

Natural Capital Finance Alliance (NCFA)

Marie Morice
New York – 17 March 2017



Secretariat:



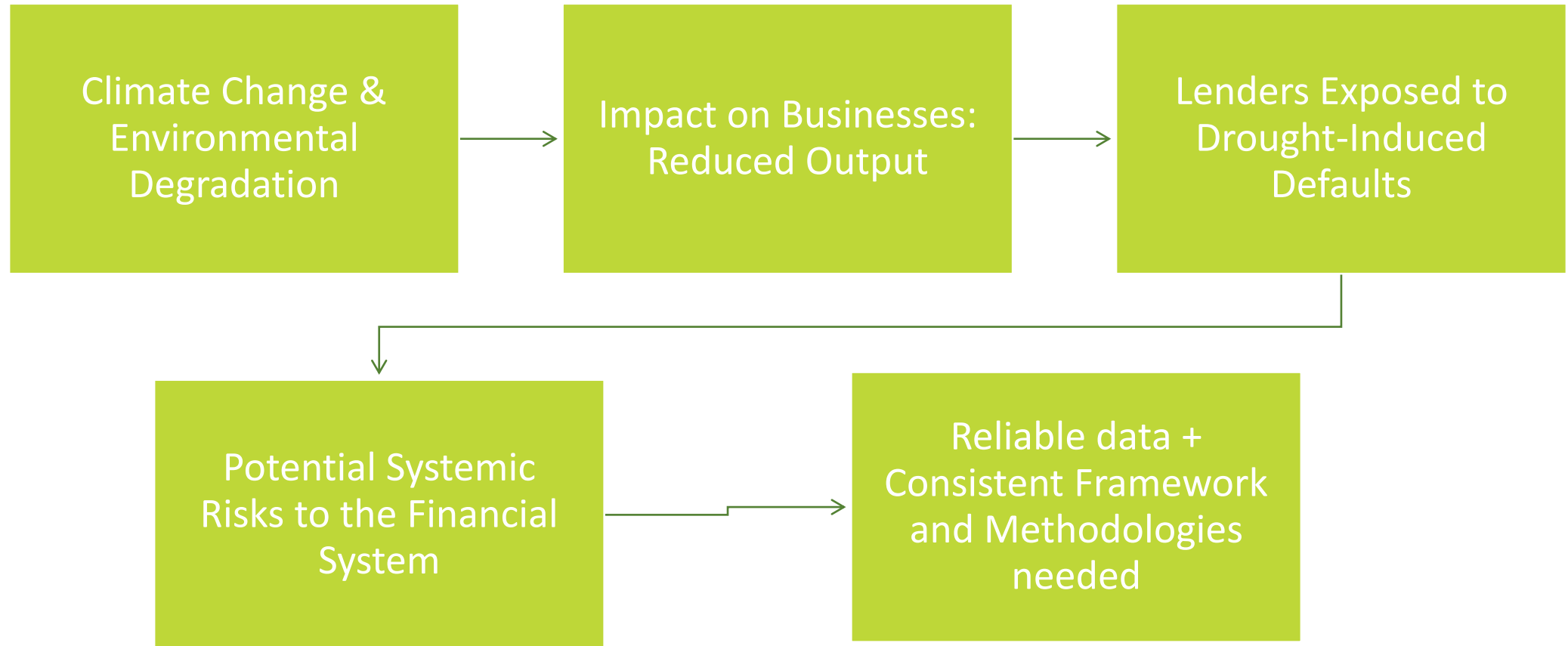


Folsom Lake,
California, 2004



Folsom Lake,
California, 2014

Motivations and driving factors



Assessing water risks at corporate level



Corporate Bonds Water Credit Risk Tool

Self-assessment tool for financial institutions to incorporate water risk in corporate bond credit risk analysis and integrate water stress into company credit analysis



Water Risk Equities Tool

Tool that enables analysts to incorporate water risks into company valuations across copper and gold mining companies

Drought Stress Test for Banks Portfolios - Objectives



Develop and test an analytical framework and model that allows banks to assess the potential impact of environmental shocks on the performance of their corporate loan portfolio in Brazil, China, Mexico and USA.

Drought Stress Test for Banks Portfolios

Project Management Team



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Implementation Partners



Expert Council



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Bloomberg



Partner Banks



UBS



ICBC



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Natural Capital Finance Alliance

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Declaration
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UNEP International Unit on
Financial, Natural, and Social Capital



Green Climate Fund
Fund for Nature