



# LSEG Sustainable finance and investment data and analytics solutions

Committed to serving our sophisticated global clients with trusted data, innovative analytics and flexible delivery options, we empower our customers across their diverse sustainability strategies.



**LSEG** DATA &  
ANALYTICS

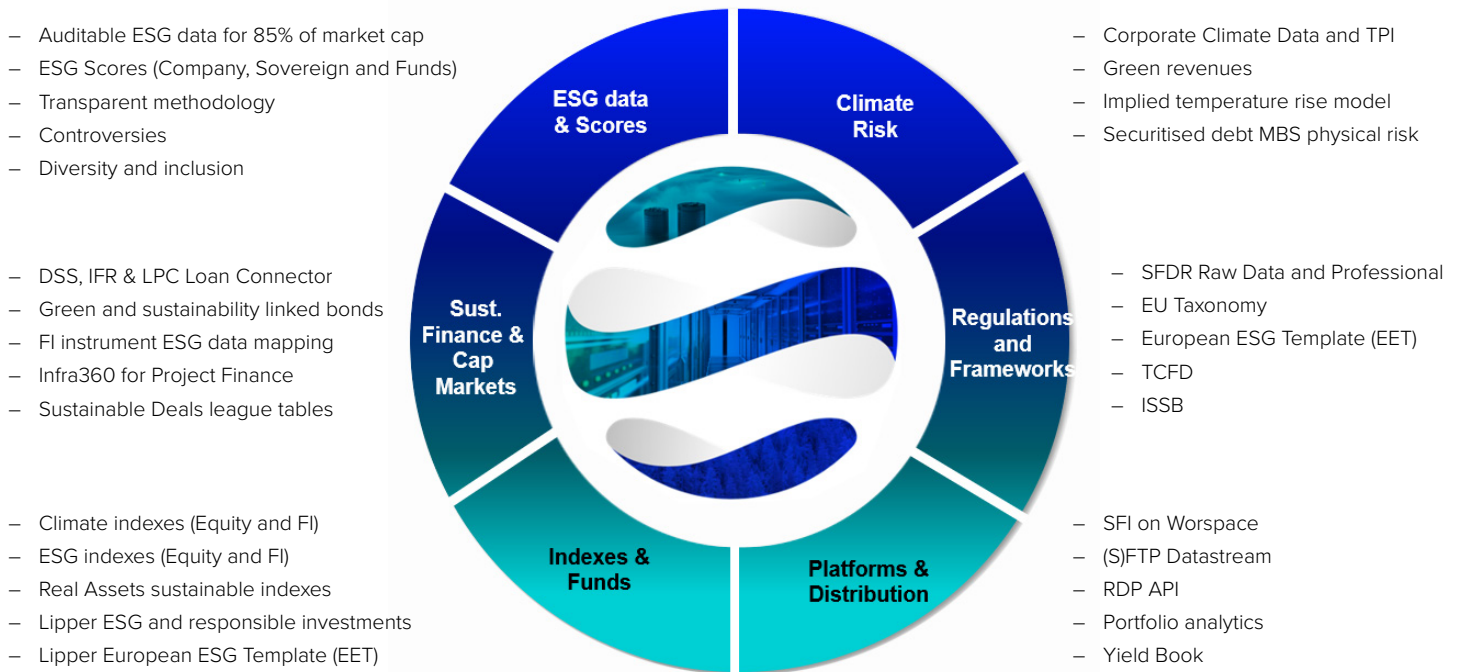
At LSEG Data & Analytics, we have been building market-leading sustainable finance and investment data-powered solutions and products for more than 20 years – enabling our customers to achieve their sustainability objectives.

Thanks to our long heritage and experience in data management and our global footprint across the financial industry, we develop data-powered solutions that you can trust.

We stay abreast of international and regional sustainable finance regulations and standards, so we can help you navigate a fast-moving regulatory landscape.

Through innovation and research, our climate experts curate and share actionable data and insights, so you can manage climate transition risks and act on opportunities across the market. We are integrating sustainability data across all our solutions so customers can access the data they need, how and when they need it, through LSEG Workspace and other LSEG and third-party platforms and feeds.

### Sustainable growth: key capabilities and solutions



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## Company ESG data, scores and controversies

We provide a 360-degree assessment of ESG performance and risk by leveraging a team of over 700 ESG product, research and content analysts to produce metrics, scores, sentiment and controversy indicators on more than 100,000+ companies.

[Company reported ESG data](#): objectivity, auditability, transparency and comparability are at the heart of our ESG data and analytics solutions with weekly updates, history dating back to 2002 and more than 16,000 companies covered – including 1,200+ private companies. Our data and analytics include a range of environmental, social and governance metrics ranging from emissions, resource use, controversial product involvement and gender and diversity metrics and align with norms like the UN Global Compact and the Sustainable Development Goals.

We have also mapped company ESG data to corporate bond instruments, providing investors with a fuller picture by linking corporate bond instruments more directly to company ESG data.

Our ESG data largely comes from corporate public reporting (annual reports, corporate social responsibility (CSR) reports), company websites and global media sources.

LSEG ESG Scores measure companies’ ESG performance based on reported data in the public domain across three pillars and 10 different ESG topics. LSEG captures and calculates over 750 company-level ESG measures, of which we have carefully selected a subset of the 186 most relevant and comparable data points to power the overall company assessment and scoring process.

The underlying measures are based on considerations around materiality, data availability and industry relevance.

LSEG plays an active role in shaping the policy and operating environment. A particular area of focus for us is around corporate sustainability disclosure; in 2022, we published our policy recommendations on the adoption of global reporting standards. The recommendations can be found on [lseg.com](https://lseg.com). LSEG is also involved in numerous groups which support global policy and market developments.

Global reporting standards such as the International Sustainability Standards Board and Corporate Sustainability Reporting Directive are playing a part in shaping our ESG data offering.

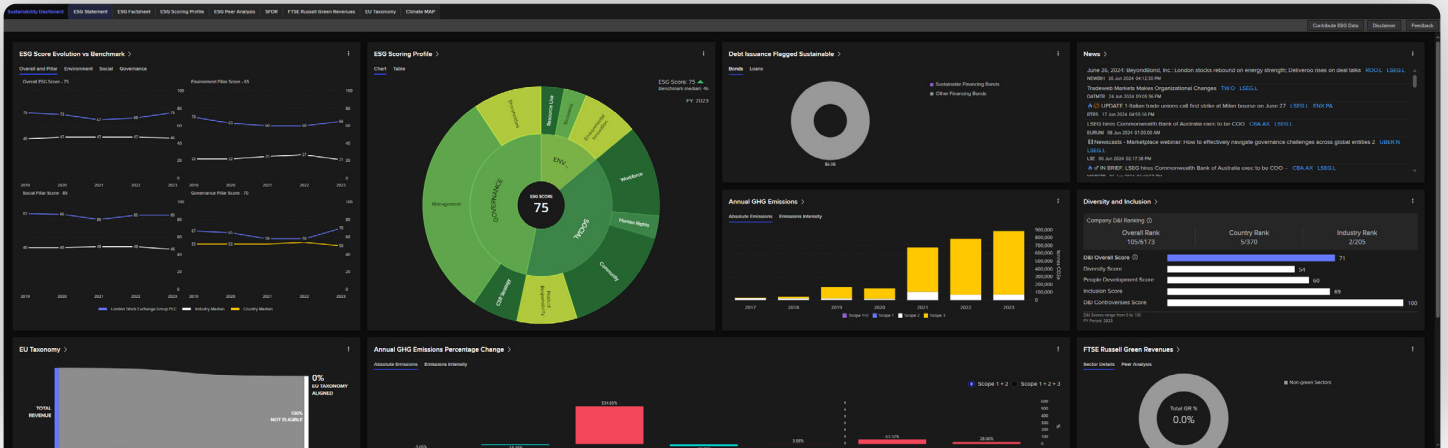
We believe that sustainability disclosure rules can be critical in unlocking information that the financial sector needs to drive the global transition. The ISSB standards offer the potential for more consistent, interoperable reporting globally. LSEG advocates for the adoption of ISSB standards, a view that was set out in our policy recommendations.

Alignment to the EU CSRD directive and ESRS reporting standards is a key priority for the LSEG SFI strategy and roadmap. The aim is to collect and distribute CSRD disclosures for all companies falling in scope of the regulation, as well as companies outside of the scope that choose to report on a voluntary basis to gap competitive edge over peers.

