

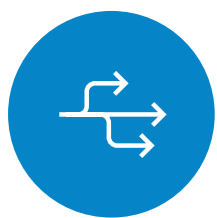
CLIMATE MAPS

Understanding climate
risk exposure

In partnership with



Quantify portfolio risk and opportunities with climate scenario analysis



CLIMATE
MAPS



is **independent** and science-based



has **extensive** transition, physical and market risk coverage



generates **comprehensive** forward-looking risk-return analytics



CLIMATE MAPS



Independent

Offers a full suite of climate scenario options:

- Ortec Finance **in-house** scenarios
- **Publicly available** reference scenarios (NGFS)
- **Bespoke** plausible scenarios (Customized)

Incorporates **globally recognized and market-leading** models

- Cambridge Econometrics macro economic model (E3ME)
- Ortec Finance stochastic financial model (OFS)

Science-based, leveraging academic networks and rigor



Extensive

Captures climate as a **systemic risk and opportunity**, covering:

- Transition risks - Policies and technologies
- Physical risks – Acute and chronic
- Market risks - Pricing-in dynamics and market sentiment

Captures climate risk **quantitatively** and **qualitatively**

- Quantified financial impact metrics
- Qualitative scenario narratives within an interactive dashboard

Adheres to **TCFD** and **ISSB standards**



Comprehensive

Climate scenarios that generate a wide range of risk-return metrics up to 40 years ahead to deliver realistic insights across:

- Economic variables (600+)
- Asset classes
- Conventional and low-carbon benchmarks
- Geographies and sectors

Transparent methodology, models and assumptions

In-house and bespoke scenarios, in partnership with Cambridge Econometrics

Ortec Finance climate scenarios

Net-zero

Highly ambitious but orderly transition

1.5°C

Net-zero financial crisis

Disruptive reaction from financial markets (Includes 'stress version')

1.5°C

Delayed Net-zero

A step-up in policy action

2.0°C

Limited action

Orderly but limited transition

2.6°C

High warming

Severe physical climate risks (Includes 'stress version')

3.7°C



Customized scenarios

Economic impact drivers

Transition risks

- Low-carbon **policies** (regulatory and fiscal)
- Low-carbon **technology** investments
- Stranded fossil fuel assets

Physical risks

- Chronic (Gradual)
 - Sector-specific
- Acute (Extreme weather)
 - In-house proprietary modelling for 150+ countries and 1800+ cities

