

ESG Risk Assessment for Lenders & Asset Managers

Credit & Finance

MOODY'S
ANALYTICS



Virtual



16 hours



USD 1,100



Registration Deadline
25-Mar-2025

Course Description:

Discussions around various risks related to Environmental, Social and Governance (ESG) have become increasingly important and have been amplified by COVID-19. Companies are dealing with changing behaviors and habits that are altering business practices. Even more urgently, banks are managing the unfolding crisis of changing asset values and associated credit risks from both a lending and asset management perspective.

This course provides delegates with an understanding of sustainable financing and investing with special attention given to ESG considerations. Discussions will focus on their applicability to credit analysis and credit portfolio management. Background context will be provided on critical concepts, including ESG Key Performance Indicators (KPIs) and quality, Sustainable Development Goals (SDG) impact, Carbon Dioxide (CO2) scope, climate risk forecasting, engagement and proxy voting, United Nations Principles for Responsible Investment (UN PRI) reporting, and upcoming regulation

The course demonstrates the relevance and materiality of these topics. Case studies will discuss what banks and asset managers are doing to survive, thrive and protect their clients. The course provides the breadth and depth of knowledge in this growing space.

Target Audience:

- Portfolio/asset/fund managers
- Asset owners
- Credit analysts
- Investment and commercial banker
- Ratings advisors
- Financial regulators
- Equity analysts
- Banking supervisors
- Credit risk professionals

Course Objectives:

BY THE END OF THIS COURSE, YOU WILL BE ABLE TO:

- Protect the value of a bank's asset portfolio, including that of its loan book.
- Make sound investment and lending decisions from a more sustainable perspective.
- Manage the risks associated with ESG-related issues, especially credit risk.
- Apply solid sustainability research, including ESG quality, SDG impact and CO2 analysis, to underwriting and asset management businesses.
- Interpret and overcome the quality issues related to ESG/SDG/CO2 data sets.

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- Implement a sustainable research, investment and selection process (from ESG/SDG analysis to engagement and proxy voting and reporting) in underwriting and asset management businesses.
- Write a PRI report (as every PRI signatory is required to perform).
- Design transparent sustainability reporting for your bank, fund, loan book, asset management company

Course Outline:

Introduction

- ESG Case Studies

Environmental Risk

- Introduction to Environmental Risk
- Importance of Managing Environmental Risk
- Minimizing Environmental Risk
- Measuring and Managing Climate Change Risks

Social Risk

- Introduction to Social Risk
- Importance of Managing Social Risk
- Minimizing Social Risk

Governance Risk

- Introduction to Governance Risk
- Importance of Managing Governance Risk
- Minimizing Governance Risk

ESG and Credit Risk

- ESG impacts Credit Ratings

Quantitative credit rating models including ESG factors

- Understand discriminant analysis
- Case Study: Applying quantitative credit rating models
- Understand the importance of data quality

Emerging ESG Issues and Regulations

- SDG Impact
- Modern Slavery Act
- Equator Principles and Reporting

Integrating ESG principles into your business

- Sustainable Finance

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- Responsible lending and investing
- Embedding ESG strategy and policies
- Becoming and remaining a PRI Signatory

Course Language:

English

Fees:

In case of nominating 3 participants , the cost per participant will be USD 1,000.

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Instructor Bio:

Maya Hennerkes

Training Consultant

Maya Hennerkes is the Director for Green Financial Systems at the Climate Strategy and Delivery Department of the European Bank for Reconstruction and Development (EBRD), working with regulators and financial institutions on the integration of climate and ESG matters into their strategies and core business. Prior to this, she led EBRD's ESG work with financial institutions and private equity funds. Maya is a sustainable finance and ESG expert with almost 20 years of experience in climate finance and E&S risk management, with previous positions at the Inter-American Development Bank Group in Washington DC and Bloomberg L.P. in London.

She is a member of the Club of Rome's Think Tank 30 and serves on the Advisory Board of Sustainable Finance. Live. Maya studied economics, political science and Latin America studies in Germany and Spain and holds an Executive Masters in Public Management from the Hertie School of Governance in Berlin

Work Experience:

- European Bank for Reconstruction and Development (EBRD), London, UK: Director; Green Financial Systems; Climate Strategy and Delivery Department. 2022- present
- European Bank for Reconstruction and Development (EBRD), London, UK: Associate Director; ESG Lead Financial Intermediaries; Environment & Sustainability Department. 2019-2022
- IDB Invest (Inter-American Development Bank Group), Washington DC, USA: Lead Environmental & Social Officer; Environmental, Social and Governance Division; Risk Department. 2016-2018
- Inter-American Development Bank, Washington DC, USA: Private Finance Operations Specialist; Vice Presidency for Private Sector Operations. 2010-15
- Bloomberg L.P., London, UK: Business Strategy and Development Manager EMEA and Team Leader and Analyst, Analytics Department, 2006-09