### Example of company reported ESG data in LSEG Workspace ESG Statement view:

2022	2021	2020	2019	2018
2022-12-31	2021-12-31	2020-12-31	2019-12-31	2018-12-31
EUR	EUR	EUR	EUR	EUR
Complete	Complete	Complete	Complete	Complete
Yes	Yes	Yes	Yes	Yes
100%	100%	100%	100%	100%
KPMG SpA	KPMG SpA	KPMG SpA, DNV GL Business Assur...	Ernst & Young SpA, DNV GL Business...	Ernst & Young SpA
B-	A-	B-	B-	A
A	A	A+	A	A
A+	A+	A+	A	A
A+	A+	A+	A+	A+
A-	A-	A-	A-	A-
D	B+	D	B+	A-
A+	A+	A+	A+	A+
TRUE	TRUE	TRUE	TRUE	TRUE
TRUE	TRUE	TRUE	TRUE	TRUE
TRUE	TRUE	TRUE	TRUE	TRUE
FALSE	FALSE	FALSE	FALSE	FALSE
TRUE	TRUE	TRUE	TRUE	TRUE
TRUE	TRUE	TRUE	TRUE	TRUE
TRUE	TRUE	TRUE	TRUE	TRUE
TRUE	TRUE	TRUE	TRUE	TRUE
TRUE	TRUE	TRUE	TRUE	TRUE
TRUE	TRUE	TRUE	TRUE	TRUE
TRUE	TRUE	TRUE	TRUE	TRUE
FALSE	FALSE	FALSE	FALSE	FALSE
13,280.65	19,879.63	22,510.37	24,015.97	29,227.58
1,928,030,200.00	1,900,680,000.00	1,749,640,800.00	2,082,840,000.00	2,448,280,000.00
1,108,069,000.00	1,099,302,000.00	1,004,052,000.00	1,257,970,000.00	1,547,060,000.00
819,853,200.00	801,381,600.00	745,588,800.00	824,864,000.00	901,220,000.00
11,620,000.00	23,878,000.00	23,145,000.00	-	-
819,853,200.00	801,381,600.00	745,588,800.00	824,864,000.00	901,220,000.00
2.85%	2.87%	3.14%	2.60%	2.41%
23.84%	23.48%	24.82%	19.78%	16.96%
238,427.49	234,826.06	248,214.38	197,803.48	169,578.64
459,695,400.00	446,329,200.00	434,286,000.00	411,993,000.00	415,176,000.00

Example of company reported ESG data in LSEG Workspace Sustainability Dashboard view:

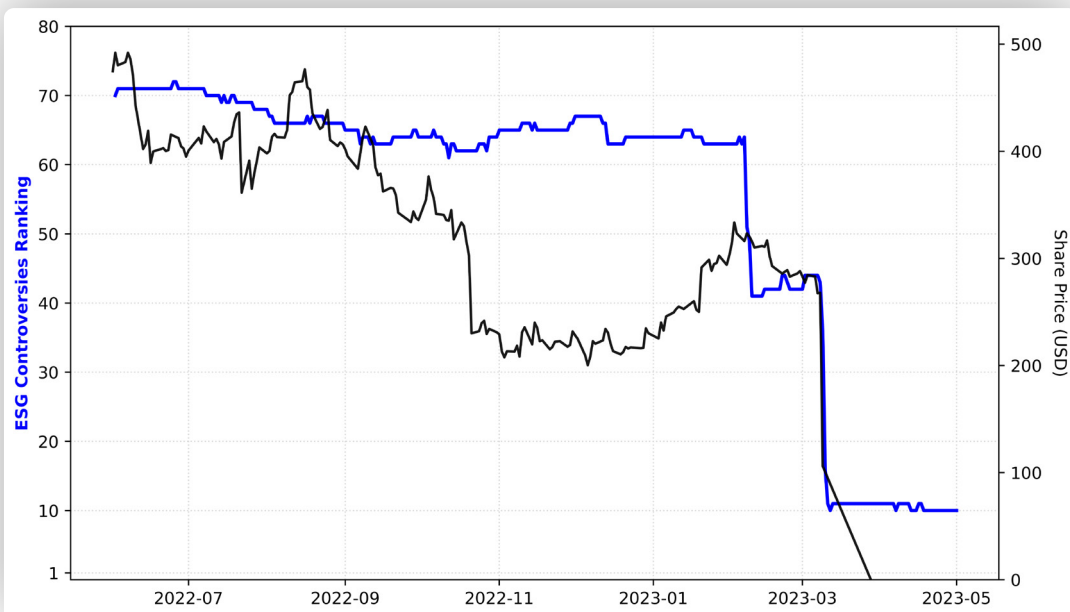


**Media and social media sentiment:** using the most advanced AI and Natural Language Processing, LSEG and MarketPsych partner to produce near-real-time insight into public perception of companies, as well as indices, currencies and countries, across a range of sustainability measures. The sentiment measures ESG scores and controversies powered by 4,000 media and 2,000 social media sources, covering 110,000 public and private companies with history back to 1998.

By incorporating management sentiment into analysis, users can uncover controversies and events before they break in mainstream media. Using MarketPsych data, they can plot media perceptions over time.

See the Silicon Valley Bank failure example below which demonstrates how the ESG Controversies Ranking, based on media and social media sentiment, dropped ahead of the Silicon Valley Bank share price.

Example of analysis with MarketPsych ESG data:



## News

With coverage of more than 4 million Reuters stories a year and 5,500+ global press sources, our news content coverage is unmatched. Intelligent Tagging, NLP text analytics and data mining

enable users to quickly and easily access sustainability-themed news and controversies.

### Example of SFI news in LSEG Workspace:

The screenshot displays the LSEG Workspace news interface. At the top, there's a navigation bar with 'TOPNEWS' and search options. Below that, a 'BREAKING' banner reads: 'U.S. Senate Finance Chair Ron Wyden will propose a 21% surtax on oil company profits considered excessive- Bloomberg'. The main content area is divided into several sections:

- Main Article:** 'Biden to meet with Saudi crown prince despite 'pariah' pledge'. It features a photo of Joe Biden and text stating: 'WASHINGTON, June 14 (Reuters) - U.S. President Joe Biden will meet Saudi Crown Prince Mohammed bin Salman during a trip to the Middle East in July, in a break with his campaign pledge of making the kingdom a "pariah" as he struggles to combat record high U.S. gasoline prices.' It also lists related topics like 'Biden knocks Wall Street, defends economic plans amid recession fears' and 'Biden adviser Sullivan raised concerns with China over North Korea'.
- Other News Snippets:**
  - 'Israel says U.S. should helm Mideast build-up against Iran' (Jerusalem, June 14).
  - 'Ukraine forces struggle to evacuate civilians from embattled Sievierodonetsk' (Kyiv, June 14).
  - 'U.S. congressional panel probing Jan. 6 Capitol attack postpones hearing' (Washington, June 14).
  - 'Gun reform deal forged by U.S. senators, with key Republican backing' (Washington, June 13).
  - 'In hottest city on Earth, mothers bear brunt of climate change' (Jacobabad, Pakistan, June 14).
  - 'Russia bans 29 British journalists, along with defence figures' (June 14).
- Trending Topics:** A list of current events including 'War in Ukraine', 'The Biden Administration', 'Graphic: Tracking Sanctions Against Russia', 'Graphic: The Global Food Crisis', 'Graphic: Abortion Case: Distance Hurdle', 'Graphic: Access to Abortion if Roe v. Wade Overturned', 'Elections 2022', 'Novel Coronavirus Overview', 'Graphic: Sporting Tree Highlights: Why English is So Hard to Spell', 'Graphic: Civilian Ties Destroyed in Ukraine', 'Graphic: Refugees Fleeing Ukraine', and 'Graphic: What Does the Country Think of Biden?'.
- Refinitiv Newscasts:** A video player showing 'Historic drought turns Chilean lake into a desert'.
- Latest News:** A list of recent updates such as 'Korean pop band BTS taking hiatus to work on solo projects', 'U.S. House to vote on bill expanding Supreme Court security', 'Ethiopia forces body to negotiate with rebellious Tigray forces', 'Boris has to go, UK, Johnson's new 'cost of living bar' said', 'Protests by Indian Muslims continue, as lawyers condemn state response', 'Lebanese stance on border dispute with Israel enables talks, US mediator says', 'Gun control bill could be ready in coming days for U.S. Senate', 'Ukraine war forces switch in drug trafficking routes, EU body warns', and 'NEWSMAKER Iraq's Saad: from outlaw to top politician'.
- Analysis & Insight:** A section titled 'Russia army base sees scramble for Ukraine war supplies, some locals and soldiers say'.

Trusted news from Dow Jones's globally renowned newsrooms is available within LSEG Workspace. The partnership provides access to thousands of news stories, including market scoops, exclusives, unique insights and commentary from The Wall Street

Journal, Barron's, Dow Jones Newswires, WSJ Pro, WSJ Opinion, Investor's Business Daily, MarketWatch, Private Equity News and Financial News plus Dow Jones's Chinese, German and Japanese language news.

