

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 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

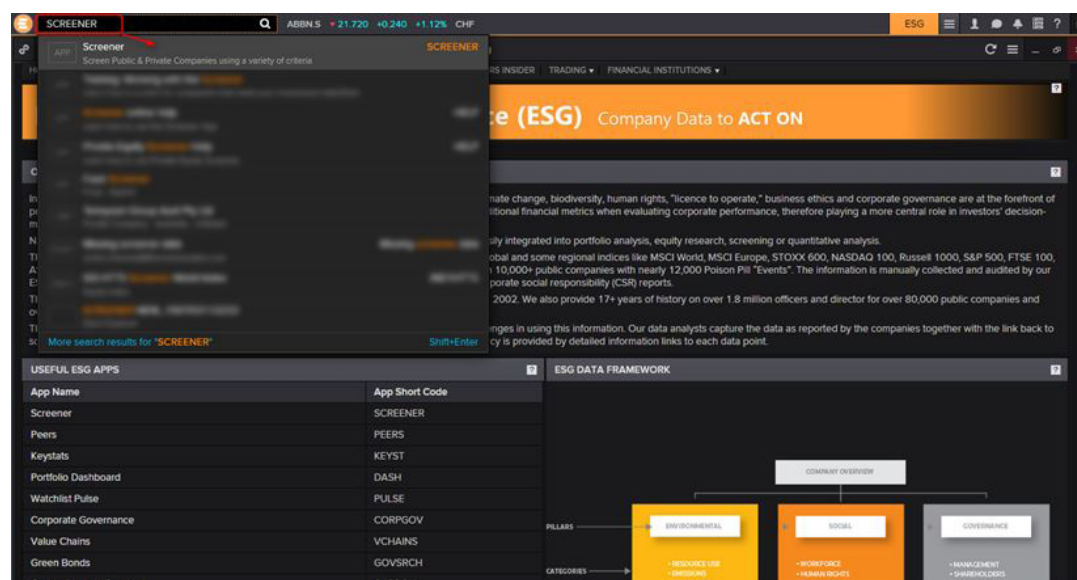
Our historical data goes back to the fiscal year 2002 for about 1000 companies (US and European markets).

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.

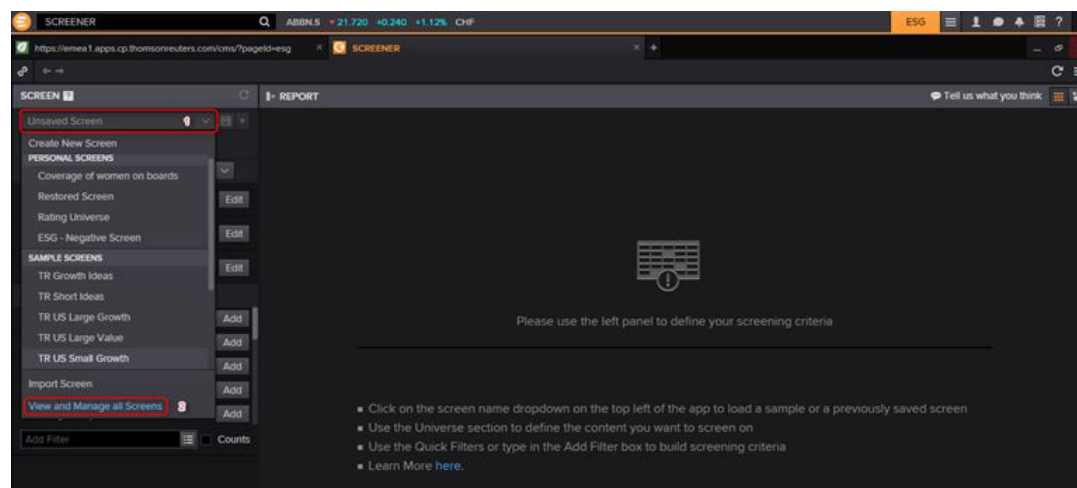
Launch the Screener App

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.



