

AGENDA at a Glance

Extreme Events and Climate Risk Forum 2019

Advancements in Modelling and Integration of Physical and Transition Climate Risk

Core insurance business, asset management and investment applications

Co-hosted by The Geneva Association and Tokio Marine Holdings

11–12 July 2019

Tokio Marine Kiln Group Limited
20 Fenchurch Street, London, EC3M 3BY, U.K.
Conference Room 9.5-9.6

This meeting is by invitation only and will be held under the Chatham House Rule

Day 1: 11 July 2019	
8:00–8:30	Registration and Welcome Coffee
8:30–9:05	Welcome and Opening Remarks
9:05–9:45	Context
9:45–14:30	<p>Session 1: Modelling and Integrating Physical and Transition Climate Risk: Decision-makers' Perspectives</p> <p><i>Decision-makers will discuss lessons learned from multi-lateral initiatives and company projects to date and foreseeable capacity gaps and challenges.</i></p> <p>1.1. 09:45–10:15 Session goals and lessons learned from other initiatives</p> <p>1.2. 10:15–11:30 Modelling physical and transition risk for core insurance business and underwriting decisions (life and non-life)</p> <p>11:30–11:45 COFFEE BREAK</p> <p>1.3. 11:45–12:30 Modelling physical and transition risk for Asset-Liability Modelling, capital allocation, investment and asset management decisions</p> <p>1.4. 12:30–13:00 Modelling physical and transition risk: credit rating and regulatory perspectives</p> <p>13:00–14:00 BUFFET LUNCH</p> <p>1.5 14:00–14:30 Open discussion followed by summary of Session 1 (co-facilitators)</p>
14:30–18:00	<p>Session 2: Risk Modellers' Response to Physical and Transition Climate Risk Modelling Challenges</p> <p><i>Risk modellers will present their strategy and current capacities for addressing the emerging needs of decision-makers.</i></p>

	<p>2.1. 14:30–15:00 <i>Session goals and issues of focus</i></p> <p>2.2. 15:00–15:45 <i>Modelling physical risk for core insurance business (non-life and life), investment and asset management decisions</i></p> <p>15:45–16:00 COFFEE BREAK</p> <p>2.3. 16:00–16:45 <i>Modelling transition risk for core insurance business and asset management/investment decisions</i></p> <p>2.4. 16:45–17:30 <i>Key considerations for climate change scenarios, embedding latest climate science and technologies for forward-looking physical and transition-risk modelling</i></p> <p>2.5. 17:30–18:00 <i>Open discussion followed by summary of Session 2 (co-facilitators)</i></p>
18:15–20:00	Cocktails and dinner
Day 2 – 12 July 2019	
8:30–9:00	Welcome Coffee
9:00–14:00	<p>Session 3: Leveraging latest Developments in climate change scenario analysis and climate science</p> <p><i>Climate and socio-economic scientists will present concrete areas of relevance to enhancing physical and transition risk modelling.</i></p> <p>3.1. 09:00–09:15 <i>Session goals and issues of focus</i></p> <p>3.2. 09:15–10:30 <i>Transition risks, socio-economic pathways and science-based targets initiative (SBTi)</i></p> <p>10:30–10.45 COFFEE BREAK</p> <p>3.3. 10.45–12.00 <i>Earth system simulation and prediction: informing physical risks for today and the future</i></p> <p>3.4. 12.00–12:45 <i>Scientific panel – reflections and other relevant areas of research</i></p> <p>12:45–13:45 LUNCH</p> <p>3.5. 13:45–14:00 <i>Group discussion and summary of Session 3 (by co-facilitators)</i></p>
14:00–16:15	Session 4: Reflections, recommendations and next steps
16:15–16:30	COFFEE BREAK
16:30–17:10	Session 5: Priorities going forward
17:10–17:15	Closing Remarks by Maryam Golnaraghi (The Geneva Association) and Kei Kato (Tokio Marine)

Contacts

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