

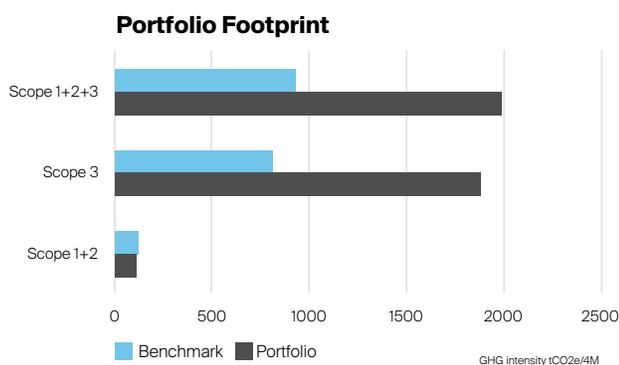
ICE Climate Transition Analytics Tool

The Climate Transition Analytics Tool, which is part of the ICE Sustainable Finance Platform, integrates climate data and science-aligned analytics at a company, sector and portfolio level. Designed by climate risk specialists, the tool helps asset owners, asset managers, investors and companies identify, measure and understand the potential climate risks and opportunities within portfolios and loan books.

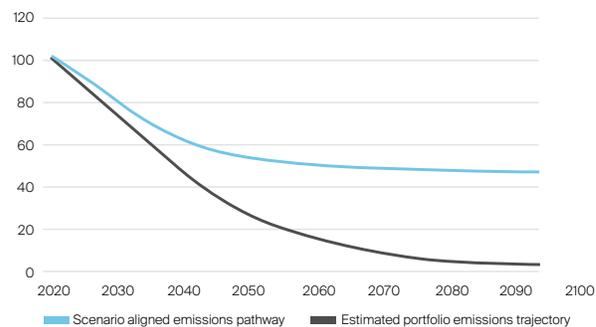
Coverage

- 9,000 global companies analysed for reported emissions data
- Modelled data for 30,000+ companies using statistical models based on a quality assured dataset of analysed companies
- Mapped to 1.4+ million securities (Fixed Income and Equity)
- Reported and Modelled GHG Protocol defined Scope 1, 2 & 3 emissions data, including all 15 categories of Scope 3 emissions
- 10+ years of emissions database
- 30,000+ reported targets data across ~5,500 global companies
- Carbon Offset data for 10,000+ global companies

Portfolio Carbon Footprinting



Portfolio Net Zero Alignment



The carbon footprinting module on the ICE Climate Transition Analytics Tool allows analysis of the emissions/intensity of a portfolio against a chosen benchmark, broken down by Scope 1, 2 and 3 emissions.

Source: ICE Climate Transition Analytics Tool (Data as of March 2024)

Delivery features and capabilities



Carbon footprinting

- Carbon footprinting of portfolios including Corporates & Sovereigns across Scope 1, 2 & 3 emissions
- Disclosure categories for Scope 1, 2 & 3 providing disclosure transparency
- TCFD/PCAF aligned reporting



Scope 3 materiality

- Identify the most material sources of Scope 3 emissions within your portfolio, by sector and individual Scope 3 category
- Heatmap visualizations



Avoided emissions

- Assess company-level avoided emissions, as well as sector-level groupings within a portfolio
- Compare a selected company's emissions to its avoided emissions to understand the carbon impact ratio, depending on a selected footprinting metric



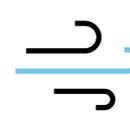
Net zero analysis

- Conduct net zero and alignment analysis using NGFS, IPCC and IEA de-carbonization pathways
- Assess a company's production intensity trajectory or its required capital expenditure to reach emission reduction targets, based on a chosen climate scenario



Temperature analysis

- SBTi temperature scores
- ICE Implied Temperature Rise score for Corporates & Sovereigns



Physical risk

- Assess a portfolio's physical risk exposure to climate hazards and risks
- Physical risk metrics aligned with SSP climate scenarios



Sustainable bonds

- Assess the environmental and social impacts based on a selected portfolio's investment into sustainable bonds
- Compare portfolio-weighted reported impact metrics within a portfolio against a benchmark portfolio



Risk management

- Assess the potential financial risk of a company that does not align its emissions to a relevant climate scenario using Climate Transition Value-at-Risk analysis
- Identify the largest contributors in a company's supply chain emissions using Supply Chain Analysis



Other key features

- Ability to infer emissions for private companies
- API integration for ease of delivery
- User friendly interface
- Dynamic functionality to develop bespoke reports

Use cases

Asset managers / pension funds / hedge funds

■ Idea generation

- Identify potential climate related opportunities – data can be used to inform ESG aspects for the development of investment funds and strategies
- Use as support in the creation of active strategies – strategies include, low carbon, carbon reduction momentum, avoided emissions

■ Climate reporting

- TCFD/PCAF aligned portfolio reporting – produce TCFD and other regulatory aligned portfolio footprint reports and generate content for annual sustainability reports
- Climate alignment analysis – conduct predictive analysis to help assess portfolio alignment to various climate scenarios (e.g., net zero, 1.5-degree, Paris Alignment) and set decarbonization rates and targets at a portfolio level
- Temperature scores – identify temperature misalignment within portfolios

■ Risk management

- Highlight climate misalignment/hotspots – conduct in-depth analysis to identify sources of emissions within portfolios, including using Scope 3 materiality analysis to highlight climate risks in supply and value chains
- Portfolio emissions alignment projections to 2100

Banks

Climate stress testing and scenario analysis of loan books/investment portfolios (including SMEs – small and medium enterprises)

- Projects future emissions of global private and listed companies until 2100
- Incorporates Network for Greening the Financial System (NGFS) Scenarios plus individual company emission reduction targets

Corporates

- Benchmarking – identify causes of misalignment to benchmarks and peer groups



For more information: ice.com/sustainable-finance-data

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