Campus Programme

4 Days

March 10 – 13, 2026

Climate Risk Management: Implications for Credit and Investment Portfolios

Programme Directors

Dr Tasneem Chherawala

Prof Sanjay Basu



National Institute of Bank Management

Introduction

Climate change threatens our health, livelihood and very existence in the foreseeable future. Since the Paris Agreement in 2015, global policymakers have been engaged in constant attempts to mitigate the risks of climate change. Today, climate risk has become a material financial risk for Banks and financial Institutions (FIs). Both physical risk (impacts of global warming and extreme weather conditions) and transition risk (effects of emission reduction policies and shift to low-carbon economies) have propagated to Bank balance sheets and income statements. Regulators have started undertaking climate stress tests to examine the systemic resilience of financial markets. Many of them have also introduced a green finance framework for the BFSI sector. For instance, the Reserve Bank of India (RBI) has announced the Framework for Acceptance of Green Deposits, whilst SEBI has mandated detailed disclosures under the BRSR requirements. In February 2024, the RBI issued draft guidelines on 'Disclosure framework on climate-related financial risks, 2024'. The framework mandates disclosure by regulated entities (REs) on four key areas of governance, strategy, risk management and metric and targets. However, banks and FIs are still struggling with the concepts, tools and techniques for integrating climate risk in their internal risk management practices.

This programme presents an analytical framework for the measurement and management of climate change-related financial risks. It demonstrates how scenario analysis can be integrated with simulation models to generate loss estimates for the loan and trading portfolios. The loss forecasts may be used by banks to create capital buffers under Pillar II of the Basel Framework, identify key risk indicators and alter portfolio composition for the mitigation of climate risk. The same approach may be followed by regulators and policymakers to incentivize green sectors (e.g. through lower risk weights or capital relief). The structure may also be adopted to develop regulatory and internal climate risk stress tests and scenario analysis.

Contents



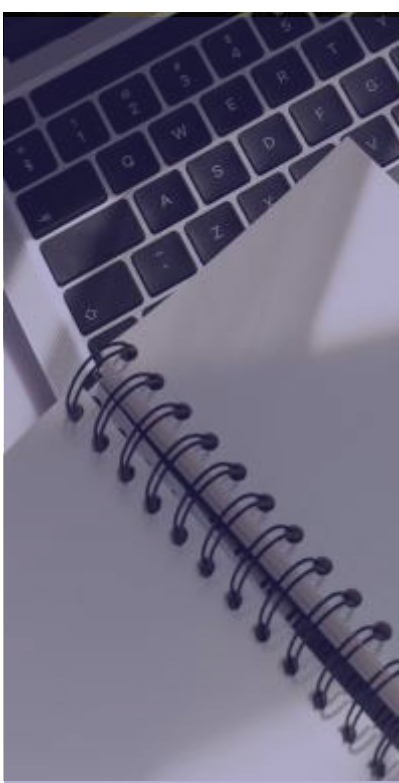
- Overview of climate change
- Implications of climate risk for the financial sector
- Financial sector regulations on climate risk management
- Incorporating climate risk into the rating framework
- Assessment of climate risk in credit portfolios
- Assessment of climate risk for the trading book
- Instruments to manage climate risk exposure of banks

Pedagogy

Class lectures

Hands-on exercises

Sessions by guest speakers



Completion / Participation Certificate

A completion / participation certificate will be given to the participant at the end of the programme provided he / she attends the programme for the mandated period of engagement.

Who Should Attend?

Officers at all levels in the risk management department.

