

Partner:



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

- How will the FSB Task Force's recommendations impact the financial sector's and regulator's perception of environmental risks?
- How can effective disclosure drive more sustainable capital flows?
- What role do environmental stress testing models and methodologies play for more informed decision-making?

*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

- What are the motivations and driving factors of the drought stress testing pilot project?
- What are the objectives and aspired/desired outcome of this project?
- What makes the approach of this project novel and unique?

*Danielle Carreira, Project Manager,
Natural Capital Finance Alliance
(NCFA)*

> 09:50 – 10:10 **Session 2:**

Introduction to the Tool and its Application

- What are the gaps in financial risk analysis addressed by the tool?

*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*

Environmental Risks in Practice – How will Drought Stress Testing affect Risk Management and Decision-Making Processes of Financial Institutions?

Moderator: *Simone Dettling, UNEP
FI*

- **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*