# THOMSON REUTERS

# ESG Data on Eikon Quick Start Guide

While ESG (Environmental, Social and Governance) may be relatively new as a term, the spirit behind ESG is not. Throughout history holders of financial assets have made decisions based on multiple factors and not purely based on return on investments. Thomson Reuters provides a rich source of ESG research data, providing performance information for in-depth, responsible investment analysis, helping asset managers meet the sustainable investment mandates of their clients, and also identify risks in their portfolios. Thomson Reuters ESG data is carefully extracted and standardized from publicly available sources (e.g. annual reports, NGO websites and Corporate Social Responsibility reports). Over 150 content analysts are trained to collect ESG data using their industry experience to consistently interpret and extract relevant, comparable (companies often report in different units, scopes and formats) and up-to-date information.

## Helping you operate an ESG investment strategy

Thomson Reuters ESG data combined with the screener tool in Eikon enables you to perform:

- Ethical / Negative Screening Involves the avoidance of companies involved in 'unethical' activities, such as the manufacture of armaments, tobacco, publication of pornography etc.
- Positive/ Best in Class Screening
   Also requires companies to demonstrate an active, positive contribution to sustainable development and lead their peer group in respect of environmental and social performance
- Governance and Engagement

An active form of corporate governance which involves constructive dialogue between fund managers and companies to improve environmental and social performance

Integrated Analysis

An investment style that integrates analysis of environmental and social issues into financial analysis to identify additional sources of risk and opportunity and enhance investment decision making

## **Our extensive ESG coverage**

Thomson Reuters ESG universe comprises of over 6,000 global, public organizations. It has grown over the years as we include additional indices to our coverage. Provided below is a comprehensive list of all indices we track on a semi-annual basis to include any newly added constituents. In 2017, we aim to reach reach full coverage of the Russell 2000 Index.

NAME	Country Region
S&P/TSX COMPOSITE INDEX	Canada
SMI INDEX	Switzerland
DAX INDEX	Germany
CAC 40 INDEX	France
FTSE 100 INDEX	UK
FTSE 250 INDEX	UK
S&P 500 INDEX	USA
NASDAQ 100 INDEX	USA
STOXX 600 INDEX	Europe
Russell 1000 INDEX	USA
S&P ASX 300 INDEX	Australia
MSCI Emerging Markets Index	Emerging Markets
MSCI World Index	World
Bovespa	Brazil
S&P NZ50	New Zealand

Our historical data goes back to the fiscal year 2002 for about 1000 companies (US and European markets).



## Screening Companies on ESG Measures Using Eikon Screener App

Screener is a flexible idea-generation tool that allows you to find securities in the investable universe that display certain characteristics and match your investment philosophy or style.

#### Launch the Screener App

You can access Screener by typing **Screener** in the application Search box on the top left of your screen, and selecting Screener from the Autosuggest list.

SCREENER Q ABBN.S •	21.720 +0.240 +1.12% CHF	ESG 🗮 1 👁 🔺	篇? 🖬
P Screener	SCREUNER	C =	
Screen Public & Private Companies using a variety of criteria	RS INSIDER		
and the second s		and the second se	2
And a second sec	e (F	SG) Company Data to ACT ON	
1997 - Carlo State Constraint Street			
C			
h	nate chang	ge, biodiversity, human rights, "licence to operate," business ethics and corporate governance are at the fore	front of
P.	itional fina	ancial metrics when evaluating corporate performance, therefore playing a more central role in investors' deci	sion-
N	ally integra	ated into portfolio analysis, equity research, screening or quantitative analysis.	
	obal and so	ome regional indices like MSCI World, MSCI Europe, STOXX 600, NASDAQ 100, Russell 1000, S&P 500, FTS public companies with party 12 000 Poison Pill "Events". The information is manually collected and audited	SE 100,
ê	porate soc	cial responsibility (CSR) reports.	ay our
	2002. We	also provide 17+ years of history on over 1.8 million officers and director for over 80,000 public companies	and
TI CONTRACTOR OF	coes in us	sino this information. Our data analysts cacture the data as reported by the companies together with the link i	back to
SC More search results for "SCREENER"	Shift+Enter cy is provid	ded by detailed information links to each data point.	
USEFUL ESG APPS	2	ESG DATA FRAMEWORK	12
App Name	App Short Code		
Screener	SCREENER		
Peers	PEERS		
Keystats			
Portfolio Dashboard	DASH	commer ovainater	
Watchlist Pulse	PULSE		
Corporate Governance	CORPGOV		1.5
Value Chains	VCHAINS		
Green Bonds	GOVSRCH	HANALEMENT	
Carbon Markets Research	CARBON	ATTORNE - HANNEROOS - HANNEROOS - HANNEROOS - SHARHOLOGES	

