

## ESG Data: Access for Students and Employees at the University of Zurich (as of May 2023)

<b>Bloomberg ESG Data and Sustainalytics</b>	
Data Coverage	<p>Bloomberg mainly provides Bloomberg's proprietary ESG Data and Sustainalytics ESG Data:</p> <p><b>Bloomberg's proprietary ESG Data:</b></p> <ul style="list-style-type: none"> <li>• Bloomberg offers ESG metrics (e.g. on Energy Management, Carbon emissions, Health &amp; Safety, Diversity, etc.) and ESG Disclosure scores (please note that they do not provide ESG scores in the "common sense")</li> <li>• Bloomberg ESG Data covers more than 11'500 companies from over 80 countries and data coverage goes back to 2006</li> </ul> <p>Please note: Current third-party ESG scores from MSCI, RobecoSAM, Sustainalytics or ISS are also accessible on the Bloomberg Terminal. However, no historical time series is available for the third-party scores.</p>
Access	<ul style="list-style-type: none"> <li>• Access on two Bloomberg Terminals in the "Bibliothek für Betriebswirtschaft"</li> <li>• Access is available for students and employees of the University of Zurich only</li> </ul>
How to access	<p>Bloomberg Access:</p> <ol style="list-style-type: none"> <li>1. Ask the person at the front desk of the "Bibliothek für Betriebswirtschaft" to give you access to one of the Bloomberg Terminals</li> <li>2. Log in with your account or create a new account (you need an own Bloomberg account) and open the Bloomberg program</li> </ol> <p>Current ESG Data for <b>constituents of an index</b>:</p> <ol style="list-style-type: none"> <li>1. Search in the search field on the top for the index of interest</li> <li>2. A menu screen pops up, click on "11) MEMB"</li> <li>3. Add the data points of interest (e.g. Sustainalytics Rank) by searching for it in the yellow box (the one next to "Fields"). The data point is provided for each constituent for the most recent date.</li> <li>4. To export the template as a PDF or Excel click on "Export" in the red bar</li> </ol> <p>Customized "As of" ESG Data for <b>multiple companies</b>:</p> <ol style="list-style-type: none"> <li>1. Search in the search field on the top for EQS, the equity screener</li> <li>2. Limit your security universe, e.g. names, market cap, exchanges, territory of Domicile, etc</li> <li>3. Add ESG data points of interest as display only screening criteria.</li> <li>4. Click on "1) See Results" and specify the desired date in the top right "As of ..."</li> <li>5. To export the template as a PDF or Excel click on "Export" in the red bar</li> <li>6. NOTE: You can save the equity screener with the save option under "Actions" in the red bar. Saved screens can be used in the excel Add-in.</li> </ol>

	<p>Customized ESG Data for <b>one company</b>:</p> <ol style="list-style-type: none"> <li>1. Search in the search field on the top for your company of interest</li> <li>2. A menu screen pops up, click on “15) ESG Solutions” and then on “1) ESG Analysis” to get an overview</li> <li>3. To get historic data, click on “Disclosure Scores” or type in “FA ESG”. You will find the proprietary ESG Data.</li> <li>4. For third party data, click on “9) Custom” and add the data points of interest (e.g. Sustainalytics ESG Risk Score) by searching for it in the yellow box on top of the table. The data points will be provided for all available periods.</li> <li>5. To save the list of data points click on Save. To export the template as a PDF or Excel click “97) Export” on the red bar</li> </ol> <p>Bloomberg proprietary ESG Data for <b>multiple companies via Excel</b>:</p> <ol style="list-style-type: none"> <li>1. Open Excel and click on Bloomberg</li> <li>2. Click on “Spreadsheet Builder” and then on “Historic Data Table”</li> <li>3. Search for all relevant Securities or use an index. You can also use a saved screen that is linked to your account.</li> <li>4. Select relevant data fields and specify data range</li> <li>5. Preview and adjust view to the desired data structure and then click “Finish”</li> </ol> <p>NOTE: If you receive a #N/A Review Error the monthly limit of the university is reached.</p> <ul style="list-style-type: none"> <li>• Please note that there are numerous ways to obtain ESG data from the Bloomberg Terminal including data retrieval through the Excel add-in or by searching for “ESG”, “ISS Scores”, etc. in the Bloomberg search field. Further useful information and functions to obtain ESG related information and ESG data can be found <a href="#">here</a> or in the internet in general (for useful shortcuts see this <a href="#">link</a>)</li> <li>• Bloomberg also offers a help chat. The chat is activated by double clicking on the help button (on the keyboard)</li> </ul>
<p>Further Information</p>	<ul style="list-style-type: none"> <li>• Write BESG in the Bloomberg search field and press Enter to get more information on ESG Data and Third Party ESG Scores. Also see this <a href="#">link</a> for information on MSCI ESG data on Bloomberg.</li> <li>• When using the Excel add-in please note that UZH has a monthly limit for downloading data. Once the limit of a Bloomberg terminal is reached, no more data can be downloaded for the rest of the month</li> </ul>

