

GIZ/NCD Drought Stress Testing Pilot Project

Project Team



Bundesministerium für wirtschaftliche Zusammenarbeit und Entwicklung



Natural Capital Declaration
Financial sector leadership on natural capital



Secretariat:



Research Team



UNIVERSITY OF CAMBRIDGE



UNIVERSITY OF OXFORD

Expert Council



PSI Principles for Sustainable Insurance



STANDARD & POOR'S RATINGS SERVICES
McGRAW HILL FINANCIAL



Inquiry: Design of a Sustainable Financial System



UNIVERSITY OF CAMBRIDGE
Judge Business School



ÉCOLE POLYTECHNIQUE
UNIVERSITÉ PARIS-SACLAY



Partner Banks



GRUPO FINANCIERO BANORTE



UBS



CAIXA CAIXA ECONÓMICA FEDERAL

ICBC



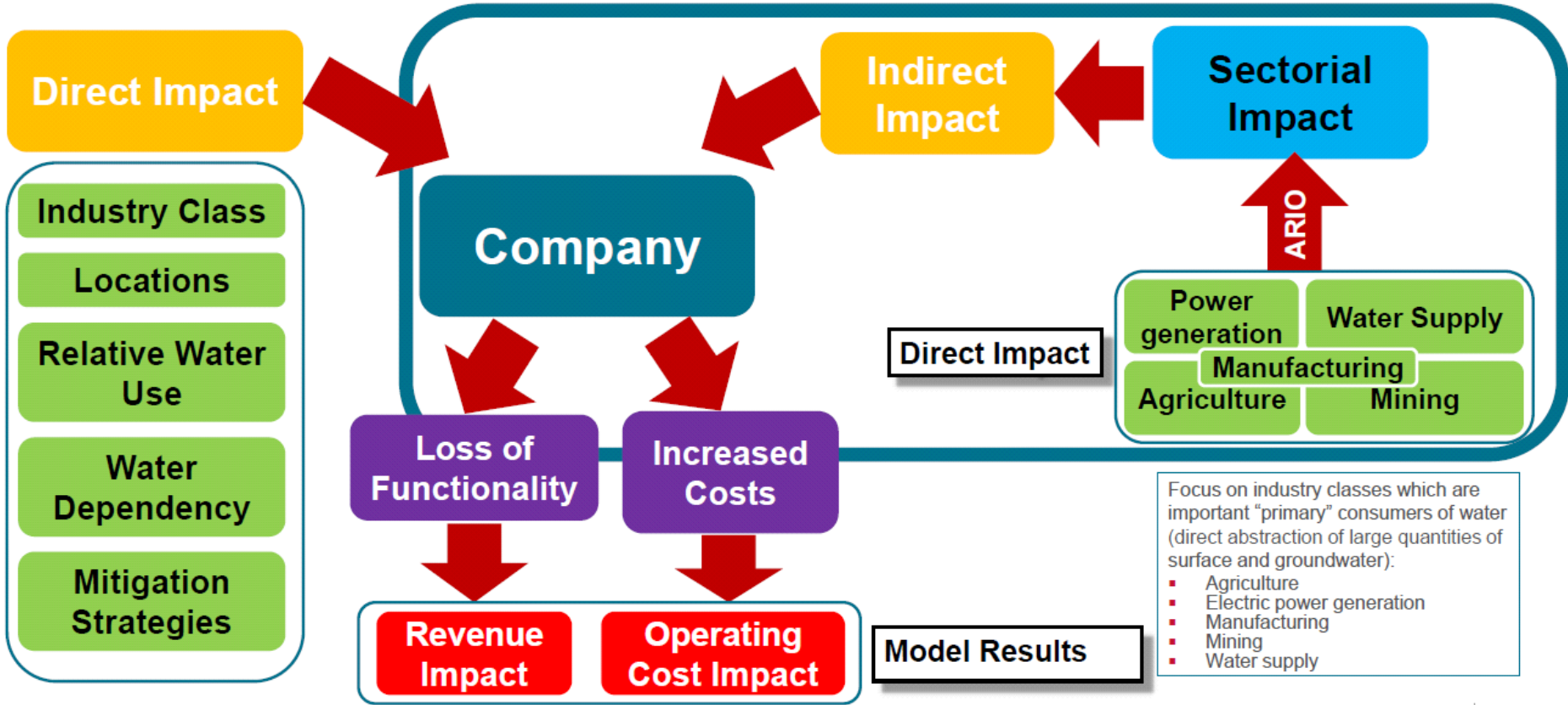
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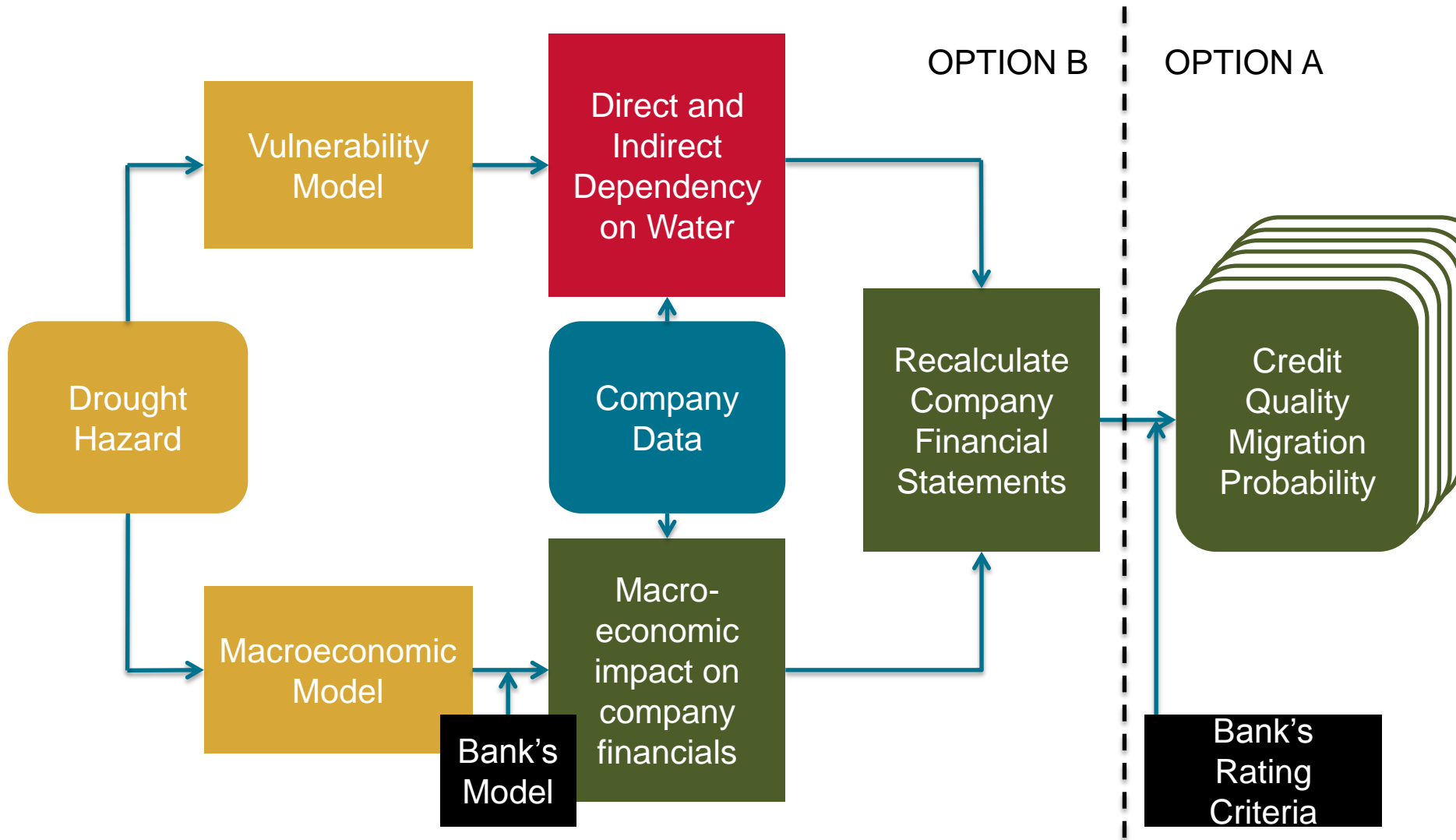


