

25, 26 and 27  
November 2024

## Description

Course aimed at understanding the foundations for supervising climate risks in the banking system, and understanding the current regulations and the latest developments at international level, as well as the progress made in this regard, drawing on specific current examples.

## Aim and content

It aims to explain the general climate risk supervisory framework, the international initiatives set in place to supervise such risks and the challenges this poses. It will also give an overview of the progress made in the implementation of supervisory guidelines, stress testing and the approach taken in on-site climate risk inspections.

[Possible] content:

- Reasons for supervising climate risk in the banking system. NGFS' role and the Banco de España's experience.
- Significant regulatory initiatives: EBA, BCBS, EU regulations, etc.
- ECB and Banco de España guidelines on climate and environmental risks. Supervisory evaluations conducted to date.
  - Climate risk stress test exercises.
  - On-site climate risk inspections: aspects to be assessed, review methodology, main shortcomings observed, lessons learned.

## Professional profile of attendees

Banking supervision inspectors and junior analysts.

## Organisation, duration and format

The course is organised jointly by the Banco de España and ASBA. It will be held in Spanish and will be run by Banco de España expert trainers.

It will be held online, over three days, in three-hour morning sessions, Mexico time.

Participation is by invitation only from ASBA.

will be run by Banco de España expert trainers.

It will be held online, over two days, in two-hour afternoon sessions.

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