



BPI Climate Scenario Analysis Symposium

November 17, 2021

8am EST/1pm GMT/2pm CET – 10:30am EST/3:30pm GMT/4:30pm CET

Via virtual platform

Introduction (8:00 AM)

Welcome and opening remarks

Panel 1: Scenario Design (8:05 – 8:50 AM)

This panel will focus on the key elements of scenario design across physical and transition risk scenarios. The panel will look at issues such as: horizon, plausibility, granularity, temperature pathways, macroeconomic variables and other variables, and the importance of feedback loops between the banking and insurance sectors.

- Lead Discussants:
 - Adam Ashcraft, *Head of Enterprise Scenario Generation*, Bank of America
 - Rene Ramos, *Senior Climate Executive*, JPMorgan

Panel 2: Data Inputs and Methodologies (8:50 – 9:35 AM)

This panel will focus on key data needs for running scenario analysis and the different modelling methodologies being developed by banks to quantify climate-related financial risk.

- Lead Discussants:
 - Gregory Hopper, *Global Head of Enterprise Risk Management*, Goldman Sachs
 - Billy Suid, *Head of Climate Risk*, Barclays

Panel 3: Outputs (9:35 – 10:20 AM)

This panel will focus on the results that are being generated by scenario analysis and how these outputs are being integrated into banks' risk management and strategic decision-making.

- Lead Discussants:
 - Judson Berkey, *Head of Sustainability Regulatory Strategy and Engagement*, UBS
 - Frank Roncey, *Chief Risk Officer*, BNP Paribas

Concluding Remarks (10:20 – 10:30 AM)