S&P Global Market Intelligence and Oliver Wyman Launch Climate Credit Analytics

New model suite to include coverage of more than 700,000 companies globally

NEW YORK, June 10, 2021 /PRNewswire/ -- S&P Global Market Intelligence and Oliver Wyman today announced the launch of Climate Credit Analytics to help companies evaluate and assess the impact of climate risk. The new model suite includes coverage of more than 700,000 public and private companies across all non-financial sectors of the global economy and comprises carbon intensive sector specific models, such as airlines, automotive manufacturing, metals & mining, oil & gas and power generation.

Developed through a collaboration between S&P Global Market Intelligence and Oliver Wyman, Climate Credit Analytics helps financial institutions and corporations assess how a transition to a low-carbon economy will impact the creditworthiness of their counterparties and investments. The solution translates climate scenarios into scenario-adjusted financials and scores at the company level by combining S&P Global Market Intelligence's advanced Credit Analytics risk models and unique industry-specific datasets with Oliver Wyman's industry-leading climate scenario and stress testing expertise.

S&P Global
Market Intelligence

UBS will be the first European-headquartered bank to be leveraging Climate Credit Analytics for transition risk assessment. "We are pleased to collaborate with Oliver Wyman and S&P on this initiative. Partnerships such as this one that bring together the best of capabilities across data, methodologies, and analytics are critical for furthering our understanding of climate-related financial risk. Working collaboratively with the industry and expert organizations on climate risk topics is a key part of Our Climate Strategy," says **Liselotte Arni, UBS Portfolio Underwriter for Sustainability and Climate Risk.**

"As businesses continue to assess transition risks, our newly launched models with specialized modeling of high carbon-emitting sectors will provide market participants a holistic approach to assess the potential financial impact of climate related scenarios on their portfolios," said **Whit McGraw, Managing Director and Global Head of Credit Risk Solutions at S&P Global Market Intelligence.** "Our collaboration with Oliver Wyman integrates the expertise and capabilities of two world class players with a deep legacy in climate risk management, credit risk modeling, and stress testing and we're looking forward to using these models to help the market continue its transition to a low-carbon economy."

"We're excited to be launching Climate Credit Analytics with S&P Global Market Intelligence. The model suite will meet a key need of our clients to understand the impact of climate change on financial exposures, including for climate stress testing and TCFD reporting," said **Ilya Khaykin, Partner and Head of Climate Risk for the Americas at Oliver Wyman.** "Building our analytics with S&P Global's extensive datasets results in a solution that generates deep insights on climate risk that will strengthen as more data becomes available."

The Climate Credit Analytics model suite will utilize the following datasets from S&P Global:

- Financials and industry-specific data from S&P Global Market Intelligence, including oil & gas, coal production, airline passenger volumes, electricity capacity;
- Sophisticated quantitative credit scoring methodologies from Credit Analytics, S&P Global Market Intelligence's flagship credit and counterparty risk solution;
- Company-level greenhouse gas (GHG) emissions and environmental impact data from S&P Global Trucost.

The Climate Credit Analytics models will continually be refined and adapted to the latest disclosure standards and other market developments. For additional information on Climate Credit Analytics, please visit S&P Global Market Intelligence.

About S&P Global Market Intelligence
At S&P Global Market Intelligence, we understand the importance of accurate, deep and insightful information. We integrate financial and industry data, research and news into tools that help track performance, generate

alpha, identify investment ideas, perform valuations and assess credit risk. Investment professionals, government agencies, corporations and universities around the world use this essential intelligence to make business and financial decisions with conviction.

S&P Global Market Intelligence is a division of S&P Global (NYSE: SPGI), the world's foremost provider of credit ratings, benchmarks and analytics in the global capital and commodity markets, offering ESG solutions, deep data and insights on critical business factors. S&P Global has been providing essential intelligence that unlocks opportunity, fosters growth and accelerates progress for more than 160 years. For more information, visit www.spglobal.com/marketintelligence.

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 [NYSE: MMC]. For more information, visit www.oliverwyman.com. Follow Oliver Wyman on Twitter @OliverWyman.

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