## Climate transition and physical risk solutions

Leveraging a combination of green economy data, our best-in-class emissions estimation models, self-reported Carbon Disclosure Project (CDP) data and transparent analytics, LSEG provides a vast set of climate data measures and sophisticated analytics which can help you accelerate towards the green economy, transition to a low-carbon economy and align with regulatory objectives and standards.

**As-reported data:** our as-reported [climate data](#) aligns with the latest disclosure and regulatory standards.

Whatever your specific need, at LSEG, we create and curate

verifiable climate management, ambition and performance (Climate MAP) data to help you navigate the complexity of climate transition on your business and portfolios.

Our comprehensive Climate MAP data covers three core pillars:

- **Management:** a company's governance of the transition to net-zero
- **Ambition:** companies' commitments and future ambition towards decarbonisation
- **Performance:** companies' actual performance towards climate change targets

### Overview of LSEG climate data

#### Detailed as-reported climate data

Detailed climate data collected, quality controlled and normalised from companies' public disclosures including auditability back to the source documents.

- 283 new as-reported climate data measures from FTSE Russell. Fiscal year 2022 onwards
- 98 existing LSEG as-reported climate data measures back to 2002
- 12 as-reported climate data measures new to both FTSE Russell and LSEG
- A total of 393 as-reported climate data measures

Examples of data – GHG (greenhouse gas) emissions, energy use and production, transition plans and governance, targets and trajectories.



#### Estimated emissions – Scope 1, 2 and 3

Robust multi-model approach for estimating emissions deployed to fill in gaps when companies are not reporting their emissions data. The model improves data accuracy and reduces the risk of underestimated emissions while the transparency of sources and methodologies supports PCAF quality score assessment.

- Estimated emissions data available for 14k public companies, rising to 20k+ by end 2023
- 17 measures tracking scope 1, 2 and 3 upstream and downstream as well as intensity metrics
- History back to 2015 for new estimation model

Examples of data – Scope 1, 2 and 3.

#### CDP (formerly the Carbon Disclosure Project)

Raw, self-reported climate data provided by companies in response to CDP annual survey.

- 4K companies covered
- History from 2015
- 304 CDP data measures

Examples of data – GHG emissions, targets, board oversight, energy consumption and production.



#### Carbon reserves

Detailed traditional production and reserves data for coal, oil and gas companies used in stranded assets analysis sourced from public disclosures.

- 94 data measure across 984 public companies
- History from 2008 for coal companies
- History from 2013 for oil and gas companies

Examples of data – oil reserves – proved and probable; coal reserves – proved, contained; natural gas reserves – proved.



#### Paris alignment indicators

A set of analytics calculating the momentum and year on year change of company emissions to assess their alignment with the Paris Agreement targets.

- History from 2016
- 35 Paris-aligned indicators covering 14k companies

Examples of data – total CO2 to EVIC (enterprise value including cash), flaring gases to EVIC, energy use to EVIC.

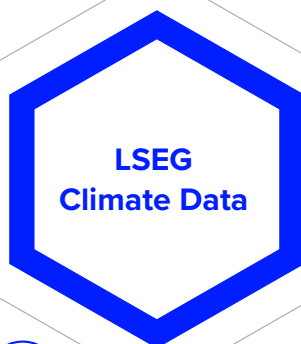


#### Intensity indicators

Climate intensity ratios calculated using revenues in US\$ and EVIC to support regulatory reporting requirements.

- 14k companies covered
- History from 2018
- 30 EVIC indicators are added to support SFDR and PCAF

Examples of data – total CO2 to EVIC, flaring gases to EVIC, energy use to EVIC.



LSEG climate data covers more than 18,500 companies, rising to 20,000+ coverage with estimations data.

The data helps you measure, manage and report emissions in your portfolios and watch lists.

Example of climate performance in the Workspace Climate MAP view:

GHG EMISSION	2022	2021	2020	2019	2018
Scope 1 (tCO2e)	139,413	123,704	118,100	113,412	90,723
Scope 2 (tCO2e)	6,381,250	4,745,197	4,102,445	3,556,553	3,000,523
Location based	6,381,250	4,745,200	4,102,445	3,556,553	3,000,523
Market based	288,029	163,935	228,194	275,375	183,329
Scope 3 (tCO2e)	16,259,656	13,784,501	10,817,756	11,322,527	17,834,520
Upstream	11,502,605	9,751,601	7,727,156	7,318,757	12,858,830
1. Purchased Goods and Services	—	4,930,000	4,050,000	4,200,000	11,000,000
2. Capital Goods	—	4,179,000	2,750,000	2,100,000	500,000
3. Fuel and Energy-Related Activities	—	310,000	180,000	170,000	500,000
4. Transportation and Distribution	—	225,000	100,000	60,000	100,000
5. Waste Generated in Operations	—	5,700	800	1,200	600
6. Business Travel	—	21,901	329,356	392,557	378,230
7. Employee Commuting	—	80,000	317,000	395,000	330,000
8. Leased Assets	—	—	—	—	—
Other	—	—	—	—	—

Example of climate metrics auditability:

ESG Scoring Measure	2023	2022	2021	2020	2019
Environmental Pillar Score (Weight: 34.1%)	—	—	—	—	—
Social Pillar Score (Weight: 41.3%)	—	—	—	—	—
Governance Pillar Score (Weight: 24.6%)	—	—	—	—	—
ESG Carbonated Score (0)	—	—	—	—	—
Resource Use Score (Weight: 8.1%)	—	—	—	—	—
Emissions Score (Weight: 9.7%)	—	—	—	—	—
Environmental Innovation Score (Weight: 0%)	—	—	—	—	—
Environmental Products (0)	—	—	—	—	—
Eco-Design Products (0)	—	—	—	—	—
Revenue from Environmental Products (0)	—	—	—	—	—
Percentage of Green Products (0)	—	—	—	—	—
Total Env R&D / Million in Revenue (0)	€5,596,000,000	€5,511,000,000	€5,511,000,000	€4,144,100,000	€6,594,100,000
Environmental R&D Expenditures (0)	€5,596,000,000	€5,241,000,000	€5,596,000,000	€4,138,000,000	€4,594,000,000
Nature Reduction (0)	TRIP	TRIP	TRIP	TRIP	TRIP
Fossil Fuel Consumption (0)	TRIP	TRIP	TRIP	TRIP	TRIP
Headwinds (0)	TRIP	TRIP	TRIP	TRIP	TRIP
Plant CO2 Emissions (0)	103.00	115.00	115.00	104.00	137.00
Environmental Assets Under Mgr (0)	FALSE	FALSE	FALSE	FALSE	FALSE
ESG Assets Under Management (0)	—	—	—	—	—
Climate Principles (0)	FALSE	FALSE	FALSE	FALSE	FALSE
Equity Principles or Fair Project Financing (0)	—	—	—	—	—

Physical risk monitor: The climate Physical Risk Monitor within Workspace provides physical risk exposure scores at the asset

and company level to enable further integration into relevant risk management strategies and climate-related reporting.

Example of the Physical Risk Monitor:

Facility / Company	Type	RIC / Perm ID	Climate scenarios	Wildfire 5 years	Wildfire 10 years	Wildfire 15 years	Wildfire 30 years	Wildfire 50 years	Wildfire 70 years	Inland Flooding 5 years
Sibanye Stillwater Ltd	Metal Mines	5071525610	Strong Mitigation	24.6	24.6	24.6	24.7	24.7	24.7	0.3
Sibanye Stillwater Ltd	Metal Mines	5071525610	Middle of the Road	24.6	24.7	24.6	24.8	24.9	25.2	0.3

