

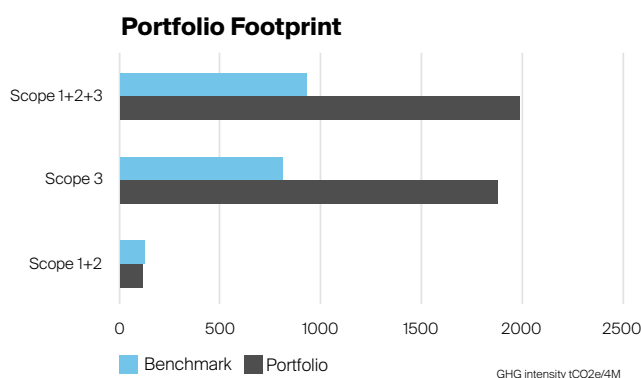
ICE Climate Transition Analytics Tool

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.

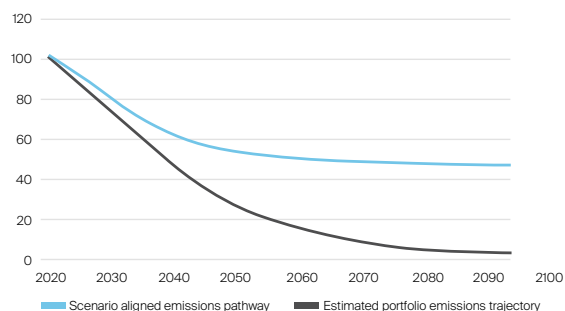
Coverage

- 5,500 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
- Granular, company level emissions data
- Reported and Modelled GHG Protocol defined Scope 1, 2 & 3 emissions data
- All 15 categories of Scope 3
- 10-year Emissions Database

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 (2021 dataset)

Delivery features and capabilities



Carbon footprinting

- Examine the emissions footprint of portfolios and benchmarks across Scope 1, 2 & 3 emissions
- TCFD/PCAF Aligned Reporting



Scope 3 materiality

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



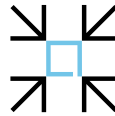
Avoided emissions

- Identify avoided emissions potential within your portfolio
- Sector-specific and company/product-specific methodology



Net zero analysis

- Conduct net zero and alignment exercises using NGFS, IPCC and IEA decarbonization pathways
- Projections to 2100



Target setting - Paris alignment

- Access current alignment to your chosen climate scenario
- Identify carbon reduction targets at portfolio and sector level to help achieve chosen climate objective



Temperature analysis

- SBTi Temperature Setting Module
- Sector specific emission intensity methodology



Portfolio optimization

- Investigate a portfolio from both a performance and climate risk perspective
- Perform backtesting and implement low carbon strategies



Stranded assets analysis

- Explore the geographic exposure of fossil-fuel reserves across coal, oil and gas
- Conduct assessments to understand the risk of stranded assets



Other key features

- 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 of 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
- Supply chain analysis (bespoke solutions)



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

Limitations

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