

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

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

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