1 NOAA



## Green Revenues data

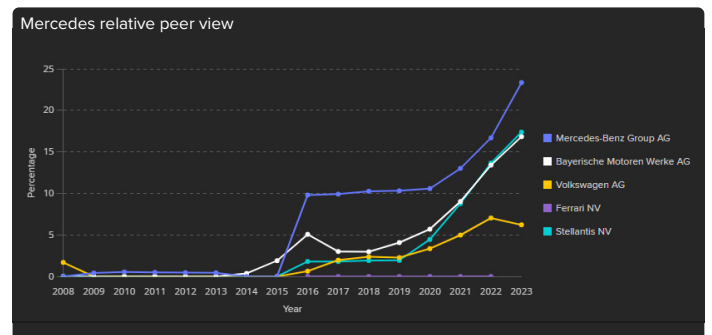
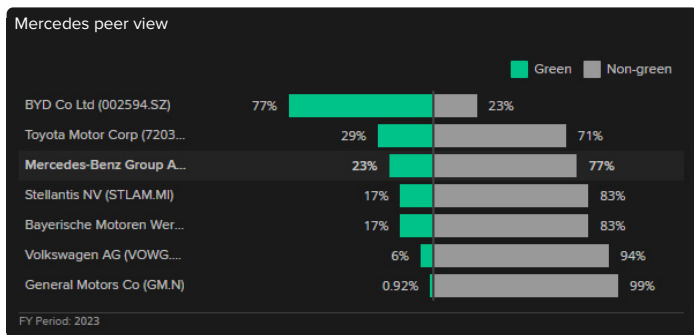
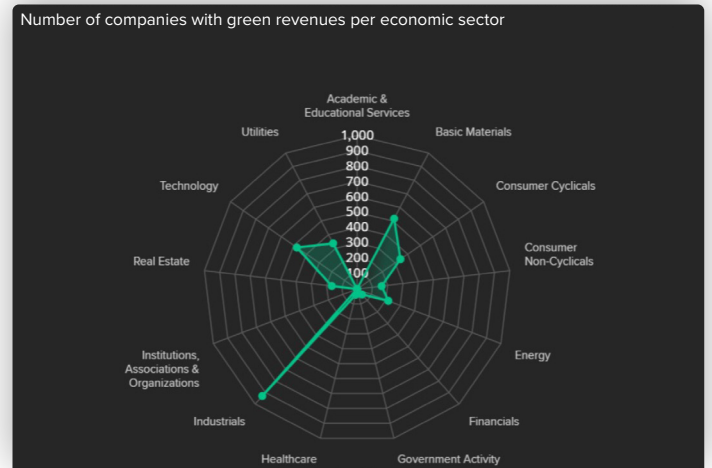
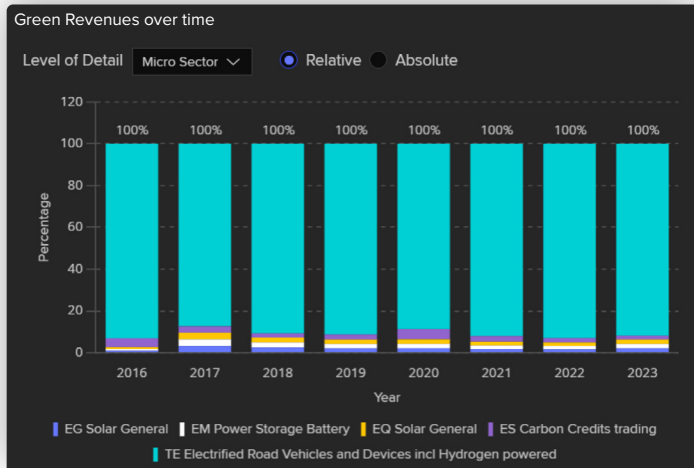
FTSE Russell Green Revenues data is a comprehensive green classification system applied to nearly 98% of total global market capitalisation, capturing 19,000+ public companies across 48 developed and emerging markets, with 10 sectors, 64 subsectors and 133 micro sectors. This ensures coverage of FTSE Russell's broadest equity indexes, including the full range of indexes in the FTSE Global Equity Index Series and the Russell US Indexes.

The FTSE Russell Green Revenues dataset identifies and quantifies company exposure to the green economy allowing users to assess defined sustainable business activities and further build insights into investment strategies, lending books and regulatory compliance.

Use cases for the Green Revenues data model are varied but include:

- Input to index construction, e.g., FTSE Green Revenues, FTSE Smart Sustainability, FTSE Global Climate and FTSE TPI Climate Transition Index series
- To screen/report on portfolios in line with environmental opportunity strategies/objectives, e.g., to identify the proportion of a portfolio that is exposed to the green economy
- To monitor and report in line with regulatory requirements such as the EU Taxonomy for Sustainable Activities

### Examples of Green Revenues data in Workspace:



## Sovereign Sustainability Solutions

Previously, sustainable investment options for sovereign bonds have been lagging – but they are a key asset class for ESG integration and the second-largest asset class invested in by PRI signatories accounting for 18% of total AUM and 45% of fixed income AUM.

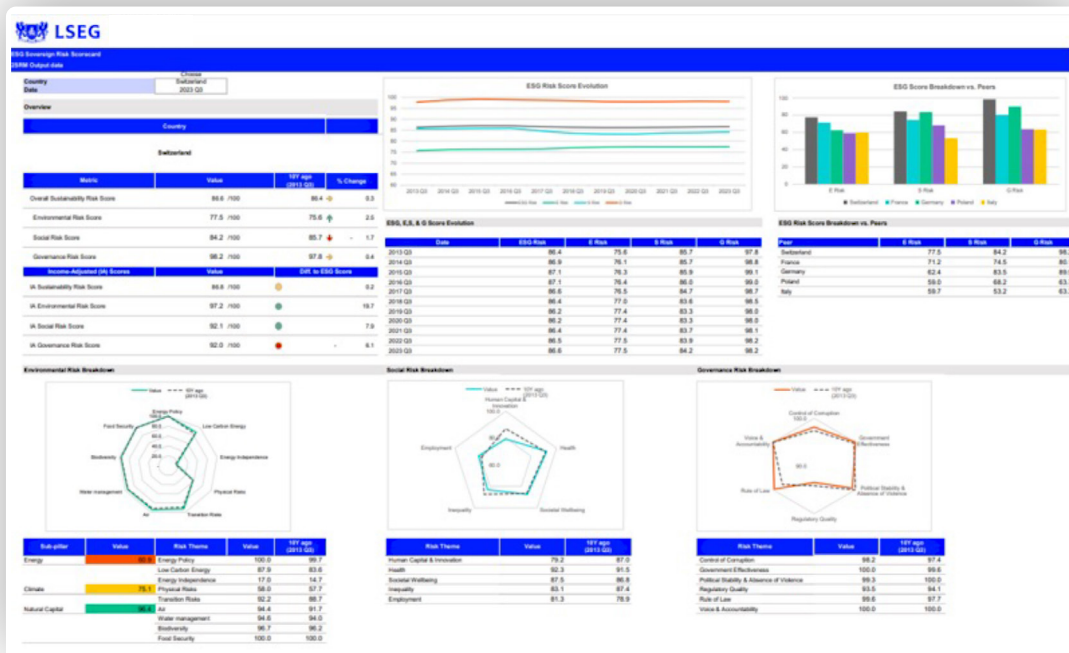
Our sovereign sustainability solution consists of four data models designed by leading sustainability specialists, economists and data scientists. We support our clients’ understanding in the following areas:

- Country [ESG scores](#) relative to a country’s wealth through our ESG Factor-In model. The model provides a statistical and agnostic approach to ESG analysis by linking country economic performance, ESG and SDG data. This quantitative model assesses the overall ESG performance of a country relative to its peers, highlighting the ESG factors that contribute to the country’s sustainable growth

- **The Sustainable Sovereign Risk Assessment Methodology (2SRM)**, a quantitative, relative and systematic approach, which assesses sovereign risk through an environmental, social and governance lens. Using 36 indicators, we calculate scores on a quarterly basis for each indicator, from 1999 until the end of the latest quarter, for 151 countries.

The 2SRM uses a selected number of financially material metrics, which include backward- and forward-looking climate indicators, and accounts for countries’ level of development in its assessment. To correct for the persisting income bias of Sovereign ESG scores, we also use an ex-post approach to generate income-adjusted E, S and G scores. 2SRM is primarily used by asset managers and asset owners.