## Load up sample ESG screens

Expand the drop down option after "Unsaved Screens" at the top left corner of the screen and select "View and Manage all Screens".



Under Sample Screens, four different ESG templates are available:

- TR ESG CO2 Screen
- TR ESG Compensation Screen
- TR ESG Gender Diversity
- TR ESG Negative Screening

Select the desired sample template and click on the Load button at the bottom, right corner of the window.

SCREENER	Q ABEIN.S	21.710 +0.230 +1.07% CHF			ESG 🔳 1 👁 🔺 🖩 ? 🛛
https://emea1.apps.cp.thomsonreuters.com	vcms/?pageld-esg X		× +		- 0 >
₽ ↔ →					C =
	SCREEN LOADER			,	
Active, Public, Pomary	Search for Screens			Q.	1
		Name			
	Personal Screens [ 17 ]	TR EU Small Value	S&P Europe BMI	Dec 31, 2016	
	Sample Screens [ 20 ]	TR ESG CO2 Screen	Sample screen that identifies US companies with significant po.	Dec 31, 2016	
		TR ESG Compensation Screen	TR ESG Compensation Screen	Dec 31, 2016	
		TR ESG Gender Diversity	TR ESG Gender Diversity	Dec 31, 2016	
		TR ESG Negative Screening	TR ESG Negative Screening	Dec 31, 2016	
		TR Ownership Holdings - Peers	Sample screen that returns positions in Apple and its peers by	Dec 31, 2016	
		TR Ownership Holdings - Biotech	Sample screen that returns positions in Biotechnology compan.	_ Dec 31, 2016	saved screen
		TR Ownership Holdings - Growt_	Sample screen that returns positions in European companies b.	Dec 31, 2016	
	Object Manager			Cancel Load	

#### Negative Screening using the Data Item Picker

Identify companies that are generating revenues from gambling using the latest fiscal year data.

There are numerous negative screening criteria to choose from such as: tobacco, armaments, pornography, alcohol, contraceptives, embryonic stem cell research, cluster bombs, anti-personal landmines, animal testing, nuclear energy production, genetically modified organisms.

SELECT FIELD TO FILTER ON				×
Category:	Gambling	Parameters:		
Top Matches (3)	Gambling	Financial Period	FY0	~ ?
Environmental, Social and Governanc	Gambling Revenues			
	Gambling 5% Revenues			
	Alphabetical      Relevance			
Definition:				*
Does the company generate revenues from g	ambling?			
New Expression			ОК	Cancel

#### 4

#### Identify the most or least carbon intensive companies

You can identify companies with the highest or lowest percentage change in total emissions over the last 3 fiscal years. Select CO<sup>2</sup> Equivalents Emission Total data item and then specify Change % over 3 FY.



Click OK then select the range, in our example "between" -100% to +100%.