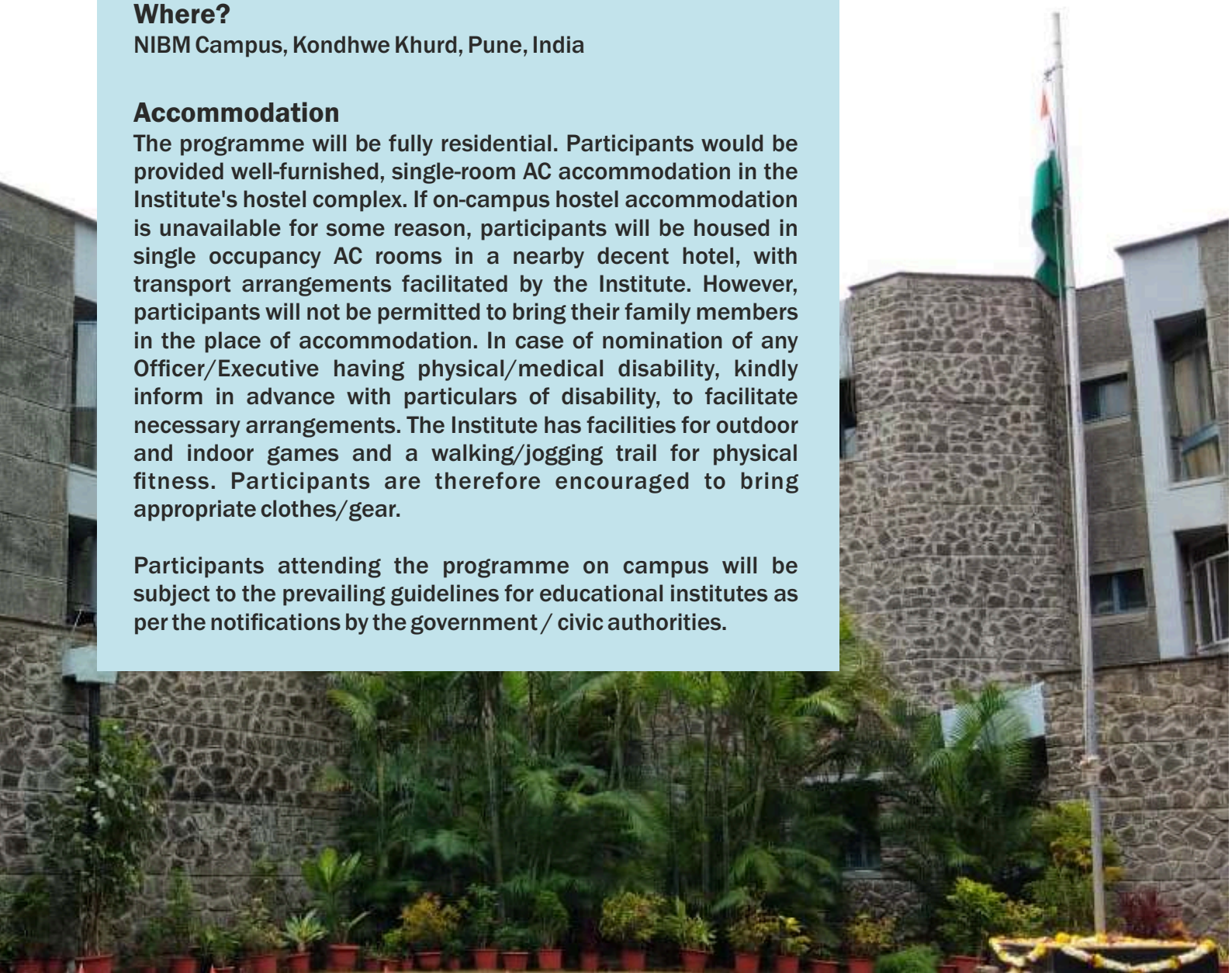
When?
March 10 – 13, 2026

The participants are requested to report at the venue by the evening of March 09, 2026.

Where?
NIBM Campus, Kondhwe Khurd, Pune, India

Accommodation
The programme will be fully residential. Participants would be provided well-furnished, single-room AC accommodation in the Institute's hostel complex. If on-campus hostel accommodation is unavailable for some reason, participants will be housed in single occupancy AC rooms in a nearby decent hotel, with transport arrangements facilitated by the Institute. However, participants will not be permitted to bring their family members in the place of accommodation. In case of nomination of any Officer/Executive having physical/medical disability, kindly inform in advance with particulars of disability, to facilitate necessary arrangements. The Institute has facilities for outdoor and indoor games and a walking/jogging trail for physical fitness. Participants are therefore encouraged to bring appropriate clothes/gear.

Participants attending the programme on campus will be subject to the prevailing guidelines for educational institutes as per the notifications by the government / civic authorities.



Nominations and Enquiries

Nominations are invited from both institutions and individuals from India and abroad. Executives working in banks / financial institutions / consulting firms / technology firms in the banking and financial services domain can also apply for the programme in their individual capacity.