Load up sample ESG screens

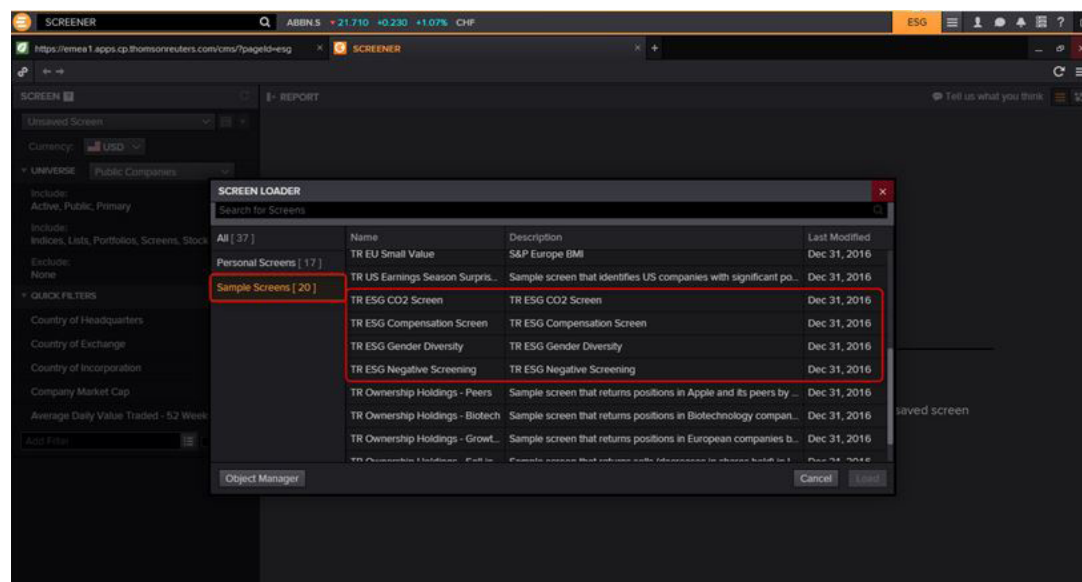
Expand the drop down option after "Unsaved Screens" at the top left corner of the screen and select "View and Manage all Screens".



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

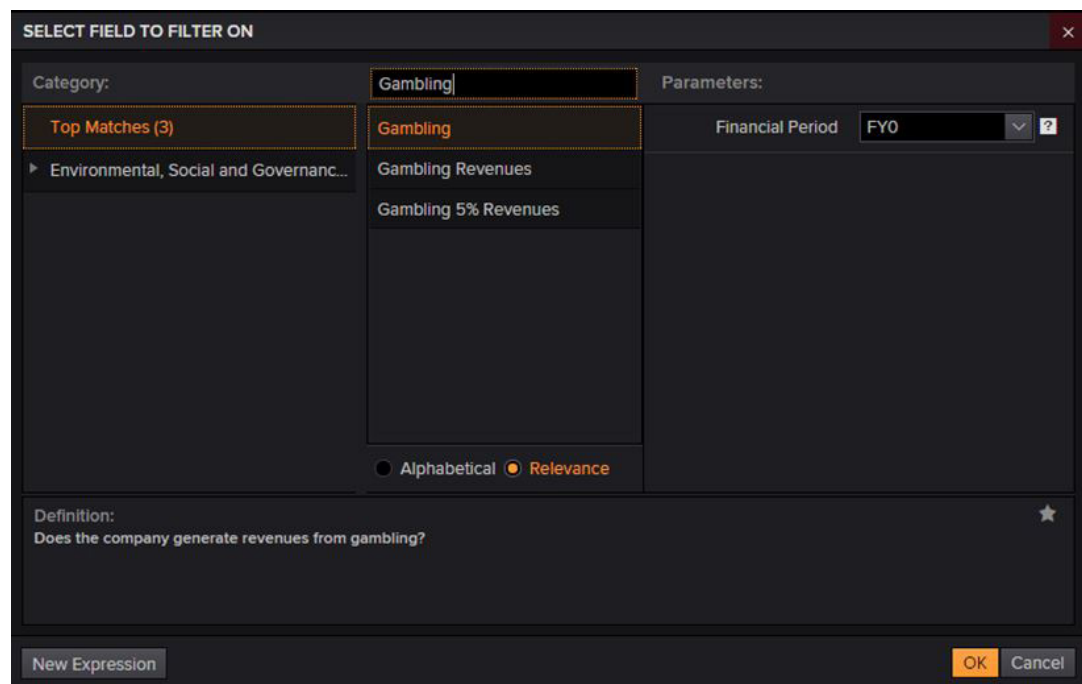
Select the desired sample template and click on the Load button at the bottom, right corner of the window.



