

*Programme Directors*  
Dr Tasneem Chherawala  
Prof Sanjay Basu



Campus Programme on  
**Climate Risk Management:  
Implications for Credit and  
Investment Portfolios**

**December 19 – 22, 2023**  
**(Duration: 4 days)**



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

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, given that the physical impacts of global warming and effects of emission reduction policies have propagated to balance sheets and portfolios of firms and financial institutions. Regulators have started undertaking climate stress tests to examine 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 has announced the Framework for Acceptance of Green Deposits whilst SEBI has mandated detailed disclosures under the BRSR requirements. 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 economic capital buffers, identify key risk indicators and alter portfolio composition, for mitigation of climate risk. The same approach may be followed by regulators and policymakers to incentivize those sectors (e.g. through lower risk weights or capital relief) which reduce climate risk. The structure may also be adopted to develop regulatory and internal climate risk stress tests. The programme also highlights the pre-requisites for adoption of a green finance framework by the BFSI sector.

## **Programme Content**

- ❖ Overview of climate change
- ❖ Implications of climate risk for the financial sector
- ❖ Financial sector regulations on climate risk management
- ❖ Adoption of the green finance framework by banks and FIs
- ❖ 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

## **Target Audience**

**Officers at all levels in the risk management department.**

## **Dates**

December 19 – 22, 2023

The participants are requested to report at the venue by the evening of December 18, 2023.

## Venue

NIBM Campus, Kondhwe Khurd, Pune, India

## Accommodation

The programme is fully residential. Participants will be provided well-furnished, single room AC accommodation in the institute's hostel complex in the campus. However, they will not be permitted to bring their family members to stay in the campus. In case any officer / executive with physical / medical disability is being nominated, kindly inform us in advance with particulars of disability to facilitate necessary arrangements. The institute has facilities for outdoor and indoor games and a large walking / jogging trail for physical fitness besides a yoga centre. Participants are therefore encouraged to bring appropriate clothes / gear.

## 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 hours of engagement.

## 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 / workshop in their individual capacity.

Address your enquiries and nominations to:

**Dr Tasneem Chherawala**

**Prof Sanjay Basu**

Programme Directors

National Institute of Bank Management

NIBM P O, Kondhwe Khurd

Pune 411 048

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Website : www.nibmindia.org

**For nominations, please login using the following link:**

<https://erp.nibmindia.org/POApplication#/>

If you find any difficulty in accessing the above link, then kindly advise your IT department to whitelist **nibmindia.org** domain in the firewall.

**Last Date for receiving nominations: December 9, 2023**

**Last Date for availing 'Early Bird Discount' of 5%: December 4, 2023**

## Programme Fee (per participant)

US \$ 1600 for foreign 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 NIBMs 86th Finance Committee meeting held on 31st January, 2023, all organizations / banks are required to make the full payment for all their nominations for the NIBM 'Executive Training Programmes', prior to the commencement of the respective programmes starting from 1st April, 2023. The Reserve Bank of India has given its consent for this new initiative.

## Discounts

1. 5% 'Early Bird' discount for nominations received at least 15 days prior to commencement of programme.
2. **Bulk nominations:** The following discounts will be applicable –
  - (a) 6-10 nominations – 5%
  - (b) 11-19 nominations – 10%
  - (c) 20 and above – 15%

### 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 GST 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 : 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 : PUNBINBDDIB
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 : PNBPU3NNYC
9. IFSC : PUNB0108810

\* 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 / digital remittances, kindly send a confirmatory e-mail to: [accounts@nibmindia.org](mailto:accounts@nibmindia.org), giving details of the remitter, participant, workshop dates, title of workshop, etc.

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