



The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the

seminar on

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

hosted by: Deutsche Bundesbank

Date: 5 - 6 May 2025

Venue: Eltville, Germany



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

SSM Supervisors

GROUP SIZE

There will be a maximum of 20 participants

FORMAT

Presentations, Q&A, moderated discussions

TRAINER

Expert from Deutsche Bundesbank, Professor Thomas Dietz



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ESE Seminar

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

PROGRAMME

Monday, 5 May 2025

14.00 - 14.10 Introduction & moderation

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

14.10 - 14.30 **Session I:**
“Taxonomy and Transmission Channels of ESG Risks”

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

14.30 - 14.45 Break

14.45 - 15.45 **Session II:**
“Political Actors at the International and European Level”

15.45 - 16.00 Break

16.00 - 17.00 **Session III:**
“Challenges for the Banks”

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

18.00 End of Day 1



Tuesday, 6 May 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 seminar



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ORGANISATIONAL INFORMATION

SEMINAR VENUE AND ACCOMMODATION:

Deutsche Bundesbank Training Center
Erbacher Straße 18
65343 Eltville, Germany
Tel: +49 6123 901-0

Participants are expected to arrive in time before the start of the seminar. All rooms are reserved in the training center from Monday, 5 May 2025 to Tuesday, 6 May 2025 (1 night). Check-in at the reception desk in the training center is possible 24 hours.

Throughout the seminar, accommodation and food will be provided at the training center in Eltville. Ancillary costs (e.g. additional drinks) are to be borne by the participants themselves.

REGISTRATION

Seminar fee: 300 € (including accommodation and full board)

Please note that nominating institutions will be charged via an invoice afterwards. In case a registration already confirmed by ESE is cancelled after the registration deadline and no replacement for this place can be found, the complete seminar fee is due and will be invoiced by ESE.

Please register via the ESE website:

<https://www.ese-initiative.org/ease-en/trainings/online-registration>

Registration Deadline: 28 March 2025

Confirmations will be sent after the registration deadline by the ESE Secretariat.

SEMINAR ORGANISATION AND HOSTING

ESE Secretariat at Deutsche Bundesbank, Central Office Frankfurt

Email: ese-initiative@bundesbank.de



EUROPEAN SUPERVISOR EDUCATION INITIATIVE

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.