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.



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 CO² Equivalents Emission Total data item and then specify Change % over 3 FY.

SELECT FIELD TO FILTER ON

Category: Enter filter text

Parameters: Financial Period: FY0

QUICK FUNCTIONS

☐ Treat As Zero If Not Available

☒ Change: % Over: 3 FY

☐ Trend: Average

☐ Group Analytic: Median Of

Universe: Screen Universe

Grouping By: None

Open in [Expression Editor](#) to save or edit this expression

Definition: Total CO2 and CO2 equivalents emission in tonnes.

New Expression OK Cancel

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

SCREEN 2

Unsaved Screen

Currency: USD

UNIVERSE Public Companies 66.3K

Include: Active, Public, Primary

Include: Indices, Lists, Portfolios, Screens, Stocks

Exclude: None

QUICK FILTERS

Country of Headquarters Add

Country of Exchange Add

Country of Incorporation Add

Company Market Cap Add

Average Daily Value Traded - 52 Weeks Add

Add Filter

☐ Counts

☒ % Chg(3FY) in CO2 Equivalents Emission Total (FY0) 1501

Between -100.0 and 100.0 %

REPORT

Unsaved Template

Add Column

Group Add Rank

Identifier	Company Name	PoP % Chg (3FY) in CO2 Equivalents Emission Total (FY0)
MMM.N	3M Co	-14.95
A2.MI	A2A SpA	48.95
ARLG.DE	Aareal Bank AG	17.51
SKFb.ST	AB SKF	1.36
ABB.N	ABB Ltd	22.51
ABT.N	Abbott Laboratories	-7.35
ABG.MC	Abengoa SA	-0.70
ADN.L	Aberdeen Asset Management PLC	52.68
ABE.MC	Abertis Infraestructuras SA	-17.02
ACAAL	Acacia Mining PLC	2.96
ACC.NS	ACC Ltd	-2.40
ACN.N	Accenture PLC	12.62
ANA.MC	Acciona SA	-25.17
ACCP.PA	Accor SA	33.64
ACE.MI	Acea SpA	10.64
2353.TW	Acer Inc	-45.15
ATLN.S	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:

CRITERIA FOR GROUPING ROWS

☒ **Enable Grouping**

Select up to 3 items

Order	Criteria	Actions
1	TRBC Business Sector Name	
2	Select field	

OK Cancel

Press the “OK” button to display the results:

REPORT

Unsaved Template Add Column Group Add Rank

Identifier	Company Name	PoP % Chg (3FY) in CO2 Equivalents Emission Total (FY0)
☐		
☐ ▶ Applied Resources (23)		-2.07%
☐ ▶ Automobiles & Auto Parts (52)		6.47%
☐ ▶ Banking & Investment Services (126)		-13.76%
☐ ▶ Chemicals (80)		-0.01%
☐ ▶ Collective Investments (1)		0.15%
☐ ▶ Cyclical Consumer Products (57)		-2.62%
☐ ▶ Cyclical Consumer Services (63)		-3.00%
☐ ▶ Energy - Fossil Fuels (102)		-0.33%
☐ ▶ Food & Beverages (72)		-0.33%
☐ ▶ Food & Drug Retailing (22)		0.71%
☐ ▶ Healthcare Services & Equipment (27)		-2.16%
☐ ▶ Industrial & Commercial Services (94)		-4.03%
☐ ▶ Industrial Conglomerates (20)		1.22%
☐ ▶ Industrial Goods (113)		-1.81%
☐ ▶ Insurance (52)		-11.49%
☐ ▶ Investment Holding Companies (2)		23.97%
☐ ▶ Mineral Resources (102)		-0.78%
☐ ▶ Personal & Household Products & Services (...)		-1.68%
☐ ▶ Pharmaceuticals & Medical Research (41)		-2.96%
☐ ▶ Real Estate (66)		1.95%
☐ ▶ Renewable Energy (10)		-29.89%
☐ ▶ Retailers (39)		-4.46%
☐ ▶ Software & IT Services (34)		4.17%
☐ ▶ Technology Equipment (79)		1.87%
☐ ▶ Telecommunications Services (52)		1.25%
☐ ▶ Transportation (74)		2.61%
☐ ▶ Uranium (2)		-10.88%
☐ ▶ Utilities (92)		5.88%

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.

