

PwC Plus Article

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BCBS Working Papers No 40: The effects of climate change- related risks on banks: a literature review

All in all, the main contribution of the paper is to provide a distribution of impact of climate change across the papers under review, considering credit spreads, bond spreads, expected returns on non-financial corporate equity, and real estate prices.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Climate Change, Kreditrisiken, Stresstest, Sustainability Risk

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation
Sustainability

Issuing Body

BCBS - Basel Committee on Banking Supervision