

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 can help asset owners, asset managers and banks identify, measure, and understand the potential climate risks and opportunities within portfolios and loan books. The Climate Transition Analytics Tool utilizes ICE’s granular company level Scope 1, 2 and 3 emissions data and temperature targets database.

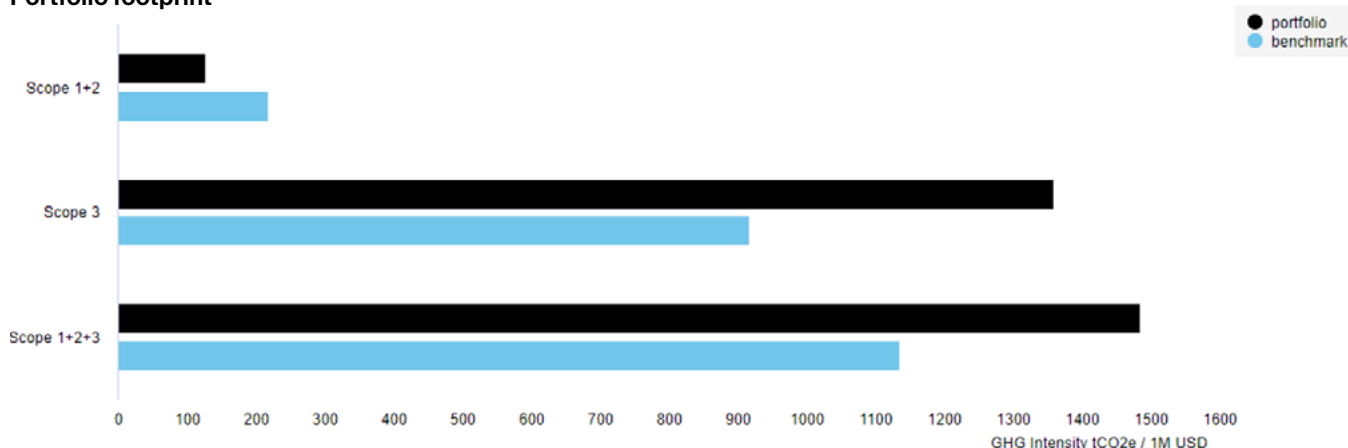
Available data coverage*

- 900,000 securities globally - equities, corporate bonds, sovereign bonds, loans
- 5,500 companies analyzed globally for reported emissions data and temperature targets (decarbonisation plans)
- Modelled data for 30,000+ companies using statistical models based on a quality assured dataset of analyzed companies, which can be expanded to private companies and Small and Medium Enterprises (SMEs) to meet client requirements
- Granular, company level emissions data
- GHG Protocol defined Scope 1, 2 & 3 emissions data, extending back to 2010
- All 15 categories of Scope 3
- Transparency down to individual data points (indicators for reported or modelled data)
- The Data Quality Ranking functionality shows completeness of Scope 1 & 2 reporting, third party validation, and the Scope 3 categories reported by individual companies
- 9,000 temperature targets for 2,500 companies with SBTi alignment indicators
- Reporting - TCFD-aligned and client reports generated directly from the platform to help clients with regulatory and stakeholder reporting requirements
- Delivery - User friendly interface and/or API integration