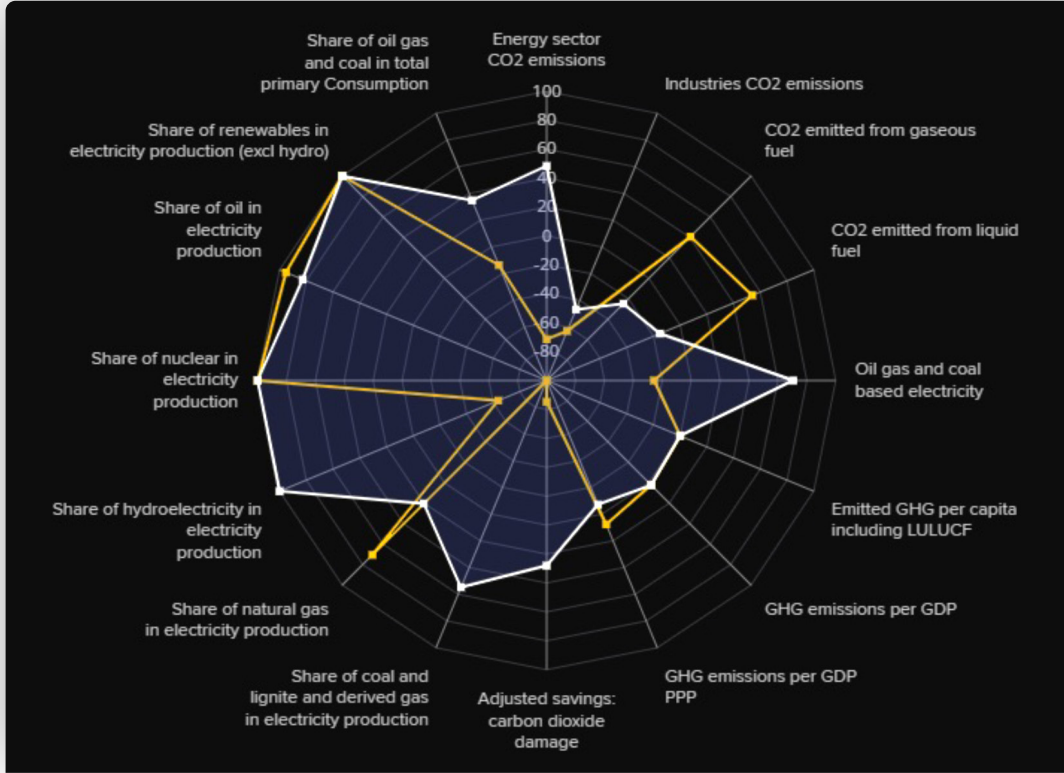
### Example of Sovereign Sustainability Solutions custom scorecard for reporting and tracking purposes



[Sovereign climate KPIs](#), including the leading Sovereign Implied Temperature Rise assessment. Our Sovereign Climate KPIs model

offers exclusive metrics on carbon footprint, energy transition, and physical climate risks in our Sovereign Climate data feed

**Example of Sovereign Climate insight:**



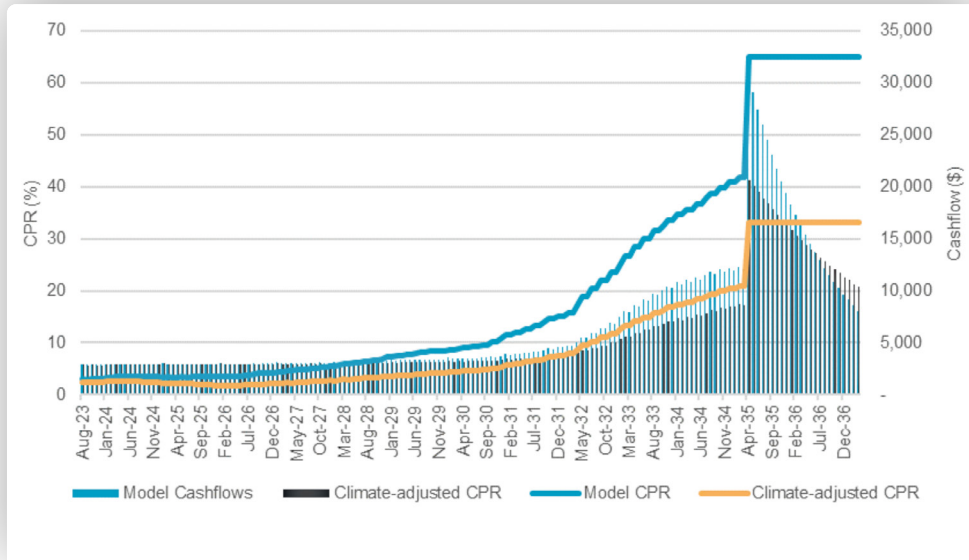
Comparison of two countries' ESG performance – highlighting strengths and weaknesses.

## Securitized climate analytics:

For the US specifically, climate events are expected to cost coastal cities US\$1.1tn by 2050<sup>2</sup>. [Yield Book Physical Climate Risk for US Mortgage-Backed Securities \(MBS\)](#) is critical for valuation impact analysis and forward-looking scenario analysis as required by ISSB. Our tailored physical climate risk analytics were developed with extensive feedback from the market, covering both acute and chronic hazard and scenario combinations globally, with value-driving applications throughout the investment lifetime.

Combined with Yield Book’s comprehensive view of the securitized market, our physical climate risk offering empowers climate-adjusted cash flow modelling and pricing (as shown below), risk management, scenario analysis, portfolio benchmarking and the fulfilment of regulatory requirements via flexible, scalable data delivery mechanisms.

### Example of climate analytics insight from Yield Book:



## Macro ESG data

We also provide a comprehensive suite of macro ESG data which includes:

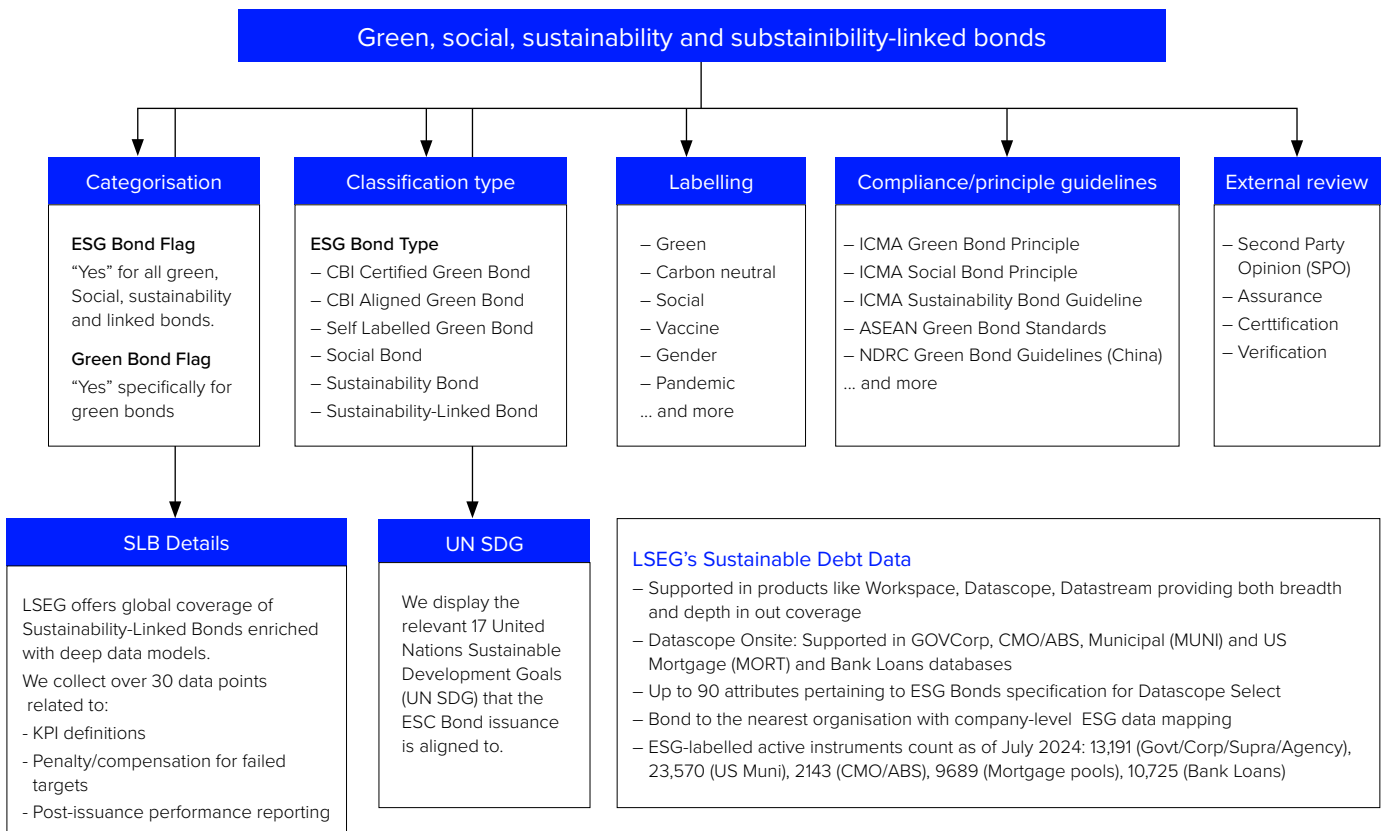
- **Corruption Perceptions Index:** a total of 1,081 annual series from Transparency International, which provide both a ranking and a score to 180 countries on the perception of corruption.
- **Country Policy and Institutional Assessment of Africa:** a total of 1,062 series from the African Development Bank covers 26 indicators across all African countries.
- **Country Risk Rankings:** a total of 145,271 monthly and quarterly series from Refinitiv's Country Risk Ranking catalogue, which both rank and score all countries globally on three main categories – anti-corruption, anti-money laundering risk and comprehensive risk.
- **DHL Global Connectedness Index:** a total of 338 annual series from a partnership between DHL and the New York University Stern School of Business. It provides both scores and rankings to countries based on their global connectedness.
- **Environmental Performance Index:** a total of 14,175 annual series from the Yale Centre for Environmental Law and Policy, covering a range of indicators across both environmental health and ecosystem vitality.
- **Fragile States Index:** a total of 2,492 annual series from Fund for Peace provides ranking to 178 countries and covers indicators.
- **Global Entrepreneurship Monitor:** a total of 2,128 annual series from the Global Entrepreneurship Research Association.
- **Global Green Economy Index:** a total of 260 annual series from Dual Citizen LLC, which ranks countries based on their commitment to a green economy.
- **Global Hunger Index:** a total of 939 annual series from the International Food Policy Research Institute, which provides scores and rankings to a range of countries.
- **Global Innovation Index:** a total of 12,000 annual time series from a consortium of sources, namely Cornell, INSED and WIPO.
- **Global Knowledge Index:** a total of 50,219 annual series from Knowledge for All, which provide scores and ranks on various tenets of knowledge across all countries.
- **Index of Economic Freedom:** a total of 2,404 annual series from the Heritage Foundation.
- **Legatum Prosperity Index:** a total of 174,521 annual series from the Legatum Institute.
- **Millennial Cities Ranking:** a total of 2,080 annual series from Nestpick, which provide scores to a range of cities in major markets.
- **Notre Dame Global Adaptation Index:** a total of 2,854 annual series from the Notre Dame Global Adaptation Initiative, which include both the adaptation indices and their subcomponents of adaptation vulnerability and readiness.
- **SIPRI Military Expenditure:** a total of 1,060 annual series from the Stockholm International Peace Research Institute, which cover a range of indicators related to country military expenditure. These include expenditure as a share of GDP, as a share of government spending, per capita, current and constant prices, and in local currency.
- **Social Governance Indicators:** a total of 17,368 annual series from the SGI covering democracy, governance and policy performance.
- **World Bank Doing Business:** a total of 40,692 annual series.
- **World Bank Worldwide Governance Indicators:** a total of 7,710 annual series.
- **World Energy Trilemma Index:** a total of 512 annual series from the World Energy Council, which provide scores to all countries in the categories of energy equity, energy security and environmental sustainability.
- **World Economic Forum Global Competitiveness Report:** a total of 106,126 annual series analysing a range of competitiveness indicators that are standardised across all countries.

