

April 16 – 18, 2020

**Programme on
Risk Governance Framework**
(for Board Members and CROs of Banks and FIs)

Coordinators
Dr Tasneem Chherawala
Prof Sanjay Basu



National Institute of Bank Management
Pune, India

Programme on Risk Governance Framework

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Introduction

The frequent occurrence of financial crises across the world has highlighted the need for more rigorous Board-level risk governance systems at Banks and Financial Institutions. The development of a comprehensive Risk Appetite Framework (RAF), which includes the creation and implementation of ICAAP and ILAAP Policies, is an essential element of such a structure. An appropriate RAF enables the Board and Senior Management to define the Bank's risk capacity, risk appetite and risk limits for business lines, under normal and stressed conditions. It is the most effective tool for risk oversight, with which the Board can monitor the risk profile of the bank on a regular basis and prescribe necessary strategies for risk mitigation.

Against this backdrop, regulators and supervisors the world over, including the Reserve Bank of India, have emphasized on greater Board-level accountability with respect to risk management. Hence, NIBM has designed this Programme to enable Board members and CROs to refine their risk-appetite and risk governance frameworks. It will also help them to improve capital and liquidity stress testing practices. Finally, it will allow them to integrate risk management goals and business strategies.

Target Audience

Board Members, Members of the Risk Management Committee and Audit Committee of the Board, Executive Directors and CROs

Programme Content

1. Risk Management Framework

- Identifying the key business risks
- Techniques for risk measurement
- Specification of key risk indicators

2. Stress Testing, ICAAP and ILAAP

- Principles of Stress Tests
- Applications of stress tests in projecting capital and liquidity buffers
- Scope of ICAAP and ILAAP

3. Risk Appetite Framework

- Defining risk appetite, tolerance and capacity
- Linking risk appetite to business plans
- Formulating the Risk Appetite Statement
- Translating risk appetite into risk limits and return targets for business lines

4. Risk Governance Framework

- Roles and responsibilities of the Board, RMC, RMD and Business Lines
- Limit authorization processes
- Risk reporting and monitoring systems

Faculty Resources

NIBM Faculty and Industry Experts

Dates

April 16 – 18, 2020

The programme will begin at 9.00 am on April 16 and will conclude by evening on April 18, 2020. Participants are expected to reach NIBM Campus positively by the evening of April 15, 2020.

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

Dr Tasneem Chherawala

Assistant Professor

Prof Sanjay Basu

Associate Professor and

Associate Dean (Research)

(Finance Area Group)

Last Date for Receiving Nominations:

April 6, 2020

Last Date for

Availing Early Bird Incentive of 5%:

April 1, 2020

(See fee structure on

home page of the website)

Nominations and Enquiries

Please address your enquiries and nominations to:

Dr Tasneem Chherawala

Prof Sanjay Basu

Programme Coordinators

National Institute of Bank Management

NIBM Post Office, KondhweKhurd

Pune 411 048 (INDIA)

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26716124/129 (Direct)

Fax : 0091-20-26834478

E-mail : tasneem@nibmindia.org,
sbasu@nibmindia.org

Website : www.nibmindia.org

Programme Fee (per participant)

US \$ 1200 for foreign participant

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

	Fee	GST	Fee+GST	TDS
Member Banks :	26400	4752	31152	2640
Non-Member Banks :	31200	5616	36816	3120

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

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 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.