Drought Stress Testing:
Making Financial Institutions more Resilient to Environmental Risks

10 March 2017
Venue: FEBRABAN, São Paulo

DRAFT AGENDA

Moderator: Simone Dettling, Programme Coordinator, Banking, UN Environment Programme – Finance Initiative (UNEP FI)

08:30 – 09:00   Registration

09:00 – 09:15   Opening Remarks
- Environmental Risks in the Brazilian Financial Sector
  Mario Sergio Vasconcelos, Institutional Relations Director, Brazilian Federation of Banks (FEBRABAN)

09:15 – 09:35   Keynote
- Environmental Risk Analysis - Building the Foundation for Effective Financial Disclosure
  Denise Pavarina, Executive Director Bradesco and Member of the FSB Task Force on Climate-related Financial Disclosure

09:35 – 09:50   Session 1:
- Piloting Drought Stress Testing – Project Overview
  Danielle Carreira, Project Manager, Natural Capital Finance Alliance (NCFA)

09:50 – 10:10   Session 2:
- Introduction to the Tool and its Application
  Stephen Moss, Director Capital Markets Solutions, Risk Management Solution (RMS)
• What is the methodological framework of the tool?
• What are the underlying assumptions and limitations of the tool?
• How can the tool be applied // integrated into standard models by a financial institution // financial risk analysts?

10:05 – 10:20 Q&A (15 minutes)

10:20 – 10:35 Key Findings & Results

Yannick Motz, Project Manager, Emerging Markets Dialogue on Finance, GIZ

10:35 – 11:35 Session 3: Panel Discussion


• Marina Grossi, President, CEBDS
• Linda Murasawa, Santander
• Denise Hills, Head of Sustainability, Itaú
• Gilberto Nascimento, Caixa Econômica Federal

Q&A (15 minutes)

11:35 – 12:00 Wrap-up & Closing Remarks

Paulo Sergio Neves de Souza - Head of the Department for Banking Supervision, BACEN