<b>Refinitiv Eikon (former: Thomson Reuters)</b>	
Data Coverage	Refinitiv offers ESG scores on a global basis of around 9000 firms with data going back to 2002
Access	<ul style="list-style-type: none"> <li>• Access on Thomson Reuters computers in the “Bibliothek für Betriebswirtschaft”</li> <li>• Access is available for students and employees of the University of Zurich only</li> </ul>
How to access	<p>Computer Access:</p> <ol style="list-style-type: none"> <li>1. Ask the person at the front desk of the “Bibliothek für Betriebswirtschaft” to log you in at one of the Thomson Reuters computers</li> <li>2. When you open the Thomson Reuters program, the latest used workspace appears</li> </ol> <p>Data retrieval via Excel add-in:</p> <ol style="list-style-type: none"> <li>1. Open Excel and go to the Refinitiv Eikon Datastream ribbon. (When the functions in this ribbon are not active sign in by clicking on “Sign in” under the Refinitiv Eikon ribbon.)</li> <li>2. The easiest way is to make a static request. Click on static request and the Static Request box opens.</li> <li>3. Click on Find Series to search for equities or indices in the Datastream Navigator and add them to your list of series. If you already have a list of ISIN or RIC (=Datastream short names) codes in Excel, click on the Excel icon next to the search field and select the respective cells. <i>Hint:</i> To obtain ESG data on each constituent of an Index type a “L” in front of the index series code (e.g. LSWSPIXD for the SPI instead of SWSPIXD). If you want the data for the index constituents at another point in time, type the number of the month and year at the end of the series code (e.g. LSWSPIXD1222 for SPI constituents at 31.12.2022)</li> <li>4. Next, click on Datatypes, search for the desired data points (e.g. ESG Score), and tick the boxes next to the data that you want to download. Then click on the Use button (at the top of the ticked boxes) and it will return the code for the selected data points to the Static Request box.</li> <li>5. Under “Date” you can specify the date if it is different from the latest value. Note: If you can’t obtain ESG data on dates during the year try to obtain it on 31 December (e.g. at 31.12.2022).</li> <li>6. Finally, press Submit to download the data.</li> </ol> <ul style="list-style-type: none"> <li>• There are other ways to retrieve ESG data. Some examples: <ul style="list-style-type: none"> <li>○ Search for a single company in a new workspace and click on “ESG” in the task bar.</li> <li>○ To compare ESG Data between peers click on “Peers &amp; Valuation” in the task bar below the company’s name and manually add the data points of your interest. Additionally, it is possible to edit the list of peers.</li> <li>○ Usage of predefined templates in Excel: Click on Templates in the Refinitiv Eikon ribbon. On the appearing window, select the category “Env &amp; Social Governance”. There you find several ESG related templates (e.g. “ESG – Company Data” or “ESG – Peer Comparison”). To adjust the company/-ies and data points of interest, follow the guidance on the sheet “Introduction” of the template.</li> </ul> </li> </ul>
Further Information	<ul style="list-style-type: none"> <li>• Further Excel add-in instructions can be found <a href="#">here</a></li> <li>• Tutorials regarding ESG data can be found <a href="#">here</a></li> </ul>