SCREEN ?	c	I+ REPORT							
Unsaved Screen V	-	U	nsaved Template		8 -	Add Colum	n 📰	Group	Add Rank
Currency: 📕 USD 🗸			Identifier	Company Nam <del>e</del>			PoP % Chg (3FY) in CO2 Equivalents		
▼ UNIVERSE Public Companies ∨	66.3K						(FY0)		
Include: Active, Public, Primary	Edit			3M Co			-14.95		
Include:	Edit			A2A SpA			48.95		
indices, Lists, Portiolios, Screens, Stocks				Aareal Bank AG			17.51		
Exclude: None	Edit			AB SKF			1.36		
V QUICK FILTERS				ABB Ltd			22.51		
Country of Headquarters	Add			Abbott Laborator	ies		-7.35		
Country of Exchange	Add			Abengoa SA			-0.70		
Country of Incorporation	Add			Aberdeen Asset	Managem	ent PLC	52.68		
Company Market Con	Add			Abertis Infraestru	cturas SA		-17.02		
Сопрану магкет Сар	Add			Acacia Mining PL	с		2.96		
Average Daily Value Traded - 52 Weeks	Add			ACC Ltd			-2.40		
Add Filter	Counts			Accenture PLC			12.62		
% Chg(3FY) in				Acciona SA			-25.17		
CO2 Equivalents Emission Total (FY0) Between	1501			Accor SA			33.64		
-100.0 and 100.0 %				Acea SpA			10.64		
				Acer Inc			-45.15		
				Actelion Ltd			-42.32		

### Grouping in Eikon

To group these companies by industry or country/region, clicking on the "Group" button at the top. Then select your grouping criteria. In our example, we have selected TRBC Business Sector:

CRITERI	A FOR GROUPING ROWS	×
Z Enabl	e Grouping	
Select up	to 3 items	
Order	Criteria	Actions
1	TRBC Business Sector Name	/ 1
2	Select field	~
		OK Cancel

Press the "OK" button to display the results:

I+ R	I+ REPORT				
U	nsaved Template 🛛 🗸 📕 🔺 🔺	dd Column 📰 Group	A	Add Rank	
	ldentifier	Company Name		PoP % Chg (3FY) in CO2 Equivalents Emission Total (FY0)	
	<ul> <li>Applied Resources (23)</li> </ul>			-2.07%	
	<ul> <li>Automobiles &amp; Auto Parts (52)</li> </ul>			6.47%	
	<ul> <li>Banking &amp; Investment Services (126)</li> </ul>			-13.76%	
	<ul> <li>Chemicals (80)</li> </ul>			-0.01%	
	Collective Investments (1)			0.15%	
	Cyclical Consumer Products (57)			-2.62%	
	Cyclical Consumer Services (63)			-3.00%	
	<ul> <li>Energy - Fossil Fuels (102)</li> </ul>			-0.33%	
	<ul> <li>Food &amp; Beverages (72)</li> </ul>			-0.33%	
	Food & Drug Retailing (22)			0.71%	
	<ul> <li>Healthcare Services &amp; Equipment (27)</li> </ul>			-2.16%	
	<ul> <li>Industrial &amp; Commercial Services (94)</li> </ul>			-4.03%	
	<ul> <li>Industrial Conglomerates (20)</li> </ul>			1.22%	
	<ul> <li>Industrial Goods (113)</li> </ul>			-1.81%	
	<ul> <li>Insurance (52)</li> </ul>			-11.49%	
	<ul> <li>Investment Holding Companies (2)</li> </ul>			23.97%	
	<ul> <li>Mineral Resources (102)</li> </ul>			-0.78%	
	Personal & Household Products & Services (			-1.68%	
	<ul> <li>Pharmaceuticals &amp; Medical Research (41)</li> </ul>			-2.96%	
	<ul> <li>Real Estate (66)</li> </ul>			1.95%	
	<ul> <li>Renewable Energy (10)</li> </ul>			-29.89%	
	Retailers (39)			-4.46%	
	<ul> <li>Software &amp; IT Services (34)</li> </ul>			4.17%	
	<ul> <li>Technology Equipment (79)</li> </ul>			1.87%	
	<ul> <li>Telecommunications Services (52)</li> </ul>			1.25%	
	<ul> <li>Transportation (74)</li> </ul>			2.61%	
	► Uranium (2)			-10.88%	

## Export ESG Source Data Using Eikon Screener

Screen companies for their holdings or the entire universe of listed companies against ESG factors like controversial activities.

