

MSCI Total Portfolio Footprinting

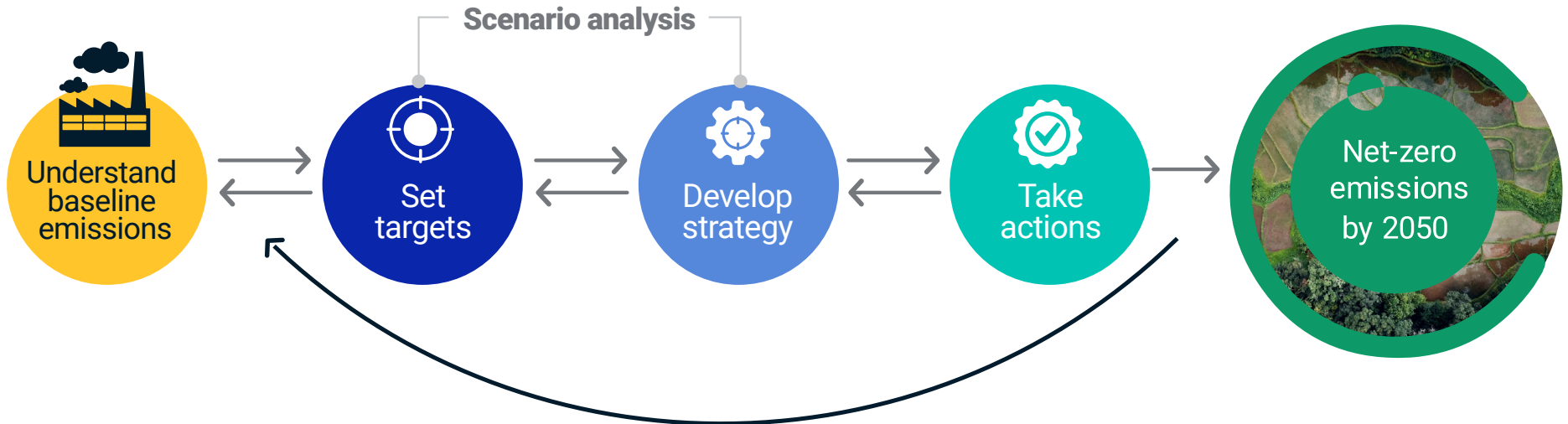
▶ A baseline for the net-zero transition

Total Portfolio Footprinting

We have developed a new leading solution that enables you to measure and understand the total climate impact of your investment and lending activities – your financed emissions. This means now you have a baseline you can work outwards and onwards, to help shape the direction of your climate journey and effectively manage your strategy towards net-zero.

This new solution is designed to align with key standards and requirements, including PCAF, NAIC, TCFD, GFANZ and EIOPA to help you understand your portfolio's climate impact and exposure.

The Partnership for Carbon Accounting Financials (PCAF) is an industry-led initiative that has developed the Global GHG Accounting and Reporting Standard, which provides detailed methodological approaches across asset classes.



