

**July 6 - 8, 2020**  
**(Online course duration 10 hours)**

# **Online Programme on Operational Risk Management under Basel Regime**

*Coordinator*

**Dr Richa Verma Bajaj**

**Assistant Professor**

**Finance Area Group**



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

**W**ith increase in high profile losses, due to, irregularities in banks processes, weakness in internal controls and audits, risk management framework and governance mechanism, the regulators world-wide, have become increasingly mindful of the need to manage operational risk properly, and thus, reviewing the bank's vulnerability to operational risk regularly. In the Financial Stability Report (FSR), December 2019, the Reserve Bank of India (RBI) emphasized the need for banks to build buffers against disproportionate operational risk losses.

The Basel/RBI Framework presents three methods for calculating operational risk capital charge in a continuum of increasing sophistication and risk sensitivity: (i) the Basic Indicator Approach (BIA); (ii) the Standardized Approach (TSA)/ Alternative Standardised Approach (ASA); and (iii) Advanced Measurement Approaches (AMA). In December 2017, Basel committee issued "The (SA) of Operational Risk through their document titled "Basel III: post crises reforms". The idea was to suggest a non-model based method for measuring minimum operational risk capital requirements, which replaces all existing approaches considered in the Basel II framework.

With the increasing awareness of this risk and improved controls in place, the losses from operational risks at major banks world-wide have fallen sharply, from a peak of 6.2 per cent of gross income in 2011 to 1.6 per cent in 2016 (ORX). However, according to the RBI Systematic Risk Survey, 2019, operational risk, although, at medium level, but is showing rising trend over the years. Given this background, this programme is designed to equip banks with global best practices in management of operational risk.

## **Objective**

The programme is designed to discuss about the issues and challenges in implementation of various approaches of operational risk capital charge computation.

### **Programme Coverage**

- Operational Risk Taxonomies Under Basel Regime**
- Basel II Capital Standards under Different Approaches: Transition from Basel II to Basel III**
- Issues and Challenges in Loss Data Collection and Utilisation**
- Framework of Risk and Control Self-Assessment and Key Risk Indicator**

### **Participation**

**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 10 hours of engagement time spread over a maximum 3 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 log-in 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 3 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:

Dr Richa Verma Bajaj  
Programme Coordinator  
National Institute of Bank Management  
NIBM Post office, Kondhwe Khurd  
Pune 411 048, India

Tel. : 0091-20-26716000 (EPABX)  
E-mail : [richa@nibmindia.org](mailto:richa@nibmindia.org)  
Web : [www.nibmindia.org](http://www.nibmindia.org)

**Last Date for Receiving Nominations: July 3, 2020**

## Programme Fee (per participant) for 10 hours programme

US \$ 500 for foreign participant

	Fee	GST	Fee+GST	TDS
Member Banks :	8400	1512	9912	840
Non-Member Banks :	10500	1890	12390	1050
Individual Nominee :	10500	1890	12390	----

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\*

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.**