## Fixed income

To help clients navigate the complex space of fixed income ESG data, LSEG offers our comprehensive collection of Fixed Income ESG data across desktop and feeds. With complete coverage of all labelled ESG bonds in the market, and over 50 different metrics to analyse the bonds, we will help clients to understand specific fixed income instruments characteristics with granularity.

As well, our mapping service allows investors and asset managers to see the ESG profile of the corporates that have issued the specific fixed income instruments, which is not often obvious from the outset. Backed by in-depth data analytics, broad coverage, solid research and data from reliable partners, our Fixed Income ESG data will help investors and asset managers to truly understand, monitor and communicate about the characteristics of the Fixed Income instruments they follow and invest in.

### An overview of LSEG fixed income data classification:

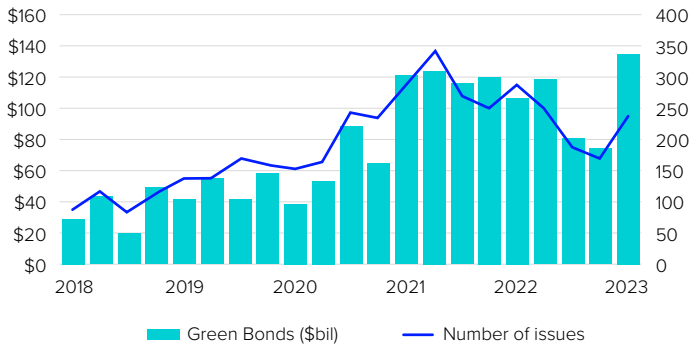


## Sustainable finance transactions and securities

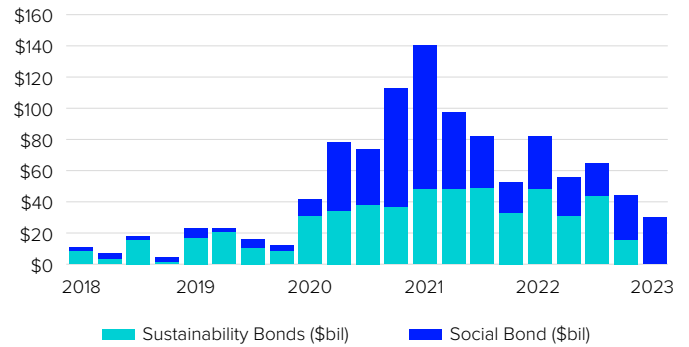
With more than 4 million transactions across 225 countries, comprehensive data including M&A, equities, [bonds](#) and [loans](#) allows you to custom screen, analyse and benchmark sustainable, sustainability-linked, social and [green deals](#). Detailed quantitative and textual data documenting use of proceeds, flags, second-party

opinion, sustainability-linked bond key performance indicators (KPIs) and more are available to compare performance of different financial institutions, calculate greenium, integrate [ESG into fixed income analytics](#) and identify new opportunities.

### Global Green Bonds



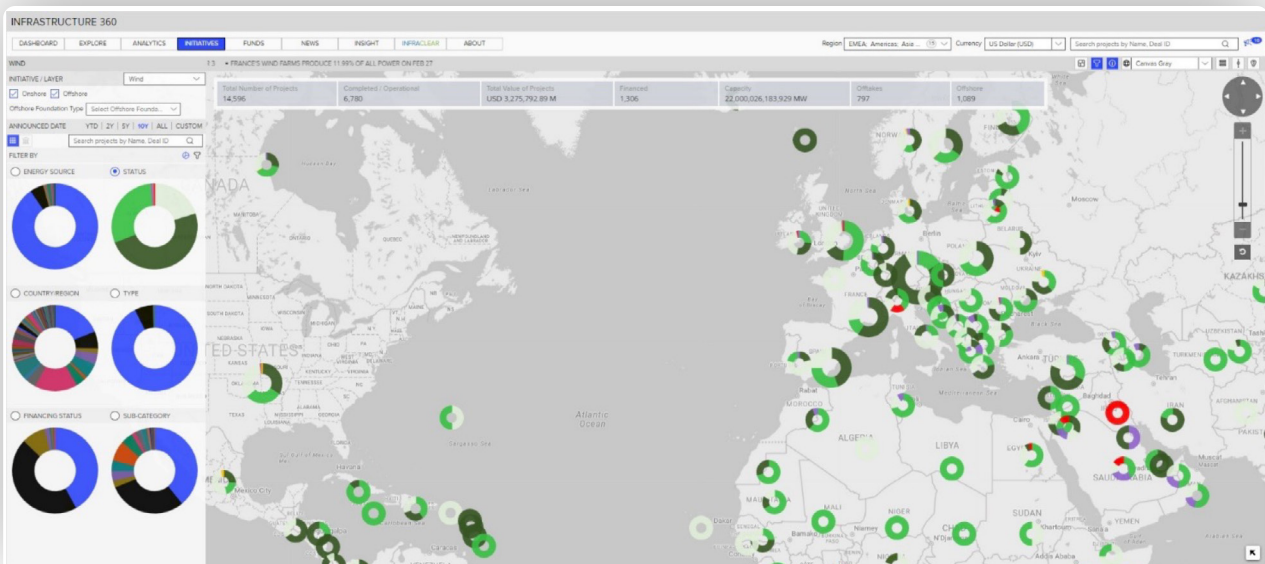
### Global ESG Bonds



Leveraging insights and data from Project Finance International (PFI) and International Finance Review (IFR), the [Infrastructure 360](#) application provides the world's most comprehensive view of

infrastructure and project finance insights on 130,000 infrastructure projects (60% of which are renewables projects) for more than 100+ countries.

### Example of the Infrastructure 360 app:



## Sustainable investment funds

Lipper® Fund data is available across 80+ counties, covering 350,000+ collective investments.

Leveraging [Lipper Fund data](#), you can screen funds and analyse their holdings, monitor financial and sustainability performance and track asset flows. We provide fund research and the underlying data to analyse sustainability and financial results. This includes collection of as-reported SFDR Article Classifications, MiFID, EU

Taxonomy and 580+ measures included within the [European ESG Template \(EET\)](#) as well as responsible investment attributes listed in the prospectus including strategies, policies and exclusions.

