

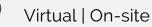
# Identifying, Measuring, and Managing of Climate Risk in Banks

#### ASPECT ADVISORY ACADEMY TECHNICAL SEMINAR



05th October, 2023

# 09:00 - 17:00 CET



Refer pricing structure

F

Have a question? Send us a mail to: aaa.aspectadvisory.eu

# OVERVIEW:

The impacts of climate change are increasingly being felt across the globe, and the financial sector, including banks, is not immune to its consequences. Recognizing the urgent need to address climate-related risks, this seminar offers a comprehensive exploration of the strategies, tools, and frameworks essential for identifying, measuring, and managing climate risk within the banking industry. The seminar is designed to empower banking professionals with the knowledge and skills necessary to tackle the complex challenges posed by climate change. With a focus on risk identification, measurement, and management, this event offers a unique opportunity to learn from industry experts, engage in interactive discussions, and explore real-world case studies.

#### AGENDA OUTLINE:

SEMINAR FORMAT:

**1 Day Seminar –** please refer following slide

## WHO SHOULD ATTEND:

We believe that this seminar is most useful for participants from:

- Supervisors
- Regulatory reporting/ affairs
- Risk management
- Risk controlling
- Internal audit
- Model validation

iat | On-site

- This seminar will be conducted in English
- This session will be conducted via Microsoft Teams. On completion of your registration you will receive a link to the meeting

#### COURSE MATERAIL:

- Sessions are recorded and could be obtained on request at the end of the seminar
- Trainers presentation slide decks could be obtained on request at the end of the seminar
- Certificates will be awarded at the completion of the seminar

### CERTIFICATE:

 Certificates will be emailed to the participants on completion of the seminar



# Identifying, Measuring, and Managing of Climate Risk in Banks

## ASPECT ADVISORY ACADEMY

TECHNICAL SEMINAR

1 DAY	
	Identifying, Measuring, and Managing of Climate Risk in Banks
09:00	1. Regulatory expectations on management of climate risks 2. Regulatory initiatives
10:30	Morning coffee break
10:45	<ul> <li>3. Climate risks in SREP</li> <li>Physical risks in ICAAP</li> <li>Transition risks in ICAAP</li> </ul>
12:15	4. Identification of borrowers, issuers, collateral and derivative underlyings that are exposed to climate risks
	Lunch
13:30  15:00	<ul> <li>5. Details on Transition Risks</li> <li>Assessment and measurement of transition risks</li> <li>Risk strategy and -appetite for transition risks</li> <li>Implementing the transition risk strategy</li> <li>Management and mitigation of transition risks</li> <li>Monitoring and reporting of transition risks</li> <li>Disclosure of transition risks</li> </ul>
15'15	Afternoon coffee break
15:15  17:00	<ul> <li>6. Management of firm's climate reputation in ICAAP</li> <li>7. Climate-friendly operating model of the bank</li> <li>8. Summary: the checklist to prepare the bank for climate change</li> </ul>
	Have a question? Sei aaa@asc

#### Please note:

This is a sample schedule and the session topics is illustrative and subject to change.