In this example we have just screened for companies that are flagged for having one or more recent environmental controversies and we would like to see what the sources behind these are.

1) Open the Data Item Library by clicking on the "Launch Data Item Library" button at the top center to Add a column.

SCREEN 2 C	<b>I</b> + REPORT		191-194	
Unsaved Screen 🗸 🗒 🔻	Unsaved Template	🗸 🚆 🔹 Add Colum	n 📰	Group Add Rank
Currency: 📕 USD 🗸	Identifier	Company Name	Recent Environmental	
v UNIVERSE Public Companies v 66.3K		<u></u>	Controversies (FY0)	
Include: Active, Public, Primary Edit	ADEL.NS	Adani Enterprises Ltd		
Include:		AES Corp		
Evolution Streens, Stocks		Allergan plc		
None Edit		Amazon.com Inc		
V QUICK FILTERS		American Electric Power Company Inc		
Country of Headquarters Add	AALL	Anglo American PLC		
Country of Exchange Add	ANTO,L	Antofagasta PLC		
Country of Incorporation Add		Areva SA		
Company Market Cap Add		Barrick Gold Corp		
Company Market Cap Add		BASF SE		
Average Daily Value Traded - 52 Weeks Add		Bayer AG		
Add Filter		Beiersdorf AG		
Recent Environmental Controvers (FYO)		BHP Billiton Ltd	12	
Greater Than or Equal (>=) 126		BHP Billiton PLC	2	
		Bosch Ltd	1	

2) Select the ESG data item for which you would like to extract the Source information and click "Show More" under Parameters.

DATA ITEM LIBRARY					×	
Category:	Enter filter text	Parameters:	Series			
Favorites (6)	RECENTLY USED	As of ?	1D	~	1	
Activism and Defense (401)	Recent Environmental Controversies	Financial Period ?	FY0	~		
Corporate Actions (142)	CO2 Equivalents Emission Total			Show More		
Environmental, Social and Govern	Resource Reduction Policy	▼ Quick Functions:		?		
Equity Index Information (1)	Total Revenue	vailable				
<ul> <li>I/B/E/S Estimates (11243)</li> </ul>	Currency Code					
Issuer Level Credit Rating (30)	New Women Employees	Change: % Over V 1				
<ul> <li>Japan Fundamentals (178)</li> </ul>	Alphabetical      Relevance					
Definition:					*	
Number of controversies related to the environmental impact of the company's operations on natural resources or local communities since the last fis cal year company update.						
Selected Items: Drag to Reorder						
New Expression New Data Block	New MultiFactor Rank			OK Cance	əl	

### 3) Change the setting "Add Source" to True.

DATA ITEM LIBRARY			×		
Category:	Enter filter text	Parameters:	Series		
Favorites (6)	RECENTLY USED	As of ?	1D 🗸		
Activism and Defense (401)	Recent Environmental Controversies	Financial Period	EY0		
	CO2 Equivalents Emission Total	Findhcian chou			
<ul> <li>Corporate Actions (142)</li> </ul>	Resource Reduction Policy	Roll Periods	True		
Environmental, Social and Govern	Total Pavanua	Fundamental Ser	STD 🗸		
Equity Index Information (1)		Add Source	Тпа		
I/B/E/S Estimates (11243)	Currency Code	False	Faise		
Issuer Level Credit Rating (30)	New Women Employees	True	True		
<ul> <li>Japan Fundamentals (178)</li> </ul>	Women Managers Alphabetical  Relevance	Output 👔	(1 selected) True Edit		
Definition: Number of controversies related to the environmental impact of the company's operations on natural resources or local communities since the last fis cal year company update.					
Selected Items: Drag to Reorder					
New Expression New Data Block	New MultiFactor Rank		OK Cancel		

4) Select the **desired output** options, to avoid duplication uncheck the Value check box first and then add the **source fields** which are of interest by clicking on the "Edit" button. For this example we are interested in the title and URL addresses. Click on **Done**.

