

LEVEL39, CANARY WHARF, LONDON



**PRACTICAL QUANTITATIVE MODELLING IN  
ESG AND CLIMATE RISK WORKSHOP**

**23RD - 24TH MARCH 2023**

**DELIVERED BY MAURIZIO GARRO,  
SENIOR EXECUTIVE AND KEY ADVISOR –  
STRATEGIC AND QUANTITATIVE RISK MANAGEMENT –  
CLIMATE CHANGE & ESG.  
SPEAKER AND AUTHOR**

**EARLY BIRD DISCOUNT**  
15% UNTIL 24TH FEBRUARY 2023

**SPECIAL OFFER:**  
WHEN 2 COLLEAGUES ATTEND  
THE 3RD GOES FREE!



# WORKSHOP OVERVIEW

## LOCATION:

Level39, One Canada Square, Canary Wharf, London, E14 5AB

Website: [www.level39.co](http://www.level39.co)

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## WHAT MAKES THIS COURSE DIFFERENT?

- Overview of the current ESG, including climate risk, leading practices
- Fundamental concepts of ESG and climate risk and current applications
- Deep dive into the climate risk data and modelling technique to identify and assess climate risk and evaluate the potential financial impact on the organisations
- Model risk associated with Climate risk
- Real life case studies will be used to apply theoretical ideas to practice.

## COURSE OBJECTIVE

- Get a foundation of the ESG theory and more frequent applications in the financial institutions
- The course will provide a 360 background on ESG and climate risk before concentrating on the climate risk data and modelling techniques
- You will gain a practical knowledge to the current techniques to face climate risk and their business implications, receiving the skills set to transform your organization by converting uncertainties regarding climate risk into impactful opportunities for business growth. The program does not assume any technological background and you will focus on the organizational and managerial implications of these technologies and how they can be applied in the workplace, rather than on their technical dimensions.
- Upon completion of the course, you will be ready to apply your knowledge to support informed strategic decision making around the use of key climate risk management in your business.

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## WORKSHOP DISCOUNT STRUCTURE:

- Super Early Bird Discount: 30% until 16th December
- Early Bird Discount: 25% until 27th January 2023
- **Early Bird Discount: 15% until 24th February 2023**
- SPECIAL OFFER: When 2 colleagues attend the 3rd goes free!
- 70% Academic Discount (FULL-TIME Students Only)

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## MAURIZIO GARRO: SENIOR LEAD – IBOR TRANSITION PROGRAMME, LLOYDS BANKING GROUP

Maurizio Garro works as a Senior Lead BA for the IBOR Transition programme at Lloyds Banking Group, where he is leading the delivery of the changes required for models, curves and products for the transition to the alternative risk-free rates for the Front and Back book. His background is in quantitative risk management, Model Risk, Market Risk, Counterparty Credit Risk, Pricing, Liquidity and Stress Testing.

He has a long-standing experience as an internal auditor, consultant and banker in model risk management and previously worked in the Development and Validation teams of top-tier financial institutions in Europe, U.S., and the U.K. for over 15 years.

Maurizio is a frequent speaker on various topics in risk management, a member of the Institute of Internal Auditor and the Director of the Global Association of Risk Professional (GARP) London Chapter.

Maurizio Garro received his Master Degree in Economics from the Bocconi University of Milano and a certificate in Financial Risk Management (FRM) from GARP.

# WORKSHOP AGENDA

## 09:00 – 17:30 DAY ONE

- Introduction: overview of Climate change, ESG including climate risk
- Data
  - Data sources for climate risk
  - Sources
    - Observations: e.g., weather stations, satellites, radar
    - Weather and climate models: re-analysis, (sub)seasonal to decadal predictions, climate projections
  - Purpose of the data:
    - Exposures of financial firms to climate-related risks
    - Support forward-looking assessments of climate-related risks to the financial institutions
    - Capture climate-related risk transfer and mitigation.
- Data recording and transformation
- Example in excels

10:30 – 11:00 MORNING BREAK | 12:30 – 13:30 LUNCH | 15:15 – 15:45 AFTERNOON BREAK

## 09:00 – 16:30 DAY TWO

- Climate risk modelling >>
  - Mapping physical risk and transition risks
  - Earning at risks
  - Scenario analysis
  - Climate VaR
  - Practical examples

### COURSE SUMMARY

- This 2-days programme has been designed to provide an overview of the current ESG and climate risk leading practice for financial and non-financial risk management. It has been designed to give a grounding in ESG and its application to help you to drive an effective innovation and transformation in your organisation.
- It covers the fundamental technical concepts of ESG including data transformation, climate risk modelling like scenario analysis and VaR. The programme will also cover the model risk associated with climate risk and possible future evolution in terms of key challenges.
- This course will help you to learn what is climate risk and how it can be identified, assessed and translated into financial implications for the organisations.
- Real life case studies will be used to apply theoretical ideas to practice.

10:30 – 11:00 MORNING BREAK | 12:30 – 13:30 LUNCH | 15:15 – 15:30 AFTERNOON BREAK



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**CONFERENCE FEE STRUCTURE**

	<b>Early Bird Discount:-</b> 25% until 27th January	<b>Early Bird Discount:</b> 15% until 24th February	<b>Regular Event Fee</b>
<input type="checkbox"/> Workshop attendance:	£1498.50 + UK VAT	£1698.30 + UK VAT	£1998.00 + UK VAT

Special Discount Code:

SPECIAL OFFER: When 2 colleagues attend the 3rd goes free!

70% Academic Discount / FULL-TIME Students Only

DELEGATE DETAILS
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NAME:
JOB TITLE/POSITION:
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JOB TITLE/POSITION:
DEPARTMENT:
ADDRESS:
COUNTRY:
TELEPHONE:
E-MAIL:
DATE:
SIGNATURE:

[sales@wbstraining.com](mailto:sales@wbstraining.com)

**FLIGHT DETAILS:**

All delegates flying into London on the morning of the event are reminded that they should arrive 30 minutes before the workshop starts for registration. The venue's location is approximately 1 hour from all 3 main London airports, Heathrow, Gatwick and City. Returning flights should equally allow for the events finishing time.

**SPONSORSHIP:**

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**DISCLAIMER:**

World Business Strategies command the rights to cancel or alter any part of this programme.

**CANCELLATION:**

By completing this form, the client hereby enters into an agreement stating that if a cancellation is made in writing within two weeks of the event date no refund shall be given. However, in certain circumstances a credit note may be issued for future events. Prior to the two-week deadline, cancellations are subject to a fee of 25% of the overall event cost.

**DISCOUNT STRUCTURE:**

The discount is available on any day permutation, and can be combined across delegates within the same company (only at the time of booking and not retrospectively).

By completing and submitting this form, you accept WBS Training's GDPR Policy ([www.wbstraining.com/details/gdpr](http://www.wbstraining.com/details/gdpr)) and agree to communication from time to time with relevant details and information on WBS Training events and services

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