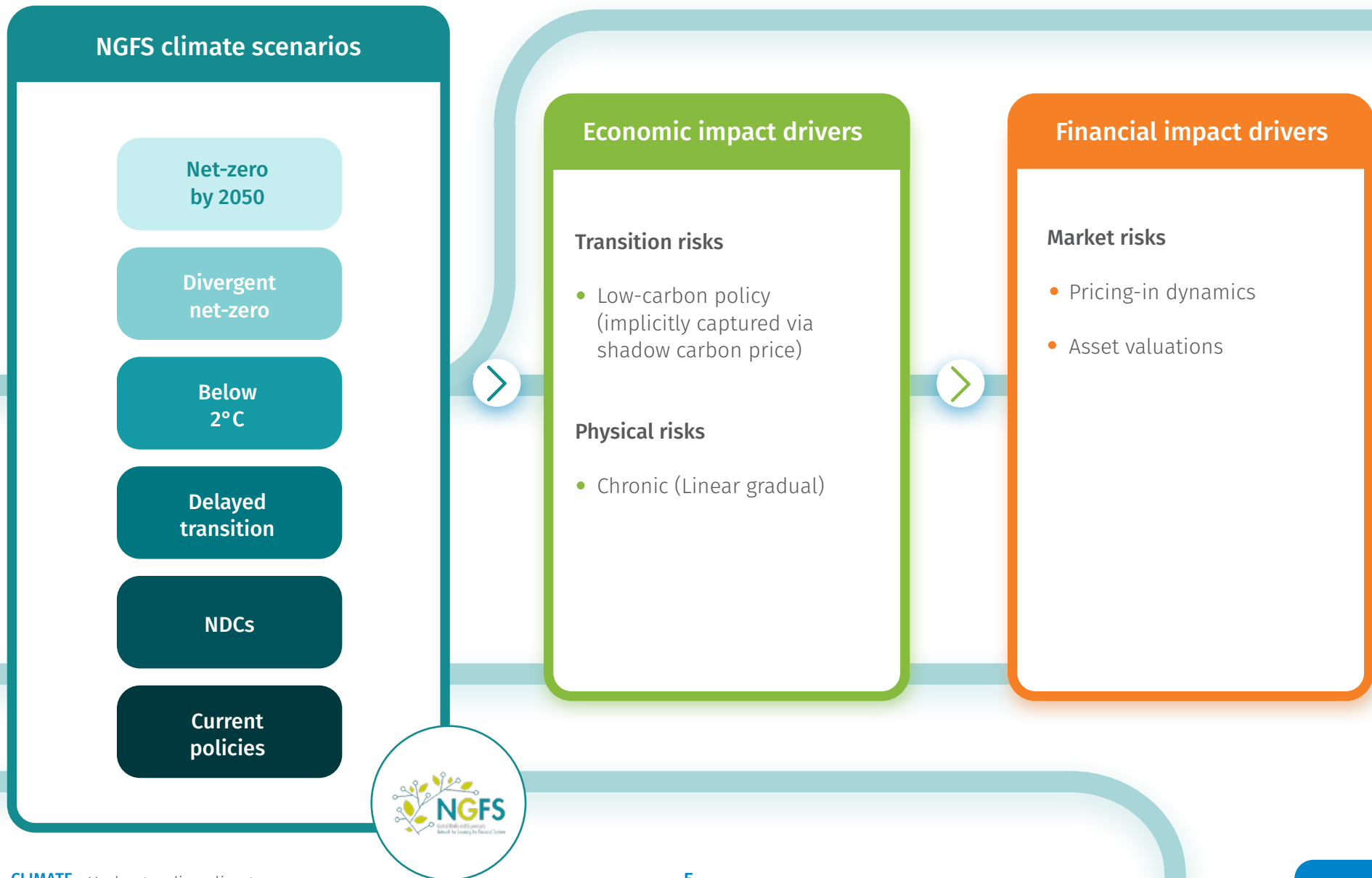
Financial impact drivers

Market risks

- Financial market sentiment shocks
- Pricing-in dynamics
- Asset valuations

Integrated with stochastic financial modeling

Publicly available scenarios



Applying ClimateMAPS within the investment process



Interactive in-house climate scenario explorer



Climate-informed economic and financial scenario datasets



Portfolio-specific datasets



In-depth climate risk training and support



Contribution analysis of transition, physical and market risks



Supplementary analytics to reflect extreme shocks



Understand the financial impacts of different climate scenarios



Undertake a portfolio stress test exercise



Integrate climate change into investment beliefs, strategic asset allocation and selection and monitoring



Include climate risks in a risk register and develop a mitigating action plan

Contact us

Speak to one of our experts

Ortec Finance is a leading provider of technology and solutions for risk and return management.

It is our purpose to enable people to manage the complexity of investment decisions. We do this through delivering leading technologies and solutions for investment decision making to financial institutions around the world. Our strength lies in an effective combination of advanced models, innovative technology and in-depth market knowledge. This combination of skills and expertise supports investment professionals in achieving a better risk-return tradeoff and thus better results.

Headquartered in Rotterdam, Ortec Finance has offices in:
Amsterdam, London, New York, Zurich, Toronto and Melbourne.

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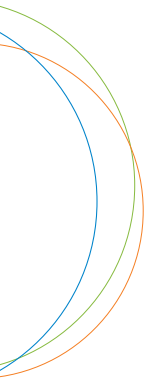
Stefano Lee
Managing Director, Asia Pacific

 **20+** countries represented

 **600+** customers

 **96%** retention rate

 **14 trillion euro** total assets managed by our clients



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