

Identify climate risks. Illuminate climate opportunities.

A holistic approach to fulfilling disclosure and reporting obligations and ensuring portfolio resilience

Climate change is a key challenge for pension funds due to mandatory reporting and disclosure requirements, the financial and economic impacts of the net-zero transition, physical risks, and uncertainty in market responses



With a choice of climate scenarios developed using our award-winning proprietary climate scenario modeling framework, as well as publicly available NGFS climate scenarios, ClimateMAPS can support pensions funds to:

- Quantify climate change impacts across all asset classes and macroeconomic variables to inform strategic asset allocation
- Assess current risk exposure and identify opportunities by simulating real-time portfolios under a range of climate narratives
- Conduct rigorous scenario planning and stress tests that incorporate realistic assessments of transition, physical, and market risks
- Gain a deeper qualitative understanding of scenario outcomes and trends
- Comply with worldwide mandatory TCFD & ISSB-related climate scenario analysis disclosure requirements
- Benchmarking climate risk exposure for a range of optimized portfolios



Benefits

- Ability to integrate climate risk analysis results with traditional risk return analysis outcomes via our economic scenario solution
- Generates extensive insights and detailed narratives covering short and longer term investment horizons
- Can be utilized on a standalone basis and/or integrated with SAA & ALM exercises
- Compare scenarios and detailed results across economies, asset classes and sectors worldwide
- Option to incorporate client-specific views and assumptions
- Fully integrated with GLASS modeling platform

Integrated

ClimateMAPS integrates the globally recognized Cambridge Econometrics E3ME macroeconomic model and Ortec Finance's stochastic financial model to enable insurance companies to combine climate risk analysis results with traditional risk analysis outcomes. Choose between proprietary in-house Ortec Finance Climate Scenarios, NGFS scenarios as well as bespoke scenarios.

Extensive

ClimateMAPS captures an extensive range of systemic transition, physical and market risks including policy changes, extreme weather, stranded assets and sentiment shocks. It translates these risks into quantified financial and economic impacts as well as qualitative scenario narratives. Access these insights via an additional interactive web-based dashboard.

Comprehensive

ClimateMAPS generates comprehensive macroeconomic and asset class impacts annually over a 40 year horizon to deliver realistic insights across 600+ economic variables and conventional and low carbon benchmarks covering all classes. Inform your investment decisions further with detailed geographical and sectoral insights.

ClimateMAPS is available as a dataset file or a portfolio scan, and includes detailed underlying qualitative narratives and assumptions, contribution analysis and supplementary analytics to reflect extreme shocks

Contact us to discuss the best solution for your pension fund.

About Ortec Finance

Ortec Finance is the leading provider of technology and solutions for risk and return management. It is Ortec Finance's 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.



Leading global top-down climate scenario analysis provider



Dedicated global team of climate and sustainable finance professionals



600+ customers



96% retention rate



14+ trillion in assets managed by our clients



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