

Webinar “Climate Risk Management and Scenario Analysis (CRMSA) Implementation”

30 April 2024

9:00 am – 1:00 pm

ABOUT THE PROGRAMME

Bank Negara Malaysia (BNM) issued the policy document on Climate Risk Management and Scenario Analysis (CRMSA) on 30 November 2022 and a discussion paper on the proposed framework and elements of the 2024 Climate Risk Stress Testing (CRST) exercise. As regulators continue to develop climate initiatives for financial institutions (FIs) to support an orderly transition to a greener economy, FIs would need to periodically review and align strategies and operations to integrate environmental, social and governance risks into risk management frameworks to ensure compliance with the relevant requirements. In managing climate related risks, FIs are also required to enhance existing systems to address risks associated with climate change and formulate a long term roadmap to track developments and progress of climate-related targets.

This webinar will provide participants a comprehensive understanding of the CRMSA including climate risk management principles on governance, strategy, risk appetite and management, scenario analysis and disclosure. Deeper insights into BNM's CRST exercise will also be examined, covering scenario narratives, time horizons, financial risks, portfolio exposure scope and granularity and the balance sheet approach. In addition, the webinar will discuss how investment banks can effectively prepare for the CRMSA implementation and examples of best practices in the industry.

WHO SHOULD ATTEND

- Risk Management Practitioners
- Compliance & Legal Officers
- Sustainability & ESG Officers
- Investment Bankers, Corporate Bankers, Financial Advisers, Analysts
- Individuals interested in the CRMSA implementation

LEVEL

Intermediate

FEE

MIBA Member : **RM900.00** per participant

Non-MIBA Member : **RM1,050.00** per participant

**10% discount applies for group registration of 5 or more from the same organisation*

LEARNING OUTCOMES

- Review BNM's policy document on climate risk management and scenario analysis (CRMSA) and climate risk stress testing (CRST) exercise discussion paper;
- Apply the principles and requirements of the CRMSA in managing climate-related risks;
- Analyse the connection of the CRMSA to the CRST exercise; and
- Explain how investments banks can prepare for CRMSA implementation

SPEAKERS



Wayne David Savage
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Audit & Assurance,
Deloitte South Africa

Siriwan Limsakul
Manager, Audit and Assurance
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Closing Date for Registration : 23 April 2024
Registration will be closed once all the seats are fully booked