*as of October 2023

Carbon emissions analysis

Portfolio footprint



Source: ICE Climate Transition Analytics Tool

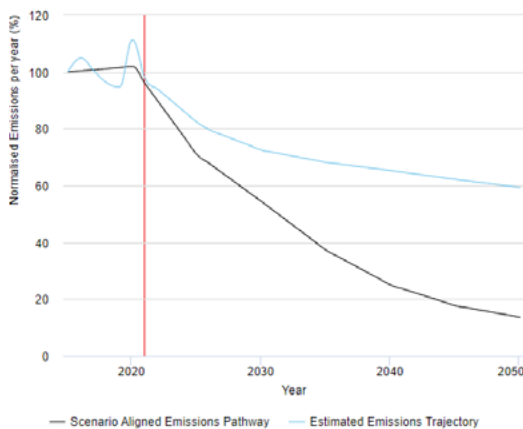
Analytic tools

- Carbon Footprinting - emissions/intensity analysis at portfolio, sector, and company level against a chosen benchmark
- An array of TCFD/PCAF aligned metrics
- Scope 1, 2 and 3 emissions
- Identification of avoided emissions potential within a portfolio
- Sovereign Bond emissions analysis including history
- Scope 3 Materiality - Heatmap visualizations of Scope 3 materiality within portfolios, by sector and individual Scope 3 category
- Net Zero Analysis - Alignment and Implied Temperature Rise analysis using NGFS, IPCC and IEA decarbonization pathways
- Projections to 2050 against chosen benchmarks or climate scenarios
- "On Track" indicator shows alignment to reported targets.
- SBTi aligned Temperature Scores at portfolio, sector, and company level for Scope 1, 2 and 3
- SBTi alignment indicator for transparency
- Stranded Assets - explore the geographic exposure of coal, oil and gas reserves
- Portfolio Optimization - performance and climate risk backtesting
- Apply low carbon strategies to portfolios and see resulting historical performance

Net zero analysis - portfolio alignment and projections

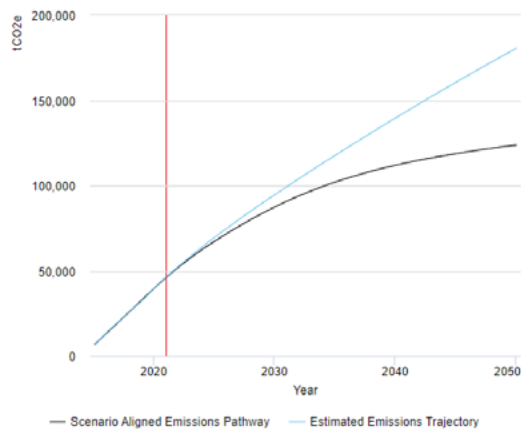
Implied temperature rise: 2.41 °C

Alignment



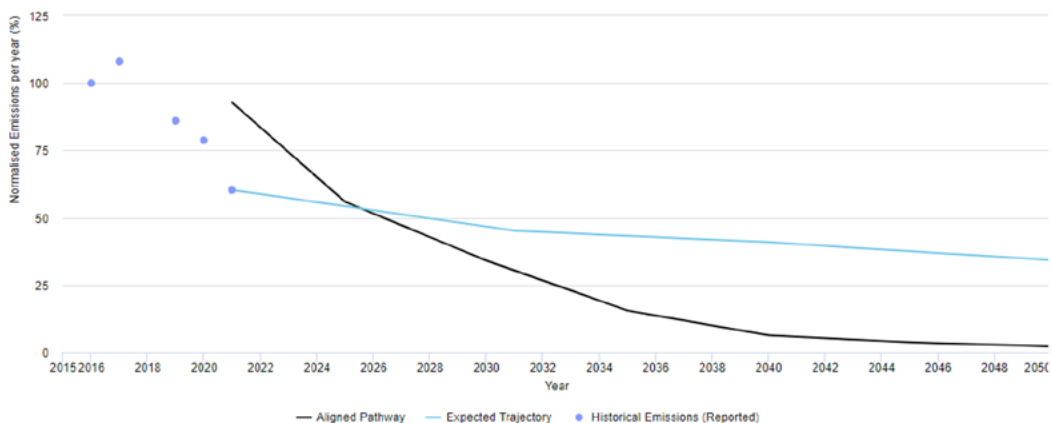
Implied Temperature Rise: 2.36°C Target: Yes Weight: 0.22%

