

Climate Risk ICAAP — Sample Output

100-loan UK challenger bank portfolio · NGFS scenarios · PRA SS5/25

BASELINE ECL

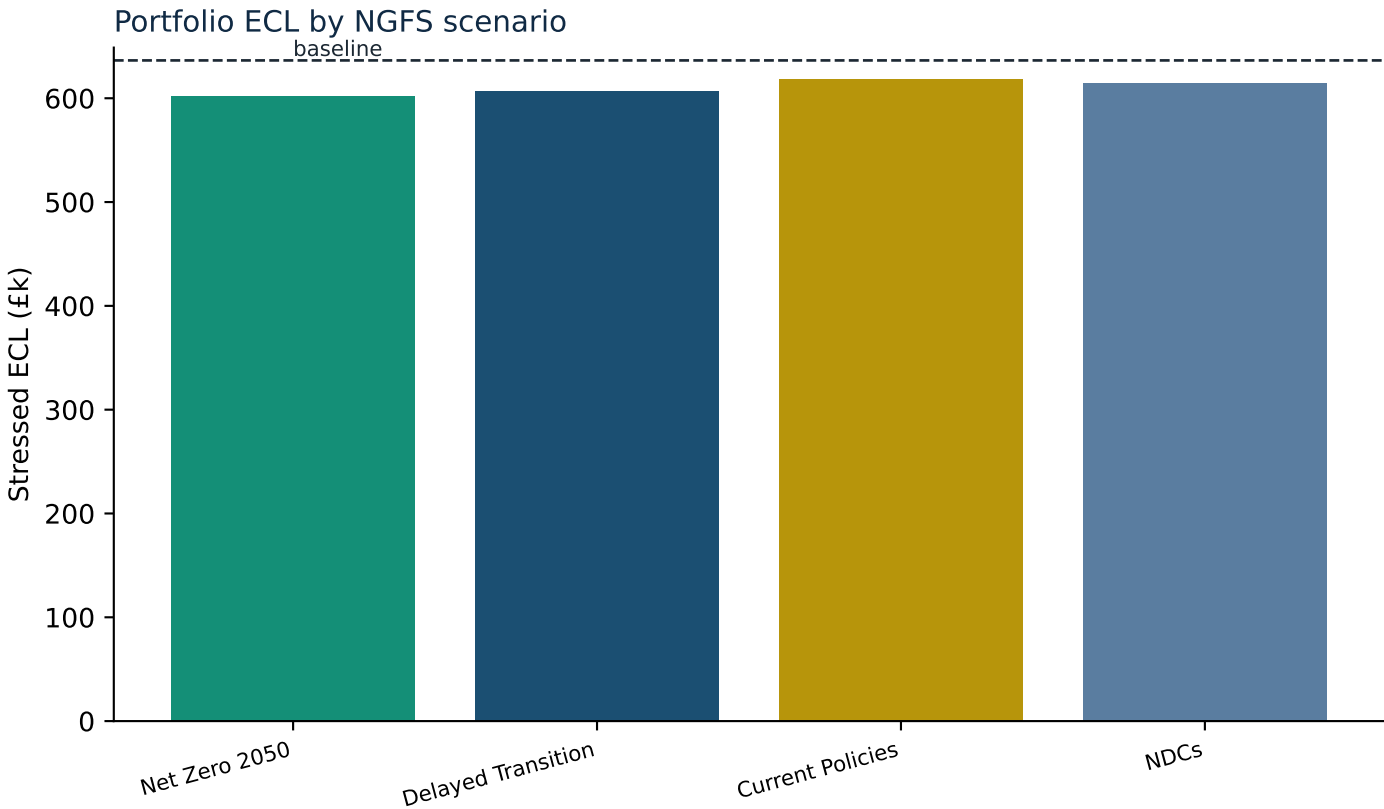
WORST SCENARIO

MAX STRESSED ECL

£636k

Current

£618k



Coverage

- 4 NGFS pathways across 5/10/30-year horizons
- 12 sectors (carbon-intensity transition channel)
- 12 UK regions (physical-risk channel)
- 25-requirement PRA SS5/25 gap analysis with RAG status + remediation roadmap