

Nature Regional Metrics

Assess exposure without asset-level location data

Why regional visibility matters

Clients need a consistent, scalable way to assess nature risk across portfolios and loan books, particularly where precise corporate operating location data isn't available. Most existing approaches rely on high-level assumptions, given the difficulty of sourcing location-level data consistently at scale. Nature risk is also under growing regulatory scrutiny — from TNFD and CSRD/ESRS to the European Central Bank's (ECB) expectation that banks identify and manage all material nature-related risks — increasing the need for regionally resolved data.

What MSCI's Nature Regional Metrics provides

- Quantifies how exposed a specific region is to nature-related risk, spanning 26 WWF Biodiversity Risk Filter (BRF) indicators covering both dependency risk and impact risk.
- Combines the risk profile of a geographic area with the activity of the asset located there — for example, data centers in Arizona — to produce a location-specific view of nature risk.
- Delivers two output metrics — high-risk output-share and high-risk location-share — across four geographic levels (admin 0–3) and 27 asset activity types.
- Applies the same risk-value computation and high-risk threshold as MSCI's GeoSpatial Asset Intelligence Biodiversity Risk metrics, recomputed quarterly.

4.5M+ Operating Locations as Input Data

Leverages GeoSpatial Asset Intelligence's foundational dataset of 4.5M+ corporate operating locations across 780k+ private & public companies.

4 Geographic Levels

Aggregate localized risks across four levels (admin 0–3). From 241 countries down to 98,052 cities/municipalities, mapping nature risk across all four levels.

26 WWF BRF Risk Indicators

Overlay assets with geospatial layers for all of the WWF's 26 Biodiversity Risk Filter Indicators.

27 Asset Activity Types

Risk indicators calculated across multiple asset level business activities.

Client use cases



Credit Risk & Loan Due Diligence

Incorporate nature-related risk into underwriting and counterparty due diligence — screening prospective borrowers and collateral for regional nature exposure before origination.

Audience: Banks



Portfolio Nature Risk Screening

Screen portfolios for geographic nature risk concentrations using standardized sub-national proxies whether precise location data is partially available or missing entirely.

Audience: Asset Managers



Regulatory Reporting Readiness

Designed to support TNFD, CSRD/ESRS, and ECB nature disclosure reporting with defensible and governed data.

Audience: Banks, Asset Managers, & Asset Owners

Who could benefit?

Banks

Screen loan books for nature and biodiversity risk by geography and industry, even where counterparty-level location isn't directly available.

Asset Managers

Manage portfolio-level nature risk concentration — portfolio risk management. Assess nature-related risk concentration across portfolios and support alignment with TNFD and regulatory disclosure expectations.

Asset Owners

Screen nature risk concentration across portfolios, including private holdings where underlying corporate operating locations aren't available, to support fiduciary oversight and TNFD-aligned reporting.

MSCI ONE



Why MSCI?



Regional resolution, asset-level rigor

Clients can map internal exposure data to MSCI's standardized regional framework without needing granular location data first-hand, tapping into asset-level rigor at regional resolution.



WWF partnership

Computed bottom-up from MSCI GeoSpatial Asset Intelligence and the WWF Biodiversity Risk Filter, applying a consistent risk-value methodology as used in MSCI's Biodiversity Risk Metrics Issuer Level solution.



Governed methodology

Overseen by MSCI Sustainability and Climate's internal methodology committee, with market consultation ahead of material updates. Recomputed quarterly and supports alignment with TNFD, CSRD/ESRS, and ECB disclosure expectations.

Take the next step

Gain clarity on regional nature-related risk. Contact your MSCI client service representative or visit [msci.com](https://www.msci.com) for a demo.

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