DATA ITEM LIBRARY					
Category:	Enter filter text	Parameters:	Series		
Environmental, Social and Govern	Environmental Supply Chain Manage	Fundamental Ser	STD		
Tenvironmental (114)	Environmental Supply Chain Monitoring	Add Source	True	1	
Resource Use (37)	Env Supply Chain Partnership Termin	Include Partial Y	false		
Emissions (47)	Land Environmental Impact Reduction	Output	(2 selected) Edit		
Innovation (30)	Environmental Controversies		Search		
Social (169)	Environmental Controversies	▼ Quick Functions:	Publisher		esgsourcep
<ul> <li>Governance (121)</li> </ul>	Recent Environmental Controversies	Treat As Zero If Not A	Scale		scale
Diversity Inclusion Rating (5)	Alphabetical      Relevance		Scope		esgsourcesc
Definition:			This is the abstract from		esgsourcea
Number of controversies related to the env	ironmental impact of the company's operations	s on natural resources or loca	al 🗹 Title		esgsourcetitle
conjean company aparte.			✓ URL Title		esgsourceurl value
Selected Items: Drag to Reorder			Title $ imes$ URL $ imes$		
New Expression New Data Block	New MultiFactor Rank		Clear All		Done

See below table for the full list of all source output options:

esgsourcetitle	Title	This is the source title from which the ESG value was collected.
esgsourceurl	URL	This is the External URL of the source used to collect the ESG Value.
esgsourcepage	Page	This is the page number or a range of pages in the source where the ESG Value was detected.
esgsourcedate	Source Date	The date of the source where the ESG Value was detected.
esgsourcescope	Scope	The coverage scope in the source where the ESG Value was detected – Global, Regional or Segment.
esgsourcecomment	Comment	This is the comment written by the analyst who collected the ESG Value.
esgsourcepublisher	Publisher	The publisher of the source where the ESG Value was detected.
esgsourceauthor	Author	The author of the news article where the ESG Value was detected.
esgsourceabstract	Abstract	This is the abstract from the source where the ESG Value was detected.

### 5) Click **OK** to add the information to the report.

SCREEN	С	I+ REPORT							
Unsaved Screen V		Unsaved Template	🛩 📑 🔻 Add Colum	n 📰	Group Add Rank				
Currency: 📕 USD 🗸		Identifier	Company Name	Recent	Recent Environmental Controversies				
▼ UNIVERSE Public Companies ✓	66.3K	-	3	Controversies (FY0)	(Title) (FYO, True)	(URL) (FYO, True)			
Include: Active, Public, Primary	Edit	ADELINS	Adani Enterprises Ltd		Adani Enterprises Ltd - Australia's green group	http://thomsonreuters.com/significant-develop			
Include:	Edit		AES Corp		AES Corp - Norway's \$863 billion wealth fund	http://thomsonreuters.com/significant-develop			
Evolution			Allergan plc		Drugmakers pledge to clean up antibiotic fact	http://www.reuters.com/article/us-un-assembly			
None	Edit		Amazon.com Inc		U.S. FAA proposes fining Amazon \$350,000 f	http://thomsonreuters.com/significant-develop			
✓ QUICK FILTERS			American Electric Power Company Inc		American Electric Power Company Inc - Norwa	http://thomsonreuters.com/significant-develop			
Country of Headquarters	Add		Anglo American PLC		Anglo American PLC - Grinding halted at Angl	http://thomsonreuters.com/significant-develop			
Country of Exchange	Add		Antofagasta PLC		Antofagasta suffers setback on Chile investme	http://thomsonreuters.com/significant-develop			
Country of Incorporation	Add		Areva SA		China halts work on \$15 bln nuclear waste pro	http://www.reuters.com/article/us-china-nuclea			
Company Market Can	Add	ABX.TO	Barrick Gold Corp		Barrick does not expect Veladero to impact 2	http://thomsonreuters.com/significant-develop			
Company Market Cap	ADD		BASF SE		Germany imposes limits on fracking - Reuters	http://thomsonreuters.com/significant-develop			
Average Daily Value Traded - 52 Week	Add		Bayer AG		Bayer AG rejects EPA request to pull insecticid	http://thomsonreuters.com/significant-develop			
Add Filter	Counts		Beiersdorf AG		UK lawmakers push for ban on plastic microbe	http://www.reuters.com/article/us-britain-plasti			
Recent Environmental Controvers (FVO)			BHP Billiton Ltd		Brazil court rules Vale, BHP, Samarco to depo	http://in.reuters.com/article/samarco-miner-ruli			
<ul> <li>Streater (man or Equal (&gt;=)</li> <li>1</li> </ul>	126		BHP Billiton PLC		Brazil court rules Vale, BHP, Samarco to depo	http://in.reuters.com/article/samarco-miner-ruli			

