

S&P Global Market Intelligence and Oliver Wyman Collaborate to Launch First-of-its-Kind Climate-Linked Credit Analytics Model Suite

NEW YORK, July 14, 2020 /PRNewswire/ -- S&P Global Market Intelligence and Oliver Wyman announced today a collaboration to create a climate-linked credit analytics model suite. This breakthrough risk and scenario analysis capability will provide credit risk assessments of companies under a range of climate scenarios.

The model suite is designed to help financial institutions and corporates assess how a transition to a low-carbon economy will impact the creditworthiness of their counterparties. It will combine S&P Global Market Intelligence's advanced Credit Analytics risk models and data with Oliver Wyman's industry-leading climate scenario and stress testing expertise.

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"Oliver Wyman's deep expertise in assessing climate risk scenarios and overall risk management complements S&P Global Market Intelligence's comprehensive differentiated data and credit risk analytics offerings," said **Whit McGraw, Managing Director and Global Head of Credit Risk Solutions at S&P Global Market Intelligence**. "These intuitive models will provide an in-depth view of the drivers that will impact credit risk, giving our clients a new layer of climate-related assessment tools that help them form a holistic approach to assess credit risk."

"S&P Global has a wealth of strategic assets that provide essential intelligence to key decision makers. We are excited to combine their unique databases and analytics with our counterparty level, driver-based methodologies," said **Ilya Khaykin, Partner and Head of Climate Risk for the Americas at Oliver Wyman**.

The multi-sector climate-linked credit analytics models will become available on a rolling basis throughout 2020 and 2021.

S&P Global's recent climate-related initiatives include the following:

- The launch of the [S&P Eurozone Large/MidCap Paris-Aligned and Climate Transition](#) indices
- The introduction of [S&P Global ESG Scores](#), which are based on the SAM Corporate Sustainability Assessment and provide sustainability scores for over 7,000 companies;
- [Trucost's Climate Change Physical Risk analytics](#) that helps investors, companies and governments understand the exposure of businesses' assets to climate change.

More on Oliver Wyman's recent climate-related thought leadership:

- [How COVID-19 Strategies Can Help Fight Climate Change](#)
- [Climate Change: Three imperatives for financial services](#)
- [Confronting Climate Risk](#)
- [Energy's Transition: Conquering challenges of an industry in evolution](#)
- [Climate Change: Managing a New Financial Risk](#)
- [Extending Our Horizons: Guiding banks through climate-related impacts](#)

About S&P Global Market Intelligence

At S&P Global Market Intelligence, we know that not all information is important—some of it is vital. We integrate financial and industry data, research and news into tools that help clients track performance, generate alpha, identify investment ideas, understand competitive and industry dynamics, perform valuations

and assess credit risk. Investment professionals, government agencies, corporations and universities globally can gain the intelligence essential to making business and financial decisions with conviction.

S&P Global Market Intelligence is a division of S&P Global (NYSE: SPGI). For more information, visit www.spglobal.com

About Oliver Wyman

Oliver Wyman is a global leader in management consulting. With offices in 60 cities across 29 countries, Oliver Wyman combines deep industry knowledge with specialized expertise in strategy, operations, risk management, and organization transformation. The firm has more than 5,000 professionals around the world who work with clients to optimize their business, improve their operations and risk profile, and accelerate their organizational performance to seize the most attractive opportunities. Oliver Wyman is a business of Marsh & McLennan Companies [NYSE: MMC]. For more information, visit www.oliverwyman.com. Follow Oliver Wyman on Twitter @OliverWyman.

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<http://press.spglobal.com/2020-07-14-S-P-Global-Market-Intelligence-and-Oliver-Wyman-Collaborate-to-Launch-First-of-its-Kind-Climate-Linked-Credit-Analytics-Model-Suite>