Cumulative emissions



On Track With Targets

Company level analysis



Source: ICE Climate Transition Analytics Tool

Use cases

Asset managers/pension funds/hedge funds

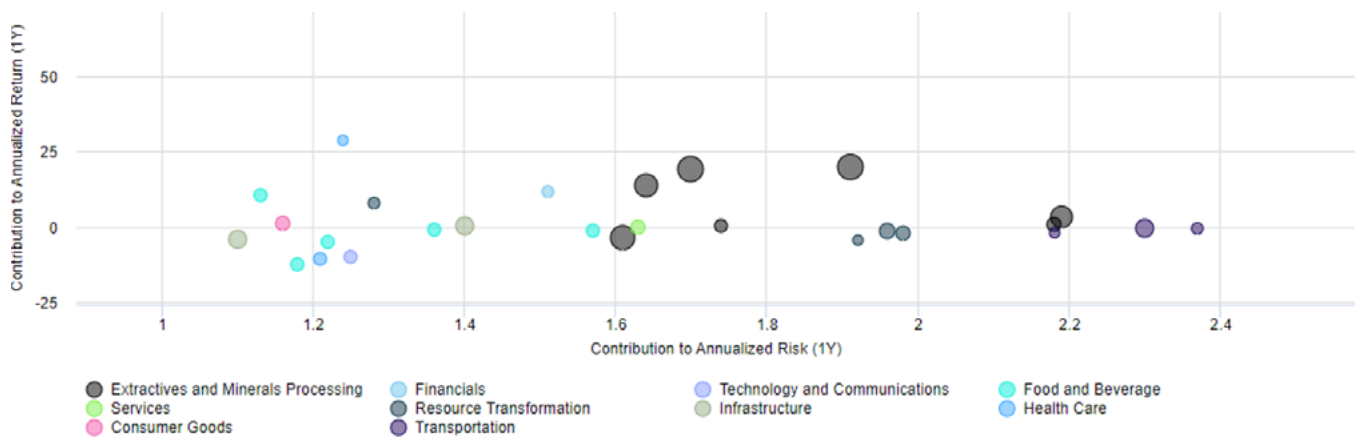
Climate reporting

- ICE's TCFD/PCAF aligned portfolio reporting tools can be used to help produce TCFD, other regulatory and stakeholder reports, including content for annual sustainability reports
- The TCFD aligned portfolio reporting tools can generate carbon footprints broken down by Scope 1, 2 and 3 emissions and by asset class
- ICE's climate alignment metrics (Net Zero) generate predictive analysis to help assess portfolio alignment to various climate scenarios
- Implied Temperature Rise and SBTi Scores identify temperature misalignment within portfolios

Risk management

- Climate misalignment and hotspots can be identified within portfolios
- In-depth analysis to identify sources of emissions within portfolios, sectors, and individual companies
- Scope 3 materiality analysis highlights climate risks in supply and value chains
- Portfolio emissions projections to 2050 and "On Track" indicator helps identify potential misalignments against targets, benchmarks, and climate scenarios

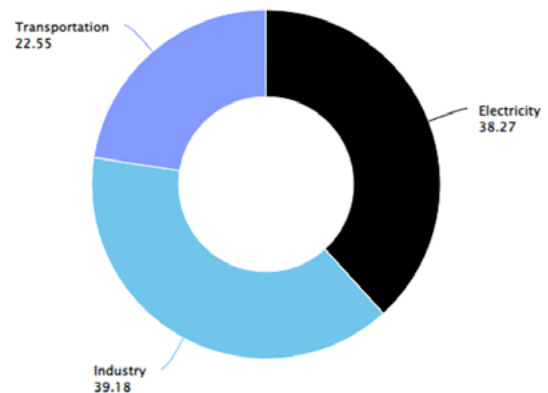
Portfolio risk contributions



Opportunity generation

- ICE's data and analytical tools can be used to identify potential climate related opportunities, informing ESG aspects to help in the development of investment funds and strategies
- Used as support in the creation of active strategies including low carbon, carbon reduction/momentum and avoided emissions strategies

Avoided emissions breakdown (%)



Source: ICE Climate Transition Analytics Tool

Banks

- **Climate stress testing** and scenario analysis of loan Books/Investment Portfolios (including SMEs - small and medium enterprises)
- Emissions projections of global private and listed companies until 2050 for inputs into bank stress tests
- Network for Greening the Financial System (NGFS) scenarios plus individual company emission reduction targets incorporated into the analysis

Central banks and regulators

- **Research and policy development** - ICE's climate data and tools can be used by central banks for economy-wide climate research and stress testing for use in policy development
- Emissions data and projections for private, unlisted companies and SMEs
- Dataset may be able to be expanded to help meet client's requirements (e.g., millions of companies) with client input
- Granular Scope 1,2 and 3 data and projections

Corporates

- **Benchmarking** - ICE benchmarking reports allow companies to compare their climate performance to a chosen benchmark, sector, or peer group
- Identify causes of misalignment to benchmarks and peer groups

Supply chain analysis (individual solutions).

Academic Institutes and NGOs

Helping academics and students with their research and studies to promote climate risk management practices.



More information: ice.com/sustainable-finance-data

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GHG emissions information available is either compiled from publicly reported information or estimated, as indicated in the applicable product and services.

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