



VABILO NA SEMINAR

ESG management in practice, Risk Materiality Assessment and Principles of Measurement

26. – 27. september 2022

(spletni seminar, MS Teams)

Spoštovani,

obveščamo vas, da Izobraževalni center Združenja bank Slovenije organizira spletni seminar "Upravljanje ESG v praksi, ocena materialnosti tveganja in principi merjenja". Predavatelj bo g. Václav Novotný iz svetovalne družbe Advanced Risk Management iz Prage. Potekal bo v dveh delih, vsak od njih v trajanju 4 ure. Prvi dan seminarja bo namenjen splošnejši predstavitvi vsebin, drugi dan pa podrobnejšemu pregledu vsebin s področja upravljanja tveganja ESG. Seminar bo potekal v angleškem jeziku. Vljudno vas vabimo, da se seminarja udeležite, program pa predstavljamo v nadaljevanju.

26. september, 9.00 – 13.00:

ESG MANAGEMENT IN PRACTICE

NAMENJEN: RISK MANAGEMENT, MARKETING, REPORTING

CILJI: The objective of this seminar is to help you understand what are the current and proposed future regulatory requirements and expectations regarding the incorporation of ESG factors and risks into bank procedures and systems. Among other things, the seminar will bring you information-rich overview of reporting requirements in the area of ESG (as specified by the NFRD, SFDR, CRR, EU Taxonomy and related documents) and provide you with practical tips and examples. After attending the seminar, you will understand how this current issue can affect your bank and needs of your clients and other stakeholders and how to take it into account in your strategy, risk management system, capital requirements, range of products and services, reporting and other relevant processes.

VSEBINA:

Introduction (10%)

Description of ESG risks and factors
Characteristics of ESG risks
Greenwashing

EU Taxonomy (25%)

Purpose
Regulatory requirements
Practical implementation

EU Reporting requirements (40%)

Overview of relevant regulatory documents
Non-financial reporting
Sustainable finance reporting
Pillar 3 reporting

ESG Risk management in banks (25%)

ESG strategy and risk appetite
International standards
Organisation and governance
ESG and prudential framework
KPIs and limits
Products and pricing
Cooperation with clients
IT requirements
Internal reporting
Ethical codex

Summary of the seminar and conclusion



27. september 9.00 – 13.00:

ESG RISK MATERIALITY ASSESSMENT AND PRINCIPLES OF MEASUREMENT

NAMENJEN: RISK MANAGEMENT (POSSIBLY REPORTING)

CILJI: This seminar focuses mainly on the practical aspects of the ESG risk management in banks and other financial institutions. Relevant regulatory requirements/expectations and issues that can be encountered when measuring ESG risks are also presented in the seminar. In the first part, you will be acquainted with the context of the issue, including a breakdown of ESG risks, their potential impact on private companies and banks and methods for their identification.

The seminar then examines the principles, assumptions and applications of different methods of measuring ESG risks, for example stress testing, use of metrics directly capturing ESG factors, proxy indicators for banks' exposure to ESG risks or their consideration in rating/scoring. The seminar participants will also learn about expectations and practical tips regarding the data collection (both from internal and external sources) and discuss issues connected with data quality, availability, reliability etc.

Note: This seminar overlaps minimally (approx. 5 %) with the seminar "ESG Management in Practice", organized on 26 September 2022 and rather builds on the knowledge gained during that seminar.

VSEBINA:

Introduction (5%)

ESG risk management objective
ESG risk management process
Specificities of ESG risk management

ESG risk identification (35%)

ESG risk classification
Impact of ESG risks on companies
Transmission mechanisms
Impact of ESG risks on banks
RCSA method
Materiality assessment

ESG risk measurement methods (35%)

Measurement method selection
Expert approaches and RCSA
Proxy metrics
Rating/scoring
Approaches based on (potential) loss assessment
Stress scenarios
Impact on credit risk parameters

Data collection (25%)

Overview of data sources
Types of E collected data
Types of S&G collected data
Data quality
Practical issues related to data collection and cleaning

Summary of the seminar and conclusion

PREDSTAVITEV PREDAVATELJA:

Václav Novotný

Václav has been the managing director and statutory representative at Advanced Risk Management, s.r.o. since 1999. His main task is to manage the company and to personally ensure the delivery of key services. Václav has a thorough knowledge of the banking environment, bank regulations and has long-term experience with financial risk management. Václav specializes in the assessment of quality of processes and procedures, assessment of quality requirements for risk measurement and risk management models and quality of organizational structures.

From 1994 Václav worked at Česká pojišťovna a.s. Starting at the Department of Liquidity Management he progressed to the Department of Financial Institutions before rising to the head of Department of Portfolio Administration. Václav graduated from the Faculty of Mathematics and Physics at Charles University and the Faculty of Finance and Accounting at the University of Economics.



Splošne informacije:

Udeleženci srečanja do gradiva in potrdil o udeležbi dostopajo na svojem [profilu](#), če še nimate profila, pa z [registracijo](#) v sistem Izobraževalnega centra Združenja bank Slovenije. Kotizacija za udeležbo znaša 280,00 € + ddv, poravnali jo boste po prejemu računa. Možna tudi udeležba samo prvi ali drugi dan seminarja, v tem primeru znaša kotizacija 200,00 EUR + ddv. Za prijave po 14. septembru je cena 10 % višja. Za 5 ali več udeležencev iz iste institucije priznamo 10-% popust.

Prijava:

Na seminar se prijavite preko [prijavnice](#) na spletni strani [Združenja bank Slovenije](#) do 14. septembra. Morebitne odjave sprejemamo prav tako do 14. septembra pisno na ic@zbs-giz.si, sicer se zaračuna celotna kotizacija.

Povezava na srečanje:

Na dogodek se boste vključili preko povezave, ki jo boste dan pred dogodkom prejeli na e-naslov, s katerim ste prijavljeni na seminar. Registracija v MS Teams bo odprta od 8.30 ure dalje na dan dogodka.

Za dodatne informacije smo vam z veseljem na voljo v Izobraževalnem centru Združenja bank Slovenije na ic@zbs-giz.si. Veseli bomo vaše udeležbe na seminarju, ki smo ga oblikovali skladno z izraženim interesom članic ZBS vezano na aktualnost tematike.

Vljudno vabljeni.

S spoštovanjem,

Viljenka Markič Simoneti
Vodja Izobraževalnega centra ZBS

mag. Stanislava Zadavec Capriolo
Direktorica