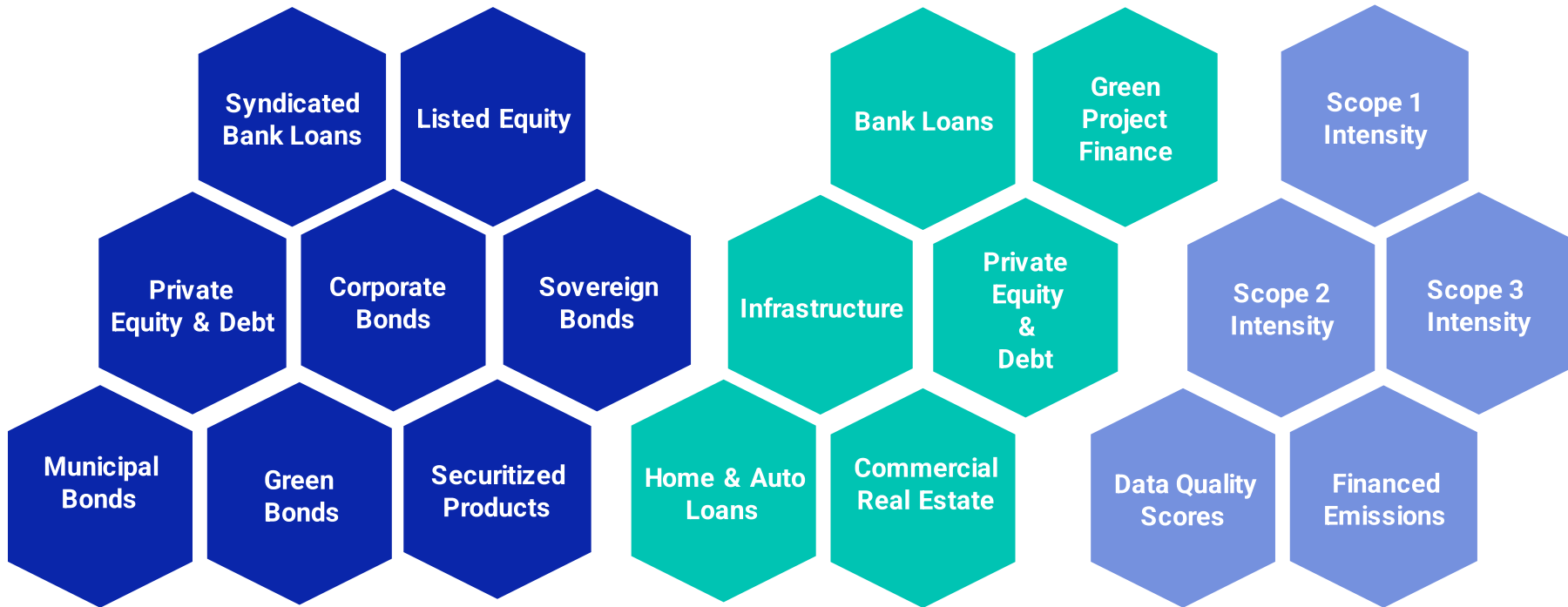
How it works

Total Portfolio Footprinting leverages our existing research and rigorous data, with robust methodology and expertise - including our dedicated team of 300+ ESG and climate sector-leading experts. We will leverage our leading climate data and multi-asset modeling to deliver a cloud-based data and API solution for clients needing a total portfolio carbon footprint that meets standard GHG accounting guidelines.

- ▾ **MSCI Emissions Datasets**
 70,000+ emission factors
 9 sector systems fully mapped
 e.g. GICs, NAICS