The screenshot shows the Eikon Screener interface. The 'SCREEN' tab is active, displaying a list of companies. The 'Add Column' button is highlighted with a red box. The 'REPORT' tab is also visible.

Identifier	Company Name	Recent Environmental Controversies (FY0)
ADEL.NS	Adani Enterprises Ltd	3
AES.N	AES Corp	1
AGN.N	Allergan plc	1
AMZN.OQ	Amazon.com Inc	1
AEP.N	American Electric Power Company Inc	1
AALL	Anglo American PLC	1
ANTO.L	Antofagasta PLC	2
AREVA.PA	Areva SA	1
ABX.TO	Barrick Gold Corp	1
BASF.DE	BASF SE	1
BAYGn.DE	Bayer AG	4
BEIG.DE	Beiersdorf AG	1
BHP.AX	BHP Billiton Ltd	12
BLT.L	BHP Billiton PLC	2
BOSH.NS	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.

The screenshot shows the Eikon Data Item Library. The 'Recent Environmental Controversies' item is selected. The 'Show More' button under the Parameters section is highlighted with a red box.

DATA ITEM LIBRARY

Category: Enter filter text

RECENTLY USED

- Recent Environmental Controversies
- CO2 Equivalents Emission Total
- Resource Reduction Policy
- Total Revenue
- Currency Code
- New Women Employees
- Women Managers

Parameters:

As of: 1D

Financial Period: FY0

Show More

Quick Functions:

- ☐ Treat As Zero If Not Available
- ☐ Absolute Value
- ☐ Change: % Over 1 FY

Definition:

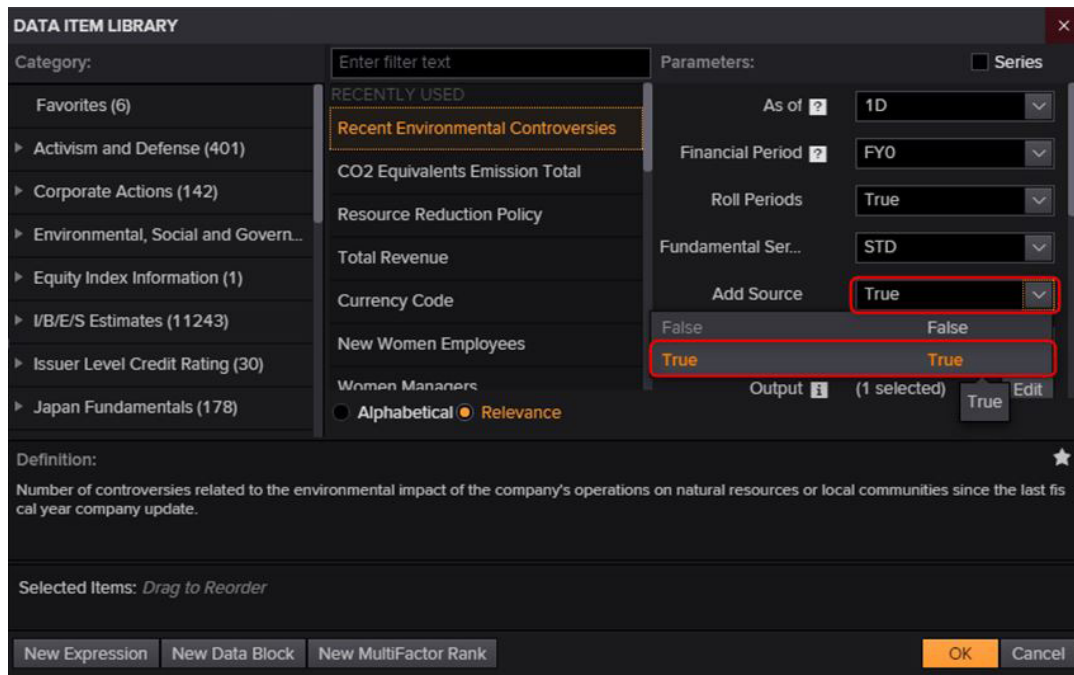
Number of controversies related to the environmental impact of the company's operations on natural resources or local communities since the last fiscal year company update.

