



Climate risk and portfolio construction

Tuesday January 23rd 2018

Organised by the Centre for Asset Management Research (CAMR) at Cass Business School

This conference which features both leading practitioners and academics will discuss how fund management companies should integrate climate risk considerations into their approach to portfolio construction.

Programme

- 8.30-8.40: Welcome and Introduction
(Aneel Keswani, Director, Centre for Asset Management Research, Cass Business School)
- 8.40-9.00: **Arjan Trinks** (University of Groningen) **“Fossil Fuel Divestment and Portfolio Performance”**
- 9.00-9.15: Discussion Anastasia Petraki (Head of Research, The Investment Association)
- 9.15-9.35 **Nina Hodzic** (ESG Integration Manager, Allianz Global Investors) **“Integration of climate investment risk and opportunity into portfolio strategy”**
- 9.35-9.50: Discussion-**Philipp Krüger** (University of Geneva and Swiss Finance Institute)
- 9.50-10.10 **Wilhelm Mohn**, (Head of Sustainability Initiatives, Norges Bank Investment Management) **“An overview of climate change and ownership activities for the Norwegian sovereign wealth fund”**
- 10.10-10.25 Discussion
- 10.25-10.50 Tea/Coffee break
- 10.50-11.10 **Meryam Omi** (Head of sustainability and responsible investment strategy, Legal and General Investment Management) **“The impact of our own choices”**
- 11.10-11.25: Discussion **Nina Hodzic** (ESG Integration Manager, Allianz Global Investors)
- 11.25-11.45: **Ian Simm** (CEO, Impax Asset Management Group) **“Quantifying and managing Carbon Risk in investment portfolios”**
- 11.45-11.55 Discussion
- 12:00 Conference ends

Organiser: Aneel Keswani (Cass Business School)

Location: Room 2006, Cass Business School, 106 Bunhill Row, London EC1Y 8TZ,

For further queries please contact: a.keswani@city.ac.uk or telephone 020 7040 8763

SPEAKER BIOGRAPHIES:

Arjan Trinks works on Sustainable Finance at the University of Groningen and is a visiting scholar at the University of Edinburgh. He holds an MSc in Finance and a MA in Philosophy from the University of Groningen, focusing on the financial and ethical aspects of responsible investing. His main research interests are (environmentally) responsible investing, energy finance, and business ethics. His research looks at how climate change is accounted for in financial markets, whether climate risks are priced, and how climate policy design affects investments in the energy industry.

Nina Hodzic is ESG Integration Manager at Allianz Global Investors. Nina is leading various projects in the area of ESG integration, ESG strategy and ESG market positioning of Allianz Global Investors. She also advises clients on ESG and is actively involved in setting up ESG client solutions across different asset classes. Nina joined the firm in February 2017 and is based in Germany. Previously, Nina worked at NN Investment Partners in The Netherlands and Belgium, where she had global responsibility for ESG analysis and reporting, screening methods and communication with various internal and external parties on sustainability topics. She started her career at ING Group Market Risk Management in 2003 developing and implementing stress testing practices and scenario analysis for ING Bank trading portfolio. Nina holds a Master of Science in Financial Econometrics (Quantitative Finance) from Erasmus University in Rotterdam and has also studied at the University of Technology in Sydney.

Wilhelm Mohn is head of the Sustainability Initiatives team in the Ownership Strategies department at Norges Bank Investment Management. Norges Bank Investment Management manages the Norwegian Government Pension Fund Global (GPF). It is the investment management division of the Norwegian Central Bank. The GPF is invested globally in listed equities and bonds, as well as listed and unlisted real estate. Mr Mohn has previously worked in the Norwegian Ministry of Finance, amongst others on responsible investment. His experience spans the sustainability topics. He holds a Master of Philosophy in Economics from the University of Oxford.

Meryam Omi is the Head of Sustainability & Responsibility Investment Strategy at Legal and General Investment Management. Meryam is responsible for engaging on sustainability themes globally and development of responsible investment product solutions. She leads on the project to integrate environmental, social and governance (ESG) aspects into the fundamental research of mainstream funds and to carry out sector/theme specific engagements on key sustainability topics, such as climate change, water and corporate tax policy. Meryam has over 12 years of investment experience in asset management companies, starting her career as a business proposal writer for fixed income funds. She joined LGIM in 2008 to set up a business proposal team and project managed various marketing and sales initiatives across a wide range of products and capabilities. After completing an MSc in Environmental Decision Making, she joined the Corporate Governance team in 2010 to establish the engagement programme on environmental and social topics as LGIM signed up to the UN Principles of Responsible Investment and the UK Stewardship Code. She is on the board of Institutional Investor Group on Climate Change and an advisory board of Finance Dialogue on Climate Change and Environmental Risk and Energy Unlocked.

Ian Simm is the Founder and Chief Executive of Impax Asset Management Group plc. Ian has been responsible for building the company since its launch in 1998, and continues to head the listed equities and real assets investment committees. Prior to Impax, Ian was an engagement manager at McKinsey & Company advising clients on resource efficiency issues. In 2013 he was appointed by the Secretary of State (Senior Minister) for Business, Energy and Industrial Strategy as a member of the Natural Environment Research Council (NERC), the UK's leading funding agency for environmental science. He has a first class honours degree in physics from Cambridge University and a Master's in Public Administration from Harvard University.