MSCI ESG Climate Risk Reporting

Our solutions help clients integrate climate assessments into all aspects of their investment process.

Take advantage of MSCI ESG Research’s sophisticated climate risk analytics on securities across asset classes and streamline climate risk management processes within existing workflows using high volume climate reporting.

### Key features and benefits

**Integrated carbon risk assessments**

Our climate risk reports include analysis of an extensive set of carbon risk management and exposure metrics, sourced from sophisticated in-house research and climate models, from stranded assets to clean technology investments and scenario analysis.

**Identify outliers**

Analyze key sectors and companies where risk is concentrated to better inform carbon reduction strategies and support active dialogue and proxy engagement.

**Transparent and understandable**

Our reports include clearly defined metrics and analysis with context to help with the interpretation of the results.

<table>
<thead>
<tr>
<th>MSCI Carbon Portfolio Analytics</th>
<th>MSCI Climate Risk &amp; TCFD Report</th>
<th>MSCI Climate VaR report</th>
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<tr>
<td>MSCI ESG Research’s Carbon Portfolio Analytics report is a tool for understanding, measuring and managing carbon risk at the portfolio, sector, and company level. It is available directly from MSCI ESG Manager or as a Managed Service.</td>
<td>Designed to assess climate related risks and opportunities and to align with the recommendations of the Task Force on Climate related Financial Disclosures (TCFD). Available as a managed service with batch reporting and customization capabilities.</td>
<td>Climate Value-at-Risk (Climate VaR) is designed to provide a forward-looking and return-based valuation assessment to measure climate related risks and opportunities in an investment portfolio. The report offers deep insights into how climate change could affect company valuations. Available directly from MSCI ESG Manager or as a Managed Service.</td>
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**Actionable analysis**

Our climate risk reports can help inform strategies to tilt the portfolio towards lower carbon emissions / intensity, or identify high risk companies with weak carbon management strategies relative to peers, opportunities. They also provide Warming Potential at portfolio level: the thermometer shows the warming trajectory of a portfolio.

**Additional metrics on risks and opportunities**

Our tools provide analysis on stranded asset exposure, together with assessments of carbon risk management practices and energy initiatives, in an effort to indicate possible exposure to environmental legislation and preparedness for transition to a low carbon economy.
About MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process.

To learn more, please visit www.msci.com.

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Data Delivery

ESG Manager
Create, run and save analysis, download company level reports using a powerful web-based application.
Generate portfolio analysis using MSCI report templates: footprint calculator, Carbon Portfolio Analytics and Climate Value-at-Risk report.

Custom data exports
Export your analysis in your preferred file type including Excel, CSV, EDS flat file via FTP or API.

Climate Risk & TCFD Report
Receive portfolio level Climate Risk & TCFD reports via managed service for one or hundreds of portfolios.

Take the next step in your TCFD reporting with MSCI climate reporting solutions
The G20 Financial Stability Board’s Task Force on Climate-related Financial Disclosures (TCFD) released recommendations in June 2017, which highlight the importance of using scenario analysis to assess climate change related impacts within the financial sector. It calls for the assessment of both the risk and opportunity side of transition and physical climate change impacts, and creates a reporting framework that allows institutions to prepare themselves for upcoming regulations.

MSCI’s TCFD based reporting brief is aimed at institutional investors intending to report on their climate transition risk management processes according to the TCFD recommendations.

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