

Build custom ESG scores using LSEG ESG data

Build your own custom scores, leveraging tools, and granular data to meet investment mandates and provide differentiation.

LSEG understands that a single Environmental, Social, & Governance (ESG) score might not represent the focus of a given investment strategy which may be aimed more specifically at a particular theme (or subset thereof), such as addressing the climate crisis, improving corporate diversity and inclusion, optimising resource usage, or perhaps addressing employee rights, for example. Furthermore, the data points most pertinent to investment decisions may differ based on whether you are utilising them to support risk management, driving the search for alpha generation, or focusing on social or environmental impact. To this end, you need access to ESG data at a granular level.

To help you develop your own ESG scores, LSEG provides 800+ standardised ESG data points on over 16,000+ public and private companies, which represents over 95% of global market cap and can be categorised by industry and commingled with financial data to enable you to build your own view of materiality. Full access to the underlying data enables customisation of company scores to meet your firm's view on issues such as materiality, momentum, and time weighting.

By creating your own scores you are able to get a robust picture on the sustainability of a company, allowing you to assess the ESG risks and opportunities of a firm and benchmark against peer companies to make more informed investment decisions.

Materiality

In addition to our own materiality matrix, which can be found on page 18 of our [ESG scoring criteria](#), we provide a mapping of LSEG ESG data to industry frameworks such as the Global Reporting Initiative (GRI), the United Nations Sustainable Development Goals (UN SDG's), the Task Force on Climate related Financial Disclosures (TCFD), and the Sustainability Accounting Standards Board (SASB)'s ESG Materiality Framework to accelerate in-house work on materiality.

Our ESG database also provides deep histories for ESG data to backtest materiality through the last couple of economic cycles.

Custom ESG scores

LSEG provides unrivalled flexibility to customise ESG scores.

LSEG ESG data provides the building blocks for investment managers like you to calculate in-house ESG scores. LSEG data can be used with complete confidence because every data point is rigorously quality controlled and verified to ensure that it is standardised, comparable, and reliable. Analysts can drill down to source documentation (e.g., corporate filings, reports) for any ESG captured data point using Workspace or Eikon, enabling you to explain scores or provide commentary for internal stakeholders or investors.

Scores in LSEG Workspace and Eikon

The multi-factor ranking capabilities in Workspace and Eikon, with access to all our ESG data, provides a framework for your in-house analysts to quickly build out ESG scores based on an in-house view of ESG risk, or to take account of asset owners' mandates. You can easily leverage our sector classifications for peer comparisons.

Analysts can commingle our ESG company data with any other company data points to create models or screens that leverage a wide range of market and company data.

Develop your view of materiality with the industry's most granular and comprehensive ESG factors and history.