

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

## 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:

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

## SEMINAR FORMAT:

- 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 MATERIAL:


- 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



 09:00 - 17:00 CET

 Virtual | On-site

 Refer pricing structure

*Have a question? Send us a mail to: [aaa.aspectadvisory.eu](mailto:aaa.aspectadvisory.eu)*

## 1 DAY

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

09:00

**1. Regulatory expectations on management of climate risks**

10:30

**2. Regulatory initiatives**

Morning coffee break

10:45

**3. Climate risks in SREP**

- Physical risks in ICAAP
- Transition risks in ICAAP

12:15

**4. Identification of borrowers, issuers, collateral and derivative underlyings that are exposed to climate risks**

Lunch

13:30

**5. Details on Transition Risks**

15:00

- Assessment and measurement of transition risks
- Risk strategy and -appetite for transition risks
- Implementing the transition risk strategy
- Management and mitigation of transition risks
- Monitoring and reporting of transition risks
- Disclosure of transition risks

Afternoon coffee break

15:15

**6. Management of firm's climate reputation in ICAAP**

17:00

- 7. Climate-friendly operating model of the bank**
- 8. Summary: the checklist to prepare the bank for climate change**

**Please note:**  
This is a sample schedule and the session topics is illustrative and subject to change.

Have a question? Send us a mail to:  
[aaa@aspectadvisory.eu](mailto:aaa@aspectadvisory.eu)