November 3rd-5th 2025

Description

The course aims to offer an understanding of the foundations for supervising climate risks in the banking system, of the current regulations and the latest developments at international level, and of 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 being set in place to supervise such risks and the challenges posed. It will also give an overview of the progress made in implementing supervisory guidelines and stress testing and the approach taken in on-site climate risk inspections.

[Possible] content:

- Reasons for supervising climate risk in the banking system. Role of the NGFS and the Banco de España's experience.
- Significant regulatory initiatives. EBA, BCBS, EU regulations, etc.
- ECB and Banco de España supervisory guidelines on climate and environmental risks. Supervisory evaluations conducted to date.
- Climate risk Street tests
- 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 3-hour morning sessions, Mexican time.

Participation is by invitation only by ASBA.