Please address your enquiries regarding nominations and programme content to:

Programme Directors

Dr Tasneem Chherawala

Associate Professor

Dr Tasneem Chherawala is an Associate Professor in the Finance Area at NIBM. She has done her PhD in Financial Management from the Savitribai Phule Pune University, Pune and MS in Quantitative Economics from the Indian Statistical Institute, Kolkata. She has also completed courses in Sustainability and Climate Risk Certification, GARP and Data Analytics and Applied Machine Learning using R. She has over 22 years experience of training teaching and consultancy over diverse areas of banking and finance including project finance, infrastructure financing, loan syndication, credit risk management, bank capital structures and structured finance products. She has completed several Impact Assessment Studies on the Partial Credit Guarantee Scheme of GOI, SIDBI, ECLGS of GOI, NCGTC, Interest Subvention Scheme on Indian Export Finance, DGFT. She has completed several other assignments including Project on Audit of Bank Recapitalisation by GOI for Comptroller and Auditor General of India, Estimation of ECL Based Provisioning under Ind AS 109, Exim Bank and Development and Validation of Risk Management Frameworks and Models for various public and private sector banks and financial institutions. She has earlier worked in Infosys Technologies Limited, ICICI Bank and Indian Market Research Bureau.

Email: tasneem@nibmindia.org ; Tel: +91-20-6904 6124 (D); Mobile: +91-9850016292

Prof Sanjay Basu

Professor of Finance, NIBM and Editor of Prajnan

With a Master's Degree and a Ph.D. in Economics, Prof. Basu's teaching, training, research and consultancy activities (over more than two decades) are in the domains of Bond Portfolio Management, Market Risk Management, Asset Liability Management and Applications of Game Theory and Contract Theory in Banking and Finance.

Email: sbasu@nibmindia.org ; Tel: +91-20-6904 6129 (D); Mobile: +91-9850704234

Enquiries related to programme registration, accommodation, etc. may kindly be addressed to:

Programme Office

National Institute of Bank Management
NIBM Post Office, Kondhwe Khurd,
Pune 411048 (India)
Email: trainings@nibmindia.org / progofficer@nibmindia.org
Tel: +91-20-69046000 (Board) / 69046214 / 6166 / 6210 / 6211
WhatsApp: 7887884083 (Messages Only)
Website: www.nibmindia.org

REGISTER NOW

(In case of difficulty in accessing the link, kindly advise your IT department to whitelist nibmindia.org domain in the firewall)

Last Date for receiving nominations : February 28, 2026

Last Date to avail 'Early Bird Discount': February 23, 2026

Discounts for bulk nominations:

5% for 6-10 nominations
10% for 11-19 nominations
15% for 20 nominations and above

5% 'Early Bird' discount for nominations received at least 15 days before the start date.

Fees and Modes of Payment

US$ 1600 for foreign participant

FEE (Per Participant)	Fee (₹)	GST	Fee+GST	TDS
Member Banks	45000	8100	53100	4500
Non-Member Banks	52500	9450	61950	5250
Individual Nominee	52500	9450	61950	—



The fee includes the cost of tuition, teaching material, lodging facilities, etc. (GST @ 18 % and TDS @ 10%. Kindly send the TDS certificate on priority to NIBM).

As per the resolution of NIBM's 86th Finance Committee meeting held on January 31, 2023, all organisations / banks are required to make the full payment for all their nominations for the NIBM 'Executive Training Programmes / Workshops', prior to the commencement of the respective programmes / workshops. The Reserve Bank of India has given its consent for the same.

Note: The Foreign Bank Charges/SWIFT charges/ Commission is to be borne by the remitter. The fees mentioned in the brochure is to be paid to NIBM, net of all bank charges.

Modes of Payment

For Indian Participants

The fee may 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 GST No. 27AAATN0040P1ZJ.

For Foreign Participants (Mode of Remittance: SWIFT)

1.	Name & Address of our Bankers	: Punjab National Bank C-2, Shop No. 4-5, Bramha Estate Kondhwe Khurd, Pune 411 048 Maharashtra, India
2.	Name of the Beneficiary	: National Institute of Bank Management
3.	NIBM's Bank Account No. with Punjab National Bank	: 11281131004402
4.	Bank's Swift Code	: PUNBINBBDIB
5.	Preferred Currency	: USD
6.	Correspondent Bank of Punjab National Bank	: WELLS FARGO BANK NA
7.	Punjab National Bank A/c No. with Correspondent Bank	: 2000193007918
8.	Swift Code with Wells Fargo Bank	: PNBPUS3NNYC
9.	IFSC	: PUNB0108810

For all electronic/digital remittances, kindly send a confirmatory email to accounts@nibmindia.org giving details of the remitter, participant, workshop dates, title of workshop, etc.

Payments will be accepted ONLY through electronic mode. Cheques / DDs / Pay Orders will not be accepted.