

# APPLYING CLIMATE RISK DATA TO INVESTMENT PORTFOLIOS

## Launch event of the Climate Risks for Asset Managers (CRAMs) project

**Date:** May 20th, 2019

**Timing:** 9am to 12:20pm

**Location:** 10-11 Carlton House Terrace, London SW1Y 5AH  
The Lecture Hall

**Description:** The CRAMs project has established climate risk scenario analysis that is ideally placed to help investors assess and disclose climate change risks within investment portfolios. This event will outline the actions and results of the project, encouraging a practical and effective method to help investors develop a TCFD aligned disclosure approach.

**9:00 - 9:10**

### Welcoming

- David Lunsford, Carbon Delta
- Thomas Nocke, PIK
- Riyong Kim, Climate KIC

**9:10 - 9:50**

### Professor Hans Joachim Schellnhuber CBE

Potsdam Institute for Climate Impact Research (PIK)

**9:50 - 10:00**

### Introduction to Climate Value-at-Risk

- Oliver Marchand, Carbon Delta

**10:00 - 10:40**

### Panel 1: The CRAMs project – process and results

*In this session you will find out how Carbon Delta and PIK work together, what data has been shared between the two organizations, and how will they continue to collaborate in the foreseeable future.*

**Moderator:** Oliver Marchand, Carbon Delta

- Discussants:**
- Riyong Kim, Climate KIC
  - Thomas Nocke, PIK
  - Boris Prah, Carbon Delta
  - David Lunsford, Carbon Delta

**10:40 - 11:20**

### Panel 2: Climate Change: monitoring effects and monetizing impact

*This session discusses quantifiable risks relating to climate change and explores how the project team has been able to map climate risks to companies and their listed securities.*

**Moderator:** Bruno Rauis, Carbon Delta

- Discussants:**
- Christoph Bertram, PIK
  - Oliver Marchand, Carbon Delta

**11:20 - 12:10**

### Panel 3: Putting Climate Scenario Analysis into Action

*Several reputable financial institutions have used scenario analysis data to uncover and disclose climate-related investment risks. Practitioners in this session will discuss their experiences.*

**Moderator:** David Lunsford, Carbon Delta

- Discussants:**
- To Be Confirmed

**12:10 - 12:20**

### Closing Remarks

- David Lunsford, Carbon Delta
- Thomas Nocke, PIK