

Partner:



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

March 7, 2017

Venue: Sala de juntas piso 3, Asociación de Bancos de México.  
Calle 16 de Septiembre No.27 3er Piso, Cuauhtémoc, Centro, 06000 Ciudad de México.

> AGENDA		
Moderator: <i>Simone Dettling, Programme Coordinator, Banking, UN Environment Programme – Finance Initiative (UNEP FI)</i>		
08:30 – 09:00	<b>Registration</b>	
09:00 – 09:10	<b>Opening Remarks</b>	<i>José Ramón Ardavín, Executive Director of CESPEDES</i>
	<ul style="list-style-type: none"> <li>Environmental Risks for the Mexican Business Sector</li> </ul>	
> 09:10 – 09:30	<b>Keynote</b>	
	<ul style="list-style-type: none"> <li>G20 Green Finance Study Group’s Perspective on Environmental Risk Assessment and Management</li> </ul>	<i>Rafael del Villar Alrich, Director, Advisor to the Governor, Banco de Mexico.</i>
> 09:30 – 09:45	<i>Session 1:</i>	
	<b>Piloting Drought Stress Testing – Project Overview</b>	<i>Danielle Carreira, Project Manager, Natural Capital Finance Alliance (NCFA)</i>
	<ul style="list-style-type: none"> <li>What are the motivations and driving factors of the drought stress testing pilot project?</li> <li>What are the objectives and aspired/desired outcome of this project?</li> <li>What makes the approach of this project novel and unique?</li> </ul>	
> 09:45 – 10:05	<i>Session 2:</i>	
	<b>Introduction to the Tool and its Application</b>	<i>Stephen Moss, Director Capital Markets Solutions, Risk Management Solution (RMS)</i>
	<ul style="list-style-type: none"> <li>What are the gaps in financial risk analysis addressed by the tool?</li> <li>What is the methodological framework of the tool?</li> <li>What are the underlying assumptions and limitations of the tool?</li> <li>How can the tool be applied // integrated into standard models by a financial institution // financial risk analysts?</li> </ul>	
10:05 – 10:20	<b>Q&amp;A (15 minutes)</b>	
10:20 – 10:30	<b>Key Findings &amp; Results</b>	<i>Yannick Motz, Lead, Emerging Markets Dialogue on Finance, GIZ</i>

10:30 – 10:50 Coffee Break



10:50 – 11:45 *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*

- *Jose Gonzalo Rangel Lopez, Executive Director Analytics (Banorte)*
- *Maria Lascurain, Social and Environmental Risk Manager (Citibanamex)*
- *Patricia Casillas, Compliance Specialist, Fideicomisos Instituidos en Relación con la Agricultura (FIRA)*
- *Dr. Arnoldo Matus Kramer, Chief Resilience Officer (Mexico City)*

**Q&A** (15 minutes)



11:45 – 12:00 **Wrap-up & Closing Remarks**

*José Humberto Alarcón Torre, Asociación de Bancos Mexico*