**
- ❑ **Leverage Ratio: Measurement and Pricing Implications**
- ❑ **Counterparty Credit Risk and CVA for Derivative Exposures**
- ❑ **Measures for Procyclicality Reduction and Impact on Business Growth**
- ❑ **Funds Transfer Pricing methods**
- ❑ **LCR and NSFR: Measurement and Pricing Implications**

## Dates

August 29 – September 2, 2017

The programme will begin at 9:00 am on Tuesday, August 29 and conclude by 5:00 pm on Saturday, September 2, 2017. The participants are requested to report by the evening of August 28, 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 Coordinators

Prof Tasneem Chherawala  
Assistant Professor

Prof Sanjay Basu  
Associate Professor

(Finance Area)

## Last Date for Receiving Nominations:

August 19, 2017

## Last Date for

## Availing Early Bird Incentive of 5%:

August 14, 2017

(See fee structure on home page of the website)

## Nominations and Enquiries

Please address your enquiries and nominations to:

Prof Tasneem Chherawala

Prof Sanjay Basu

Programme Coordinators

National Institute of Bank Management

NIBM Post Office, Kondhwe Khurd

Pune 411 048 (INDIA)

Tel : 0091-20-26716000 (EPABX)  
267165124/26716129 (Direct)

Fax : 0091-20-26834478

E-mail : [tasneem@nibmindia.org](mailto:tasneem@nibmindia.org)

[sbasu@nibmindia.org](mailto:sbasu@nibmindia.org)

**For Further Details Visit us at Website:**  
[www.nibmindia.org](http://www.nibmindia.org)

## Programme Fee (per participant)

### US \$ 2000 for foreign participant

(See fee structure on home page of the website for incentive)

	Fee	ST	SBAC	KKC	Fee+ST+ SBAC+KKC	TDS
Mem. Banks	: 42000	5880	210	210	48300	4200
Non-Mem. Banks	: 49200	6888	246	246	56580	4920

The fee includes the cost of tuition, board and lodging facilities, teaching material, etc. (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).

### 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 ST No. AAATN0040PST001.
- 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](mailto: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.