

INTERNATIONAL CONFERENCE ON STATISTICS FOR SUSTAINABLE FINANCE



DAY 1 : 14th
SEPTEMBER

14th & 15th SEPTEMBER 2021

PARIS, BANQUE DE FRANCE
CONFERENCE CENTER

08:30 09:00	Registration and Welcome coffee
9:00 9:45	<p>Welcome remarks</p> <p>François Villeroy de Galhau, Governor of <i>Banque de France</i> Dr Sabine Mauderer, Board of the <i>Deutsche Bundesbank</i></p>
10:00 12:00	<p>Session 1: Addressing data needs</p> <p>Chair: François Mouriaux, Director Monetary and Finance Statistics, <i>Banque de France</i></p> <ul style="list-style-type: none"> • Christian Schmieder, <i>Bank of International Settlement (BIS)</i> & Elena Triebkorn, <i>Bundesbank</i> - Data needs, an overview on the Irving Fisher Committee stock taking • Léa Grisey, <i>Banque de France</i> – The NGFS Progress Report on « Bridging the data gaps » and beyond • Elena Triebkorn, <i>Bundesbank</i> - Bundesbank Sustainable Finance Data Hub / Dashboard • Sabbah Gueddoudj, <i>Banque Centrale du Luxembourg</i> - Statistical Data needs on sustainable finance for Central banks • Mike Hugman, Children's Investment Fund Foundation (United Kingdom) – Private financial institution perspectives on climate and nature data
12:00 14:00	Lunch break
14:00 14:30	<p>Keynote Speech</p> <p>Professor Christian Gollier, General Director, <i>Toulouse School of Economics</i></p>
14:45 17:00	<p>Session 2: Tracking green finance</p> <p>Chair: Fabienne Fortanier, Director Statistics Division, <i>De Nederlandsche Bank</i></p> <ul style="list-style-type: none"> • Torsten Ehlers, Frank Packer <i>BIS</i> & Kathrin de Greiff, <i>Credit Suisse</i> - The Pricing of Environmental Risk in Syndicated Loans - Which risks are priced and why? • Laura Capota, Margherita Giuzio, Sujit Kapadia & Dilyara Salakhova, <i>ECB</i> - Are ethical and green investment funds more resilient? • Irene Alvarado-Quesada, <i>Banco Central de Costa Rica</i> - BCCR's experience in environmental accounting and the advancements of its Climate Change Strategic Analysis Group • Francisco Conceição, Rafael Figueira & Pedro Silva, <i>Banco de Portugal</i> - Tracking sustainable investment: Who is financing who? • Danilo Liberati & Giuseppe Marinelli, <i>Banca d'Italia</i> - Everything You Always Wanted to Know About Green Bonds (But Were Afraid to Ask)
18:00 21:30	Private Social Event: at the Louvre Museum

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08:30 09:00	Welcome Coffee
9:00 11:00	<p>Session 3: Data to support central bank policies</p> <p>Chair: Robert Kirchner, Deputy General Director Statistics, <i>Deutsche Bundesbank</i></p> <ul style="list-style-type: none"> • Ulrich Volz, <i>University of London</i> - Assessing the effectiveness and impact of central bank and supervisory policies in greening the financial system across Asia • Camille Macaire & Alain Naef, <i>Banque de France</i> - Greening Monetary Policy: Evidence from the People's Bank of China • Ivan Faiella & Luciano Lavecchia, <i>Banca d'Italia</i> - The carbon content of Italian loans • Jean-Marc Israël, <i>Banque de France</i> & Antonio Colangelo, <i>ECB</i> - Integrated granular reporting by banks: how can it support sustainable finance? • Sante Carbone, Margherita Giuzio, Sujit Kapadia & Katia Vozian, <i>ECB</i> - The low-carbon transition, climate disclosures and firm credit risk
11:15 11:45	<p>Keynote speech,</p> <p>Luiz Awazu Pereira da Silva, Deputy General Manager, <i>BIS</i></p>
11:45 13:00	Lunch Break
13:00 15:00	<p>Session 4: New indicators for sustainable finance</p> <p>Chair: Silke Stapel-Weber, General Director Statistics, <i>ECB</i></p> <ul style="list-style-type: none"> • David Nefzi, <i>Banque de France</i> - Measuring the development of French labelled funds and their contribution to sustainable financing of the economy • Ulf von Kalckreuth, <i>Bundesbank</i> - Measuring the carbon footprint - Towards an indicator for the carbon impact of industries, enterprises and products • Dario Ruzzi, <i>Banca d'Italia</i>, Gianfranco Gianfrate, Mirco Rubin, <i>EDHEC (France)</i> & Mathijs van Dijk, <i>Rotterdam School of Management</i> - Corporate Sustainability and Credit Risk: Evidence from CDS reactions to the COVID-19 crisis • María Lidón Lara Ortiz, <i>Universitat Jaume I (Spain)</i> - Making real financial sustainability through formal and informal indicators assessment • Chiara Colesanti Senni, Pierre Monnin, <i>Council on Economic Policies</i> & Julia Anna Bingler, <i>Swiss Federal Institute of Technology in Zürich</i> - Climate Transition Risk Metrics: Assessing Convergence, Exploring Diversity
15:00 15:15	Coffee break

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15:15 17:15	<p>Session 5: Leveraging innovation</p> <p>Chair: Bruno Tissot, Head of Statistics and Research Support, <i>BIS</i></p> <ul style="list-style-type: none"> • Justin Dijk, Derek Dirks, Willemijn Ouwersloot & Juan Pablo Trespalacios Miranda, <i>De Nederlandsche Bank</i> - How proxies and publicly available models and data can be used to construct new indicators on transition risks, physical risks and green taxonomies • Giovanna Bua, Daniel Kapp, Federico Ramella & Lavinia Rognone, <i>ECB</i> - Transition versus physical climate risk pricing in euro area financial markets: a text-based approach • Jochen Papenbrock, <i>NVIDIA</i> (Germany) – Accelerated Data Science, AI and GeoAI Systems for sustainable finance in Central Banking and Supervision (SupTech) • Ángel Iván Moreno & Teresa Caminero, <i>Banco de España</i> - Application of text mining to the analysis of climate-related disclosures • Çiğdem Yılmaz Özsoy, <i>İstanbul Üniversitesi</i> (Turkey) & Sébastien Galanti, <i>Université d'Orléans</i> (France) - Digital finance, development, and climate change
17:15 17:30	<p>Transition break</p>
17:30 18:45	<p>Closing panel</p> <p>Chair : Rashad CASSIM, Deputy Governor <i>South African Reserve Board and IFC</i> (panel chair)</p> <p>Panelists :</p> <p>Paolo Angelini, <i>Deputy Governor, Bank of Italy</i></p> <p>Jean Boissinot, <i>Head of Secretariat, NGFS</i></p> <p>Louis Marc Ducharme, <i>Statistics Department Director, IMF</i></p> <p>Fabienne Fortanier, <i>Director Statistics Division, De Nederlandsche Bank</i></p> <p>Paul Schreyer, <i>Director of statistics and data directorate, OECD</i></p>
19:00	<p>Visit of La Galerie Dorée, Banque de France</p> <p>(preregistration only – additional information will be provided soon)</p>