Selected Items: Drag to Reorder

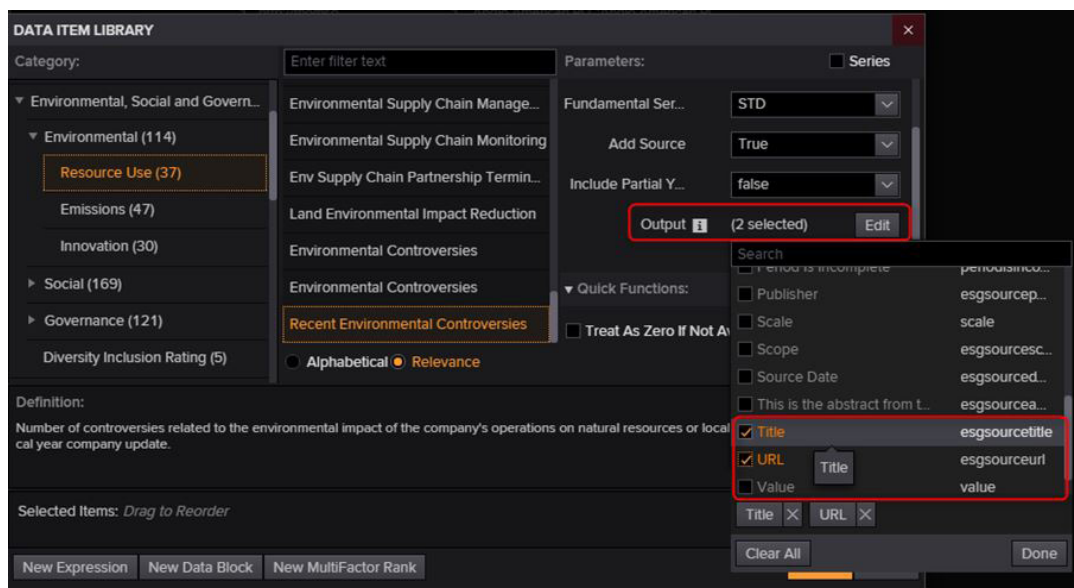
New Expression New Data Block New MultiFactor Rank

OK Cancel

3) Change the setting “Add Source” to True.



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**.



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.
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.

Identifier	Company Name	Recent Environmental Controversies (FY0, True)	URL
ADEL.NS	Adani Enterprises Ltd	3 Adani Enterprises Ltd - Australia's green group...	http://thomsonreuters.com/significant-develop...
AES.N	AES Corp	1 AES Corp - Norway's \$863 billion wealth fund...	http://thomsonreuters.com/significant-develop...
AGN.N	Allergan plc	1 Drugmakers pledge to clean up antibiotic fact...	http://www.reuters.com/article/us-un-assembly...
AMZN.OQ	Amazon.com Inc	1 U.S. FAA proposes fining Amazon \$350,000 f...	http://thomsonreuters.com/significant-develop...
AEP.N	American Electric Power Company Inc	1 American Electric Power Company Inc - Norwa...	http://thomsonreuters.com/significant-develop...
AAL.L	Anglo American PLC	1 Anglo American PLC - Grinding halted at Angl...	http://thomsonreuters.com/significant-develop...
ANTO.L	Antofagasta PLC	2 Antofagasta suffers setback on Chile investme...	http://thomsonreuters.com/significant-develop...
AREVA.PA	Areva SA	1 China halts work on \$15 bln nuclear waste pro...	http://www.reuters.com/article/us-china-nuclea...
ABX.TO	Barrick Gold Corp	1 Barrick does not expect Veladero to impact 2...	http://thomsonreuters.com/significant-develop...
BASF.DE	BASF SE	1 Germany imposes limits on fracking - Reuters ...	http://thomsonreuters.com/significant-develop...
BAYG.DE	Bayer AG	4 Bayer AG rejects EPA request to pull insecticid...	http://thomsonreuters.com/significant-develop...
BEIG.DE	Beiersdorf AG	1 UK lawmakers push for ban on plastic microbe...	http://www.reuters.com/article/us-britain-plasti...
BHP.AX	BHP Billiton Ltd	12 Brazil court rules Vale, BHP, Samarco to depo...	http://in.reuters.com/article/samarco-miner-ruli...
BLT.L	BHP Billiton PLC	2 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.

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