We provide full coverage of SFDR Level 1 data across fund share classes registered for sale in Europe, allowing you to screen for funds that meet client sustainability preferences, as well as meeting other suitability checks.

### SFDR values as reported via EET template in LSEG Workspace:

ISIN Code	Lipper RIC	Asset Name	Fund Management Company Long Name	EET Fund SFDR Product Type	EET File Generation Date and Time
LU0036319159	LP60035509	DWS ESG Euro Bonds (Medium) LC	DWS Investment SA	8	2024-06-06 08:00:00
LU0225880524	LP65007168	DWS ESG Euro Money Market Fund	DWS Investment SA	8	2024-06-06 08:00:00
LU0130393993	LP60057300	DWS ESG European Equities LC	DWS Investment SA	8	2024-06-06 08:00:00
LU0455866771	LP68088429	DWS ESG Global Emerging Markets Balanced LD	DWS Investment SA	8	2024-06-06 08:00:00
LU2050544563	LP68574781	DWS ESG Multi Asset Dynamic LC	DWS Investment SA	8	2024-06-07 08:00:00
LU0649391066	LP68131533	DWS ESG Zinseinkommen	DWS Investment SA	8	2024-06-06 08:00:00
LU0080237943	LP60033441	DWS Euro Ultra Short Fixed Income Fund NC	DWS Investment SA	8	2024-06-06 08:00:00
LU0003549028	LP60033881	DWS Eurorenta	DWS Investment SA	8	2024-06-06 08:00:00
LU1054166365	LP68282305	DWS Fixed Maturity Corporate Bonds 2025	DWS Investment SA	6	2024-06-06 08:00:00
LU2572114879	LP68748296	DWS Fixed Maturity Diversified Bonds 2026 LD	DWS Investment SA	8	2024-06-07 08:00:00
LU2593633816	LP68755009	DWS Fixed Maturity Diversified Bonds 2027 LD	DWS Investment SA	8	2024-06-07 08:00:00
LU2079058876	LP68598345	DWS Fixed Maturity ESG Multi Asset Defensive 2026	DWS Investment SA	8	2024-06-07 08:00:00
LU1179375008	LP68307031	DWS Fixed Maturity FlexInvest Income 2025	DWS Investment SA	6	2024-05-28 08:00:00
LU1095510316	LP68320641	DWS Fixed Maturity GI Bd Dynamic Plus 2024	DWS Investment SA	6	2024-06-06 08:00:00
LU1095508682	LP68335808	DWS Fixed Maturity GI Bd Dynamic Plus 2024 II	DWS Investment SA	6	2024-06-06 08:00:00
LU2081275435	LP68609998	DWS Fixed Maturity High Yield Bonds 2025	DWS Investment SA	6	2024-06-07 08:00:00
LU1095510159	LP68292376	DWS Fixed Maturity Multi Asset 2024	DWS Investment SA	6	2024-06-06 08:00:00
LU1179372914	LP68315038	DWS Fixed Maturity Multi Asset 2025	DWS Investment SA	6	2024-06-06 08:00:00
LU1179373136	LP68348898	DWS Fixed Maturity Multi Asset 2025 II	DWS Investment SA	6	2024-06-06 08:00:00
LU1564330717	LP68423057	DWS Fixed Maturity Multi Asset 2026	DWS Investment SA	6	2024-06-06 08:00:00
LU1632898141	LP68443977	DWS Fixed Maturity Multi Asset 2026 II	DWS Investment SA	6	2024-06-06 08:00:00
LU2059791660	LP68594328	DWS Fixed Maturity Multi Asset 2026 III	DWS Investment SA	6	2024-06-07 08:00:00
LU1874834846	LP68536414	DWS Fixed Maturity Multi Asset 2027	DWS Investment SA	6	2024-06-06 08:00:00



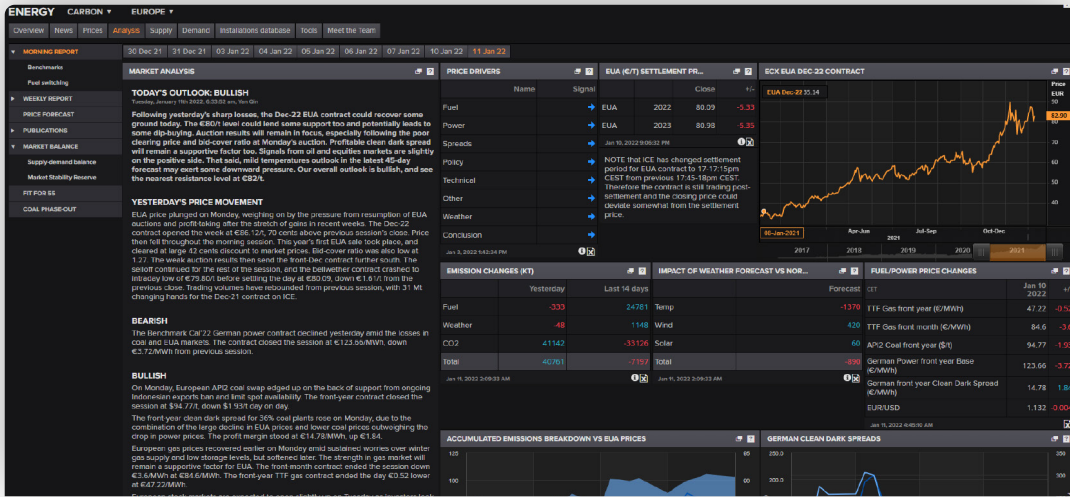
# Energy transition and renewables

LSEG's [Commodities research group](#) cover the global eco-system of oil and gas, power, coal, carbon, and other commodities asset classes such as metals and agriculture, supporting energy trading desks across the world. More than 150 analysts across Europe, Americas and Asia write daily assessments and product in-house forecasts on Commodities Markets.

Carbon Research provides extensive news, data, and analysis

on compliance (EU ETS, WCI, RGGI) carbon markets around the world including Europe, China, UK and North America, in addition to voluntary carbon market analysis, including a comprehensive database of VCM projects from all of the major registries. Analytics including supply & demand balances, short & long-term price forecasts and market leading policy analysis translating regulatory issues into price implications.

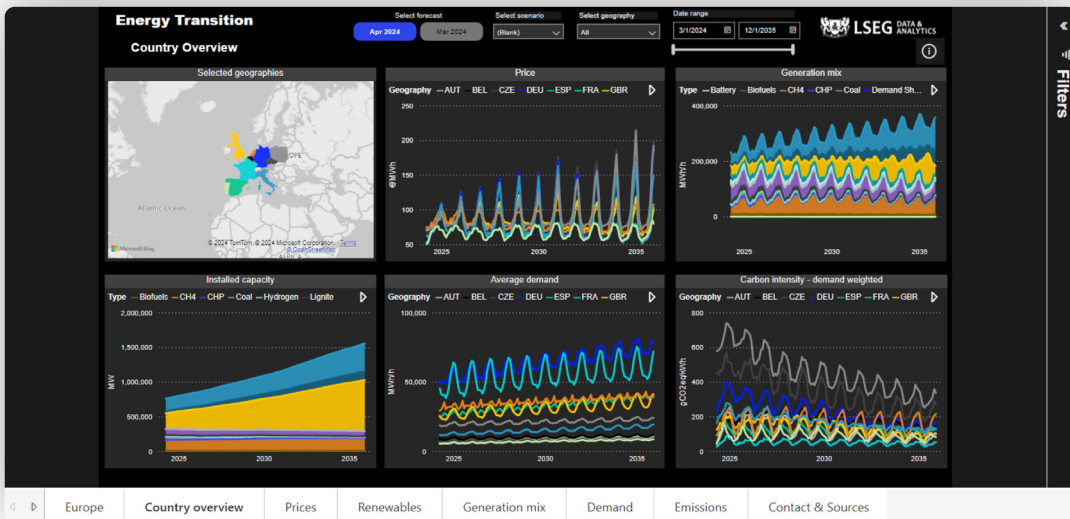
## Example of EU ETS Analysis page in LSEG Workspace:



Our Power Research team maintains a long-term price forecast for Continental Europe out to 2035. Our clients which include power traders, renewables investors, and asset developers, can access the output of the fundamental model that minimises the cost of dispatching power at individual generator level with hourly

resolution, including running weather scenarios based on 30 historical years. The power dispatch model also forecasts solar and wind capacity factors, predicted renewable energy output, grid and plant constraints, and the marginal costs of individual power plants.