FIRA

FIDECOMIS INSTITUCIONES EN RELACION CON LA AGRICULTURA

DROUGHT IMPACT MODELLING – HIGH-LEVEL FRAMEWORK





EXPECTED LOSS CALCULATION

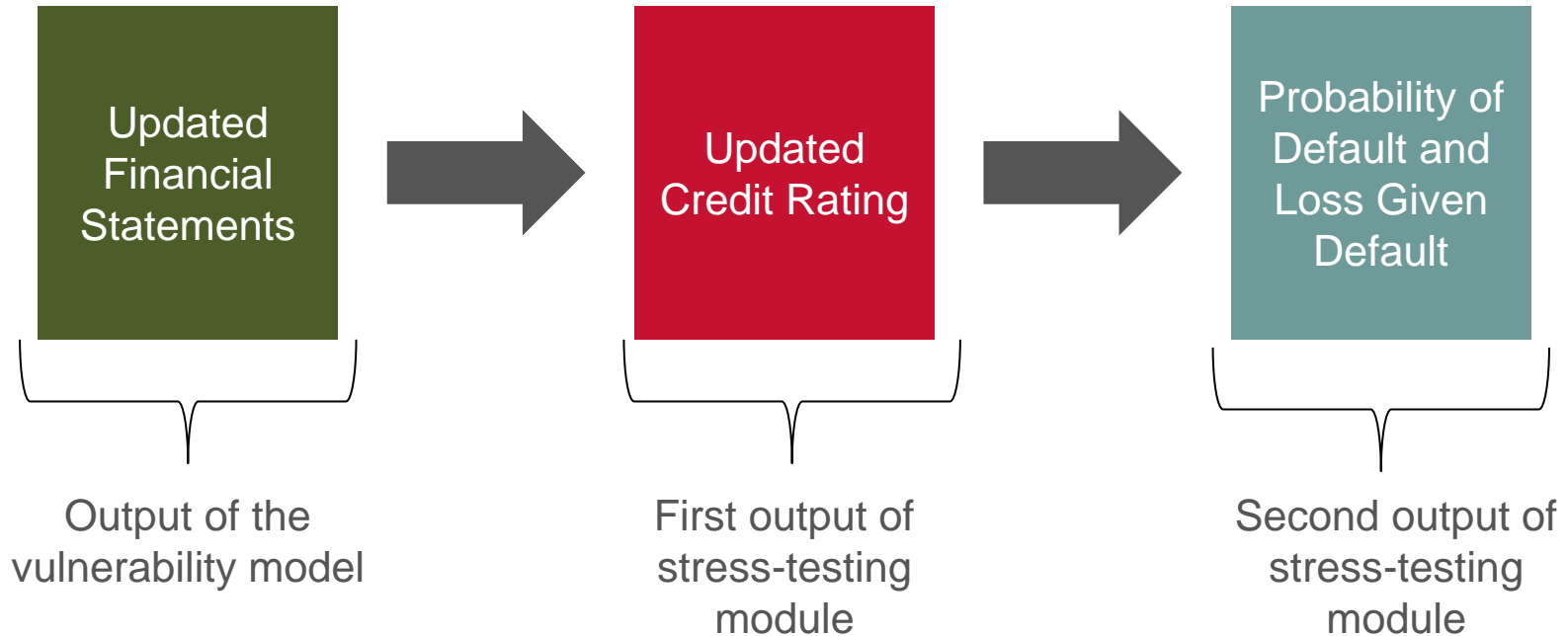
We have:

$$EL_t = DP_t \times exp_t \times LGD_t$$

Given that we will know the exposure, we need to find the default probability and the loss given default.

WHAT WE NEED TO BUILD

MODEL STANDARD ASSUMPTIONS



FRAMEWORK VISUALISATION

