



Programme on Operational Risk Management Under Basel II

January 30 – February 2, 2017

Coordinators
Dr Richa Verma Bajaj
Dr K Srinivasa Rao

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



Programme on Operational Risk Management Under Basel II

The growing numbers of high-profile operational loss events worldwide have led banks and supervisors to increasingly view operational risk management as an integral part of the risk management activity. Wikipedia defines operational risk management as a continual cyclic process that includes risk assessment, risk decision-making, and implementation of risk controls, which results in acceptance, mitigation or avoidance of risk. Operational risk, which was initially understood as risk other than credit and market risk, has now been defined by regulators and recognised by banks to be critical in shaping their risk profile. Operational risk is embedded in every activity, product or process of an institution. An individual bank's approach to manage operational risk will depend on a range of factors, including its size and sophistication and the nature and complexity of its activities.

The Basel II framework presents three methods for calculating operational risk capital charge in a continuum of increasing sophistication and risk sensitivity: (a) the Basic Indicator Approach (BIA); (b) the Standardised Approach (TSA)/Alternative Standardised Approach (ASA); and (c) Advanced Measurement Approach (AMA). In March 2016, the Basel Committee issued a consultative document on 'Standardised Measurement Approach (SMA) for Operational Risk', which provides a single non-model-based method for the estimation of operational risk capital. The committee analysed that the combination of a simple standardised measure of operational risk and bank-specific loss data provides a sufficiently risk-sensitive measure of operational risk.

Given this background, this programme is designed to equip banks with global best practices in management of operational risk and to discuss about the various issues and challenges involved in implementation of the above mentioned approaches.

Programme Coverage

- Operational Risk Taxonomies under Basel II.
- Basel II Capital Standards in Different Approaches.
 - (a) Top-down versus Bottom-up.
 - (b) SMA and its implications.
- Issues and Challenges in Loss Data Collection in Basel Regime.
- MIS for Operational Risk.
- Bank Frauds: Preventive Aspects.
- Six Sigma and Operational Risk Management.
- BCP and Disaster Recovery.
- Anti-Money Laundering.

Participation

The programme intends to reach out to the middle and senior level executives of banks and 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.

Coordinators

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Dates

January 30 – February 2, 2017

The programme will commence at 9:00 am on January 30 and conclude by the evening of February 2, 2017. Participants are expected to reach the NIBM campus positively by the evening of January 29 and plan for their return journey after 5.00 pm on February 2, 2017.

Venue

NIBM Campus, Kondhwe Khurd, Pune, India.

Hostel 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 the appropriate clothes/gears.

Programme Fee (per participant)

US \$ 1600 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	: 30000	4200	150	150	34500	3000
Non-Mem. Banks	: 35000	4900	175	175	40250	3500

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).

Nominations and Enquiries

Please address your enquiries and nominations to:

Dr Richa Verma Bajaj

Dr K Srinivasa Rao

Programme Coordinators

National Institute of Bank Management

NIBM Post office, Kondhwe Khurd

Pune 411 048, India

Tel : 0091-20-26716000 (EPABX)
26716465/26716282 (Direct)

Fax : 0091-20-26834478

E-mail : richa@nibmindia.org
kembai@nibmindia.org

Web : www.nibmindia.org

Last Date for Receiving Nominations:

January 20, 2017

Last Date for Availing Early Bird Incentive:

January 14, 2017

(See Fee Structure on home page of
the website)

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, Braham Estate
Kondhwe Khurd, Pune 411 048
Maharashtra, India
2. Name of the Account : National Institute of Bank Management
3. NIBM's Bank Account No. : Current A/C 11281131004402
with Oriental Bank of Commerce
4. Bank's Swift Code : ORBCINBBFCP
5. Oriental Bank of Commerce A/c No. : 36152559
with Correspondent Bank
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 workshop, 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.