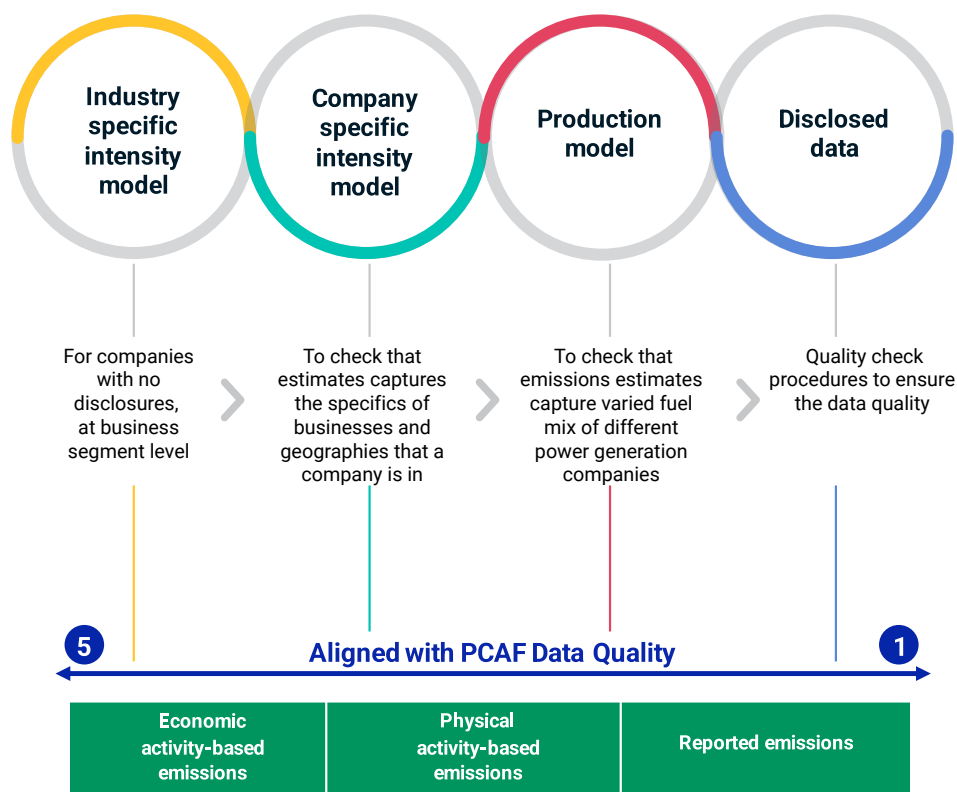
- ▾ **Client Provided Asset Data**

- ▾ **Financed Emission Output**



How our methodology is aligned with the PCAF standard

Total Portfolio Footprinting means for the first time, you'll benefit from visibility over your whole portfolio with a snapshot of financed emissions for all asset classes and subsets – the total climate impact of your investment and lending activities. This baseline measurement is designed to align with The Partnership for Carbon Accounting Financials (PCAF), standard which provides an approach to measuring your portfolio's climate impact across asset classes.



What asset classes are covered

We have an extensive coverage of client's portfolio for the following asset classes:

	Instrument Type	Coverage	Model
Unlisted	Syndicated Loans	2.4k issuers	Reported & Estimated
	Project Finance	Municipal Bonds	1.1m securities, 99% of muni market
SecProd	Securitized Products	1.2m securities, 99% of MBS passthroughs	Estimated- Economic
Listed	Equity	363k securities, 98% of listed equity market	Reported & Estimated
	Money Market & Corporate Bonds	797k securities 95% of Global Agg ex-SecPr	Reported & Estimated
	Fund Metrics ²	55k funds	Reported & Estimated
Other	Sovereigns	34k securities / 196 Issuers 100% sovereign market	Reported
	Private Equity & Debt Funds ³	3k funds	Estimated- Economic
	Green Bonds	<1k securities	

Coverage via On Demand Services

Unlisted Corporates

- Direct lending bank loans
- Syndicated Bank Loans
- Private Equity

Project Finance

- Infrastructure
- Green Project Finance

Real Estate

- Mortgage Loans
- Commercial Real Estate

Autos

- Motor Vehicle Loans

How can clients use MSCI Total Portfolio Footprinting



Investment managers

- Measure their financed emissions to understand the climate impact of their investment activities
- Improve granularity of climate reporting for all asset classes and subsets
- Benchmark climate progress against own targets and/or industry peers, to stay on track for the net-zero transition



Banks

- Gain deep insight into the risk profile of their loans and investments to better identify and manage these risks
- Navigate emissions reduction goals and disclose progress
- Act to reduce their portfolio climate impact
- Ability to understand financed emissions, against a baseline and align this with specific net-zero commitments



Insurers

- Measure the impact of assets in general account
- Better understand the impact of their underwritten liabilities
- Focus on more sustainable business practices, thereby creating a climate-aligned portfolio to stay on track for net-zero transition
- Benchmark and track progress against own targets and wider insurance industry

What about data security?

We're acutely conscious of **data confidentiality** and have put in place steps to protect and not store your data - so you can have confidence with the information you share with us.

If you prefer to take ownership over the data process, your analysts can use our emissions dataset and models to run their own analysis and get to the heart of your objectives. Or, if you prefer to minimize your total cost of ownership, we can hand a turnkey data and reporting solution over to you.

Want to get in touch to find out more?

Please contact our team of specialist to learn more about our net-zero solutions or to discuss your own climate objectives.

[Contact us](#)



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For enquiries, contact ESG Client Service esgclientservice@msci.com.

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