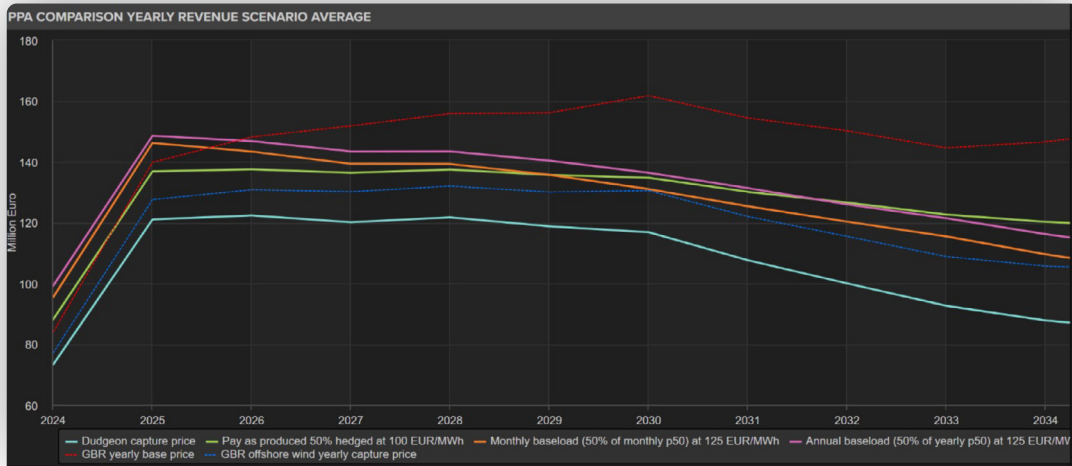
## Energy Transition Long-term Forecasts – PowerBI View:



Our PPA case studies show forecasted revenue scenarios for solar, wind and battery assets, by using the hourly price output and installed capacity assumptions within our long-term price model. The chart below is for Dudgeon Offshore windfarm in the UK and

it compares our forecasts for its capture price without PPA, wind capture price, base price, annual baseload PPA, monthly baseload PPA, and Pay-as-Produced PPAs.

**Example of forecast for wind farm capture price:**



Our Renewables Dashboard app gives our customers access to a database of over 160,000 renewables energy (wind, solar, battery storage, hydroelectric, geothermal, biosources) facilities worldwide. The interactive app lets users quickly filter by

characteristic of interest: facility name, technology type, location, facility owner, capacity, generation. Financing details of facilities like capex, opex information and PPAs are also available through the app.

**Renewables Dashboard app in LSEG Workspace:**



We provide coverage of 2,500 assets in our mine production database including historic annual data, forecasts, mine economics and option market insights for major exchanges.

Sustainable Agriculture is increasingly important with climate change impacting crop yields, making forecasts on corn, soybean, wheat, rapeseed, canola, and palm oil production for 16 countries/regions critically important.

[Discover how our data is used for insight, analysis and research](#)

## Sustainable finance regulatory solutions

The regulatory landscape for sustainable finance and investment continues to evolve. Keeping up to date with regulation requires transparent, accurate and reliable reported data combined with robust derived approaches.

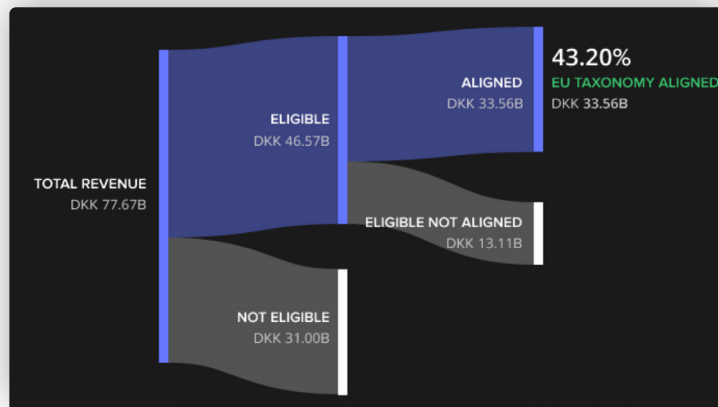
We offer solutions which help meet EU Sustainable Finance Regulations.

We have produced a classification system that defines criteria for economic activities aligned with the EU Taxonomy. We have [EU Taxonomy](#) eligibility assessment for 36,000 companies, full derived

alignment assessment on nearly 13,800 companies and as-reported data for those companies in scope for the Non-Financial Reporting Directive (NFRD). Our EU Taxonomy solution used as-reported data to calculate the total aligned revenue, Capex and Opex of a company.

Our EU Taxonomy data allows financial market participants to identify and report on the percentage of their portfolios that is eligible or aligned to the EU Taxonomy objectives, and so identify exposure to climate transition risks and opportunities for investment in companies undertaking green activities.

### EU Taxonomy overview:



We also support clients with their SFDR regulatory requirements.

Based on the draft RTS published in February 2021, LSEG has solid coverage across the Principle Adverse Impact (PAI) indicators in the three tables.

We provide SFDR metrics within the LSEG Lipper funds database to determine which funds are classed as meeting SFDR criteria.

Within the LSEG suite of products you can retrieve fund data, filter down to the universe you are interested in (including SFDR article criteria) and view which article the fund relates to.

Our SFDR related data can help you perform audits at the

company SFDR level and compare against peers.

We support the European ESG Template (EET) data disclosed by product manufacturers required to comply with SFDR level 2 and EU Taxonomy alignment. In total our EET includes over 600 data items.

A key part of being regulatory compliant is data quality and verification. Our sustainability data quality assurance framework begins with developing deep domain expertise combined with automated system-based analytical checks to provide reliable and trusted ESG data. Discover more on our quality assurance framework process.

### SFDR view in LSEG Workspace:

Adverse sustainability indicator	Metric	Level of Impact	LSEG Data Measures	SHELL		BELLINS		60187.SB		TTEF.PA		60093A.SB	
				Shell PLC	Resilience Industries Ltd	PetroChina Co Ltd	TotalEnergies SE	CHOCOC Ltd	2022	2023	2022	2023	
INDICATORS APPLICABLE TO INVESTMENTS IN INVESTEE COMPANIES													
Climate and other environment-related indicators													
GREENHOUSE GAS EMISSIONS													
1. GHG emissions	Scope 1 GHG emissions	Direct	CO2 Equivalent Emissions Direct, Scope 1, Enterprise Value including Cash & ST Investments (M Euro)	192.95	0	534.91	192.44	118.77					
	Scope 2 GHG emissions	Direct	CO2 Equivalent Emissions Indirect, Scope 2, Enterprise Value including Cash & ST Investments (M Euro)	30.27	0	195.08	10.49	16.35					
	Scope 3 GHG emissions	Direct	CO2 Equivalent Emissions Indirect, Scope 3, Enterprise Value including Cash & ST Investments (M Euro)	4,554.0837	0	0	2,185.095	0					
	Total GHG emissions	Direct	CO2 Equivalent Emissions Total, Enterprise Value including Cash & ST Investments (M Euro)	223.21	214.39	720.80	192.93	135.12					
7. Carbon footprint	Carbon footprint	Indirect	EEI2 Equivalent Emissions Scope 1, Scope 2, Scope 3, Enterprise Value including Cash & ST Investments (M Euro)	1,262,750,000			485,360,000						
3. GHG intensity of investee companies	GHG intensity of investee companies	Direct	Scope 1,2&3, Total Revenue (M Euro)	3,680.935			1,537.57						
4. Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	Direct	TRE3: Fossil Fuel Industry Groups	Integrated Oil & Gas	Oil & Gas Refining and Marketing	Integrated Oil & Gas	Integrated Oil & Gas	Oil & Gas Exploration and Production					
5. Share of non-renewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	Direct	Renewable Energy Use	98.00%	97.71%		97.47%	98.40%					
6. Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	Direct	Renewable Energy Supply	0.55	1.38	1.46	0.61	0.62					
		Indirect	TRE3: High Impact Industry Groups										
BIO-DIVERSITY													
7. Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with plus/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	Partial	Biodiversity Impact Reduction	True	True	True	True	True					
WATER													
8. Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR investee, expressed as a weighted average	Direct	Water Pollutant Emissions	900		4,900		4,328.49					

The Corporate Sustainability Reporting Directive (CSRD) is a European Union directive aimed at enhancing and standardizing sustainability reporting across the EU and beyond. The CSRD aims to ensure that sustainability data is reliable, comparable, and accessible, thereby promoting transparency and accountability. It mandates that 50k+ companies report on how sustainability issues affect their financial performance and impact on society and the environment.

Commencing in 2025 for the FY2024, LSEG will capture all ESRS data disclosed by companies falling under the CSRD regime. To ensure alignment with the CSRD, our assessment of companies' reports will encompass over 1,000 data measures prescribed in European Sustainability Reporting Standards (ESRS).

[Discover how our data is used for insight, analysis and research](#)

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**LSEG** DATA & ANALYTICS