

NSRF PREPARERS' PROGRAMME (NPP) MODULE 3: CLIMATE RISK IDENTIFICATION AND SCENARIO ANALYSIS

25 NOVEMBER 2025 | 9.00AM-5.30PM
SECURITIES COMMISSION MALAYSIA



HRD CORP REGISTERED
COURSE/PROGRAMME NO:
10001620085

MyCsiD: 765264K

WHAT'S THE PROGRAMME ABOUT?

As investors, regulators, and stakeholders place greater emphasis on credible climate resilience and transition planning, scenario analysis has become an essential component of sustainability reporting under IFRS S2. The **NSRF Preparers' Programme (NPP) Module 3: Climate Risk Identification and Scenario Analysis** is designed to help participants understand how to identify and assess climate-related risks and opportunities through scenario analysis directly links to business strategy, financial performance, and governance disclosures.

Participants will gain a clear understanding of what scenario analysis involves, distinguish between exploratory and normative approaches, and learn to apply these methods to support risk management, strategic planning, and transition strategies. The programme introduces the development of scenario matrices based on climate variables, sectoral impacts, and time horizons, alongside approaches for risk scoring, prioritisation and financial impact assessment.

In addition, participants will explore how taxonomies and proportionality principles enhance reporting alignment and learn to apply the Materiality-to-Disclosure Roadmap to tailor scenario analysis to their organisation's capacity. The programme also highlights emerging regulatory and sectoral trends across ASEAN and global markets, equipping participants with forward-looking and practical insights for implementation.

PROGRAMME OBJECTIVE

The **NSRF Preparers' Programme (NPP) – Module 3: Climate Risk Identification and Scenario Analysis** aims to equip participants with the knowledge and practical skills to identify, assess, and disclose climate-related risks and opportunities through scenario analysis in line with IFRS S2 requirements. Through interactive discussions and guided exercises, participants will learn to develop scenario matrices that integrate climate variables, sectoral impacts, and time horizons, apply materiality and proportionality principles including for Scope 3 emissions and assess financial impacts to inform disclosures. They will also learn to align findings with taxonomies and reporting frameworks using the Materiality-to-Disclosure Roadmap. The programme further helps participants stay abreast of emerging regulatory and sectoral developments across ASEAN and global markets to support credible, decision-useful climate reporting.

ICF COMPETENCY LEVEL

- Core – Corporate Governance (Proficiency Level 3)
- Foundational (Product) – Sustainable and Responsible Investment Products (Proficiency Level 3)
- Functional (Technical) – Sustainability/ SRI Analysis (Proficiency Level 3)

LEARNING OUTCOMES

By the end of this programme, participants will be able to:

- identify the requirements of IFRS S2 Climate-related Disclosures and apply materiality and proportionality principles in implementing them
- explain the concept and relevance of Scope 3 emissions and apply materiality and proportionality to determine their treatment in sustainability disclosures
- explain the purpose and approaches of scenario analysis, differentiate its various forms, and illustrate their use in climate risk assessment and strategic planning
- construct a basic scenario matrix using relevant climate variables, sectoral impacts, and time horizons

TARGET AUDIENCE

Individuals

Sustainability Reporting Practitioners, Accountant, Auditors, Risk Managers, Corporate Strategy and ESG Teams, Compliance Officers, Consultants and Advisors, Professionals from Government Agencies, Statutory Bodies and Public Listed Companies, Capital Market Representative License Holders, Investors and Academia.

Organisations

Accounting Firms, Public Listed Companies (PLCs), Capital Market Intermediaries, Financial Advisory Companies, Consultancy Firms, Sustainability, ESG Advocates and Higher Learning Institutions

PROGRAMME OUTLINE

9.00 am	Session 1: Scenario Analysis for IFRS S2 - What scenario analysis is (and is not) - Exploratory vs normative scenarios - Links to financial strategy, risk, and transition planning
11.00 am	Coffee Break
11:15 am	Session 2: Guided Scenario Development - Exercise: Build a basic 3-pathway scenario matrix - Based on climate variables, sectoral impacts, time horizons - Risk scoring and prioritisation for financial impact assessment - Acting on risk assessment findings and integration into disclosures
1.00 pm	Lunch Break
2:00 pm	Session 3: Strategic Application and Reporting - Red flags and over-engineered examples to avoid - Linking scenario insights to targets and governance disclosures - Taxonomies as a valuable benchmark and basis for strategic planning - Worked example: Drafting scenario and Scope 3 language for a report
3:30 pm	Coffee Break
3:45 pm	Session 4: Proportionality in Practice - Using the Materiality-to-Disclosure Roadmap to support decision-making - Peer exchange: tailoring and phasing approaches in real organisations - Emerging regulatory and sectoral trends on emissions reporting - Optional roadmap customisation for participant organisation
5.30 pm	End of Programme

SPEAKERS



DR ROBERT CHARNOCK

Dr Robert Charnock holds a PhD in Climate Finance from the London School of Economics and worked with the United Nations to develop a financial sector toolkit for managing climate-related risks. He is the Founding Director of the Metis Institute for Climate Strategy (Metis) in Singapore, funded by RSK Group, where he also serves on the board of the Centre for Sustainability Excellence.



RICHARD SPENCER

Richard has over 30 years of experience in sustainability and is Director of Sustainability at ICAEW. Since joining ICAEW in 2005, he has led its thought leadership and engagement programmes, co-convened the Finance Innovation Lab, and helped establish the Capitals Coalition. Previously, he worked at Accenture's Natural Resources division, N M Rothschild & Sons, and the Bank of England.

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* The SIDC reserves the right to amend the programme as deemed appropriate as without prior notice.

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