6) Export to Excel either as Formulas or Values only.

SCREEN		1-5	REPORT						Tell us w	hat you	mink a	1 12
Unsaved Screen		10	nsaved Template	(*) 10 Marcal		Group Add Rank		0			• 6	
Currency: USO V			Identifier	Company Name	Recent	Recent Environmental Controversies	Export All as Values					
UNIVERSE Public Companies	66.3K				Controversies	(File) (FVD, Trang	(60) (190, Town	Export All as Formulas				
Include: Active, Public, Primary	EGE			Adami Enterorium Ltd		3 Adam Enterprises Ukl - Australia's premiorosip.	Mb/Tempreutra.com/spriftant.develop.					
Include: Include:	Eat			AES Corp		1 AES Corp - Norway's \$863 billion wealth fund	http://thomsoneuters.com/significant-develop.					
Polots, Lats, Politolos, Solem, Sicks				Allengan pic		t Drogmakers pledge to clean up antibiotic fact	http://www.reuters.com/article/us-un-assembly					
None	EOI			Amazon.com linc		1 U.S. FAA proposes fixing Amazon \$350,000 f	http://thomsoneulers.com/significant.develop					
- QUICK FILTERS				American Electric Power Company Inc.		American Electric Power Company Inc - Norwa.	http://Thormcommuters.com/significant-develop					
Country of Headquarters	Add			Argio American PLC		1 Anglo American PLC - Grinding halted at Angl	http://bonsonwuters.com/significant-develop					
Country of Exchange	And			Antologasta PLC		2 Antologosta suffers selback on Chile investme.	Mp.//bomsoneuters.com/significant-develop					
Country of Incorporation	and i			Areva SA		1 China helts work on \$15 bin nuclear waste pro	http://www.reuters.com/article/us-china-nuclea					
	10000			Berrick Gold Corp		1 Barrick does not expect Veladers to impact 2	http://homsoneuters.com/significant-develop					
Company Market Cap	10000			BASF SE		1 Germany imposes limits on fracking - Reuters	http://homsonimuters.com/significant.develop					
Average Daily Value Traded - 52 Weeks	Add			Bayer AG		4 Bayer AG rejects EPA request to pull insecticid.	http://thomsonieuters.com/significant.develop.					1
Add Filter	Counts			Beiersdorf AG		1 UK lawmakers push for ban on plastic microbe	http://www.reuters.com/wricke/us-britain-plasti_					
Recent Environmental Controvers				BHP Billton Ltd		2 Brazil court rules Vale, BHP, Samarco to depo	http://www.com/article/samarco-miner-rulk_					Γ
				BHP Billion PLC		2 Brazil court rules Vale, BHP, Samarco to depo	Mp/in review com/article/samarco-miner-rult.					1
				Bosch Ltd		1 Bosch rejects diesel allegations as wild and u	http://uk.reuters.com/article/us.volkswagen-e					

For more information on Thomson Reuters ESG data, please visit financial.tr.com/esg

