



IX Meeting of the Financial Information Forum of Latin American and the Caribbean Central Banks

Double Tree, by Hilton El Pardo Hotel (Meeting Room: Alameda ABC)

Lima, Perú, May 30-31, 2023

Agenda

Tuesday

30
MAY
2023

(UTC -5)

09:30 – 10:00 **Opening address**

Chair: Matias Ossandon Busch, Director of Financial Stability, *CEMLA*

Speakers:

Eduardo Torres Llosa, Gerente General, *Banco Central de Reserva del Perú*

Manuel Ramos Francia, Director General, *CEMLA*

10:00 – 11:00 **Introductory session - Data science and central bank statistics: opportunities and challenges**

The discussion will cover the following topics:

- Governance and organizational aspects of data science at central banks
- Opportunities for the use of data science techniques at central banks
- Applications for financial statistics

Chair: Carlos Montoro, Manager Monetary Policy, *Banco Central de la Reserva del Perú*

Speaker: Maryam Haghighi, Director of Data Science, *Bank of Canada*

11:00 – 11:30 **Break (Group photo)**

11:30 – 12:30 **Data science and data governance: experiences from central banks**

In this session, central banks will discuss experiences in developing data science applications for financial statistics.

Chair: Carlos Montoro, Manager Monetary Policy, *Banco Central de la Reserva del Perú*

Speakers:

Luís Teles Dias, Deputy Director, Statistics Departen, *Banco de Portugal*

Carmen Gloria Escobar, Head of Statistical Information, *Banco Central de Chile*

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12:30 – 13:45

Lunch

13:45 – 15:15

Experimental statistics to monitor financial payments and market infrastructures

This session discusses country experiences in using experimental and non-structured data to monitor financial markets' developments. The presentations will cover the following topics:

- Data governance and infrastructure for payment statistics
- Using payments data to track payment habits and market trends
- Risks and challenges in the use of non-structured data for market monitoring

Chair: Fernando Ávila, Director, Financial System Information, *Banco de México*

Speakers:

Dr. Giuseppe Bruno, Head of the IT Division in the Economic and Statistics Department, *Banca d'Italia*

Elizabeth B. Holmquist, Lead Financial Analyst, Research and Statistics, *Federal Reserve Board*

15:15 – 15:45

Break

15:45 – 17:15

Definitions, data collection and measurement challenges in the context of financial markets' digitalization

This session aims at discussing pressing challenges for central banks when incorporating statistics from digitalized financial markets to their data infrastructure.

Chair: Fernando Ávila, Director, Financial System Information, *Banco de México*

Speaker: Bruno Tissot, Head of Statistics and Research Support, *BIS*

Discussion of country experiences:

Saira Jahangir-Abdoelrahman, Director Statistics Department, *Centrale Bank van Suriname*

Osvaldo Lagares, Economic Consultant, *Banco Central de República Dominicana*

17:15

End of online transmission

19:30

Dinner – Huaca Pucllana Restaurant

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08:00 – 08:45 **Meeting of the FIF Executive Committee (by invitation only)**

09:00 **Opening of Day 2**

09:00 – 10:00 **Secured financing transactions warehouses in central banks – the experience of the ECB**

Chair: Gloria Peña, Head of the Statistics Division, Banco Central de Chile

Speaker: Remigio Echeverría, Head of the Securities and Financial Markets Data Division, *European Central Bank*

10:00 – 10:20 **National Multi-hazard Drill 2023**

10:20 – 10:45 **Break**

10:45 – 11:45 **Discussion from LAC country experiences**

Chair: Remigio Echeverría, Head of the Securities and Financial Markets Data Division, *European Central Bank*

Speakers:

Fernando Ávila, Director, Financial System Information, *Banco de México*

José Miguel Villena, Head of the Integrated Derivatives Information System Department, *Banco Central de Chile*

11:45 – 11:50 **Transition break**

11:50 – 13:00 **Bridging data gaps to monitor climate-related financial risks**

This session discusses recent advances in adapting central banks' data collection and management approaches to assess physical and transition risks affecting the financial sector and derived from climate change and environmental degradation. The panel will cover the following topics:

- Sources, metrics, and climate-related data infrastructure
- Examples in tracing financial sector's climate-risk exposure
- Advances on indicators for climate-related financial risks

Chair: Matias Ossandon Busch, Director of Financial Stability, *CEMLA*

Speaker: Bert Kroese, Director, Statistics Department, *International Monetary Fund*

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13:00 – 14:15 **Lunch**

14:15 – 15:15 **Climate-related financial risks: discussion from country experiences**

Chair: Matias Ossandon Busch, Director of Financial Stability, *CEMLA*

Speakers:

Juan Peñalosa Ruiz, Director, Statistic Department, *Banco de España*
Elena Triebkorn, Sustainable Finance Data Hub, *Deutsche Bundesbank*

15:15 **End of online transmission**

15:15 – 16:30 **Closing round table on data reporting standards and governance**

This round table wraps up the discussion by inviting the FIF members to share their experiences in identifying key challenges ahead for central banks' statistical units. Participants will be invited to address in short interventions the following topics:

- New advances and ongoing projects on financial statistics and data governance
- Challenges related to data reporting and disclosure

Chair: Fernando Lemos, Deputy Head, Department of Statistics, *Banco Central do Brasil*

16:30 – 16:45 **Closing remarks**

Speaker: Fernando Ávila, Director, Financial System Information, *Banco de México*