<b>MSCI ESG KLD stats (former: KLD)</b>	
Data Coverage	The KLD ESG stats cover until 2013 mainly US firms; coverage ranges from 650 to 2600 firms (depending on the year) and is between 1991 and 2019
Access	<p><b>IMPORTANT:</b></p> <p>A personal Wharton Interface account can only be obtained by students writing a thesis or a paper with a UZH-professor as well as PhD students, senior assistants, and professors (who are either matriculated or employed at the University of Zurich)</p>
How to access	<p>Getting a WRDS Account:</p> <ol style="list-style-type: none"> <li>1. Register for a new WRDS Account <a href="#">here</a></li> <li>2. To get your account confirmed you will need to hand in a form to the WRDS Representative (<a href="mailto:wrds@bf.uzh.ch">wrds@bf.uzh.ch</a>) signed by the professor of your faculty.</li> </ol> <p>Retrieval of MSCI ESG KLD data:</p> <ol style="list-style-type: none"> <li>1. Log in with your account and click on MSCI (formerly KLD and GMI) under Subscriptions and click on the data package Social Ratings (Full)</li> <li>2. Fill out the Query Form, which is quite intuitive: <ol style="list-style-type: none"> <li>a. Choose the date range</li> <li>b. Choose your firm(s) of interest: you can do this either by entering the Ticker or CUSIP codes, by choosing a saved code list, by uploading a .txt file that contains the firm codes, or by obtaining data for the whole MSCI KLD database</li> <li>c. Choose your variables of interest</li> <li>d. Finally, choose the format your query output</li> </ol> </li> <li>3. Submit your query and a new window pops up. As soon as the output file is ready click on the link below "Output Files" to download the output file. (Please note: If no pup-up window appears, click under your account in the top right corner on "YOUR ACCOUNT INFO". There you can access all your queries.)</li> </ol>
Further Information	<ul style="list-style-type: none"> <li>• For questions, please contact the WRDS Representative by email: <a href="mailto:wrds@bf.uzh.ch">wrds@bf.uzh.ch</a></li> <li>• For more information about subscribed licenses and <b>legal aspects</b>, which have to be met, see <a href="#">here</a></li> </ul>

<b>RepRisk (for WRDS account holders only!)</b>	
Data Coverage	<ul style="list-style-type: none"> <li>RepRisk provides data and ratings mainly on ESG risk exposure</li> <li>RepRisk data covers over 180'000 public and private firms, on a global basis and goes back to 2007</li> </ul>
Access	<p><b>IMPORTANT:</b></p> <p>A personal Wharton Interface account can only be obtained by students writing a thesis or a paper with a UZH-professor as well as PhD students, senior assistants, and professors (who are either matriculated or employed at the University of Zurich)</p>
How to access	<p>Getting a WRDS Account:</p> <ol style="list-style-type: none"> <li>Register for a new WRDS Account <a href="#">here</a></li> <li>To get your account confirmed you will need to hand in a form to the WRDS Representative (<a href="mailto:wrd@bf.uzh.ch">wrd@bf.uzh.ch</a>) signed by the professor of your faculty.</li> </ol> <p>Retrieval of RepRisk data:</p> <ol style="list-style-type: none"> <li>Log in with your account and click on RepRisk under Subscriptions</li> <li>Select the RepRisk data you want to obtain</li> <li>Fill out the Query Form, which is quite intuitive: <ol style="list-style-type: none"> <li>Choose the date range (Depending on the package RepRisk offers daily or monthly data)</li> <li>Choose your firm(s) of interest: you can do this either by entering the RepRisk ID or ISIN, by choosing a saved code list, by uploading a .txt file that contains the firm codes, or by obtaining data for the whole RepRisk database</li> <li>Choose your variables of interest</li> <li>Finally, choose the format your query output</li> </ol> </li> <li>Submit your query and a new window pops up. As soon as the output file is ready click on the link below "Output Files" to download the output file. (Please note: If no pup-up window appears, click under your account in the top right corner on "YOUR ACCOUNT INFO". There you can access all your queries.)</li> </ol>
Further Information	<ul style="list-style-type: none"> <li>For questions, please contact the WRDS Representative by email: <a href="mailto:wrd@bf.uzh.ch">wrd@bf.uzh.ch</a></li> <li>For more information about subscribed licenses and <b>legal aspects</b>, which have to be met, see <a href="#">here</a></li> </ul>

- For legal aspects, the use of databases, further Information and more accessible data-bases provided by the Department of Banking and Finance and the University of Zurich, please see: <https://www.bf.uzh.ch/en/research/databases.html>
- Other ESG data sources: Access to additional ESG data sources may be made available depending on demand by researchers and students. Please see: <https://www.bf.uzh.ch/en/sustainability.html>