

Identifying, Measuring, and Managing of Climate Risk in Banks

ASPECT ADVISORY ACADEMY
TECHNICAL SEMINAR



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

*Have a question? Send us a mail to:
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
	<ul style="list-style-type: none"> • 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	<ul style="list-style-type: none"> • 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