



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)  
presents the web seminar on

## **“ESG RISK IN BANK-WIDE RISK MANAGEMENT AND BANKING SUPERVISION”**

via Cisco WebEx Meetings from 28 - 29 January 2025

### **OBJECTIVES**

- Understanding the institutional landscape affecting ESG regulation at the international and European level
- Obtaining insights into the different transmission channels of ESG risks and related taxonomy (ESG factors, physical, transition and litigation risks, biodiversity and non-financial risk factors)
- Overview of the challenges banks are facing amid the transition to a more sustainable economy
- Clarifying the nature and extent of ESG risks and the challenges related to their management, considering both the bank management as well as the supervisory perspective
- Obtaining insights into the micro-prudential framework for the supervision of ESG risks
- Understanding the macro-prudential approach considering risk buffers and climate stress tests
- Basic understanding of the associated data and quantification problems ("green swan")
- Gaining insights into relevant publications and activities of academia and supervisory authorities on sustainability risks
- Recognition of the importance of topics with growing importance to banking supervision (e.g. the taxonomy regulation)

### **TARGET GROUP**

Banking Supervisors

### **FORMAT**

Presentations, Q&A, moderated discussions

### **TRAINER**

Expert from Deutsche Bundesbank, Professor Thomas Dietz



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

## ESE Web Seminar

# “ESG risks in bank-wide risk management and banking supervision”

### PROGRAMME

### Tuesday, 28 January 2025

09.00 - 09.10 Introduction & moderation

*Angela Werdenich,  
ESE Director and Head of External, European &  
International Training at Deutsche Bundesbank*

09.10 - 10.30 **Session I:**  
“Taxonomy and Transmission Channels of ESG Risks”

- ESG Factors
- Physical Risks
- Transition Risks
- Litigation Risks
- Biodiversity and other non-financial risk factors

10.30 - 10.45 Break

10.45 - 11.45 **Session II:**  
“Political Actors at the International and European Level”

11.45 - 12.00 Break

12.00 - 13.00 **Session III:**  
“Challenges for the Banks”

- Business and Risk Strategy
- Data Problems and Possible Solutions
- Internal Governance

13.00 End of Day 1



## Wednesday, 29 January 2025

- 09.00 - 10.30 **Session IV:**  
“Risk Management: Risk Identification, Risk Measurement, Risk Management and Monitoring”
- 10.30 - 10.45 Break
- 10.45 - 12.15 **Session V:**  
“Microprudential Framework for Supervision of ESG Risks”
- EBA:  
ESG risks under Pillar 1  
ESG risk management under Pillar 2  
Disclosure under Pillar 3
  - ECB:  
Guide on Climate and environmental risks
  - CRD VI/CRR3
- 12.15 - 12.30 Break
- 12.30 - 13.00 **Session VI:**  
“Macroprudential Framework and Conclusion”
- 13.00 End of Day 2 and end of Web Training



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

## ORGANISATIONAL INFORMATION

### REGISTRATION

Please register via the ESE website: <https://www.ese-initiative.org/ese-en/trainings/online-registration>

Training fee: not applicable

Registration Deadline: Monday, 20 January 2024

Confirmations and the link for participation will be sent after the registration deadline by the ESE Secretariat.

The web seminar will be delivered via WebEx.

### WEB SEMINAR ORGANISATION AND HOSTING

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

Email: [ese-initiative@bundesbank.de](mailto:ese-initiative@bundesbank.de)

### ABOUT ESE

The European Supervisor Education Initiative (ESE) is an alliance of central banks and supervisory authorities in Europe with the objective to further qualify financial supervisors in Europe. Its members are Bank of Slovenia, Banque centrale du Luxembourg, Czech National Bank, De Nederlandsche Bank, Deutsche Bundesbank, German Federal Financial Supervisory Authority and Oesterreichische Nationalbank.

ESE is committed to high level training based on uniform standards to enhance financial supervisors' knowledge and skills and to promote a common European supervisory culture and practice. The initiative offers a modular seminar programme for banking, insurance and securities and markets supervisors, financial stability analysts and economists from central banks and supervisory authorities in Europe.