The EUROPEAN SUPERVISOR EDUCATION INITIATIVE (ESE)

presents the

seminar on

"ESG RISK IN BANK-WIDE RISK MANAGEMENT AND BANKING SUPERVISION"

hosted by: De Nederlandsche Bank

Date: 24 – 25 September 2026

Venue: Amsterdam

Meeting room 3F.M20 Amsterdam

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 Dr. Thomas Dietz

EUROPEAN SUPERVISOR EDUCATION INITIATIVE

ESE Seminar

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

PROGRAMME

Thursday, 24 September 2026

11.30 – 12.30	Registration and light lunch
12.30 – 12.45	Welcome and introduction to the seminar Prof. Dr. Thomas Dietz and ESE representative/host
12.45 – 13.15	Session I: DNB’s Sustainability Strategy: From Ambition to Action *Sjoerd van der Zwaag* *Senior Sustainable Finance Officer*
13.15 – 14.00	Session II: “Taxonomy and Transmission Channels of ESG Risks” • ESG Factors • Physical Risks • Transition Risks • Litigation Risks • Biodiversity and other non-financial risk factors
14.00 – 15.00	Session III: “Political Actors at the International and European Level”
15.00 – 15.15	Break

15.15 – 16.15 Session IV:
"Challenges for the Banks"

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

17.00 Social Event (guided tour in "De Nieuwe Schatkamer") with dinner for all attendees and speaker

Friday, 25 September 2026

09.00 – 10.30 Session V:
"Risk Management: Risk Identification, Risk Measurement, Risk Management and Monitoring"

10.30 – 10.45 Coffee Break

10.45 – 12.15 Session VI:
"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 VII:
"Macroprudential Framework and Conclusion"

13.00 End of seminar

ORGANISATIONAL INFORMATION

SEMINAR VENUE

De Nederlandsche Bank
Frederiksplein 61
1071 XL Amsterdam

Please bring your passport / ID-card.

SEMINAR FEE AND REGISTRATION

Seminar fee: 200,00 € (excl. accommodation)

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

Registration Deadline: 12 August 2026

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

Lunches, snacks and drinks will be provided throughout the seminar. One social event with dinner is also included in the seminar fee. Ancillary costs (e.g. additional drinks etc.) are to be borne by the participants themselves.

Invoices will be sent to the individual institutions after the training has taken place. 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.

ACCOMODATION

After the registration deadline we will inform the participants whether there is a hotel block booking available. In this case the relevant information will be sent together with the confirmation of participation after the registration deadline. In case a hotel block booking cannot be arranged, accommodation should be organised by the participants themselves.

EUROPEAN SUPERVISOR EDUCATION INITIATIVE

SEMINAR ORGANISATION / CONTACT

ESE Secretariat at Deutsche Bundesbank, Frankfurt a.M.
Email: ese-initiative@bundesbank.de

For logistical questions regarding the venue
De Nederlandsche Bank
E-Mail: DNB-Academie@dnb.nl

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 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.