

ESG Data and Analytics from Truvalue Labs

Harness the power of AI to uncover ESG insights.

Increasingly, investors are seeking reliable, high-quality data that goes beyond company disclosures to capture corporate impact. Today's superabundance of information calls for modern environmental, social, and governance (ESG) analysis built around the application of artificial intelligence (AI) to gain deeper insights into sustainable investments.

WHY TRUVALUE LABS

Truvalue Labs is the first company to apply AI to uncover timely, objective ESG data that identifies both risks and opportunities at the speed of current events. We focus on company ESG behavior from external sources and include both **positive and negative events** that go beyond traditional sources of ESG risk data. Using machine learning, Truvalue Labs aggregates, extracts, analyzes, and generates scores on millions of documents each month, as events happen.

COMPREHENSIVE GLOBAL COVERAGE

100K+
DATA SOURCES

Local, national, and international news, non-governmental organizations (NGOs), watchdog groups, trade blogs, industry publications, and social media

26K+
COMPANIES

Coverage of public and private companies and 13 years of history, updated continuously

10+
LANGUAGES

English, French, Spanish, German, Chinese, Japanese, Portuguese, Italian, Dutch, Danish, Finnish, Norwegian, and Swedish

We process information from more than **100,000 sources**

Source

Tagging of Multiple Entities

Material and Non-Material Categories



“We like the objectivity of Truvalue Labs’ data that isn’t dependent upon what companies publish about themselves. Their timely, material ESG data helps us to continually monitor the managers in our client partner funds and to evaluate and select new managers.”

Faith Ward

Chief Responsible Investment Officer
Brunel Pension Partnership Ltd.

Supporting your workflow

The world’s largest asset managers, asset owners, wealth managers, and consultants rely on Truvalue Labs’ award-winning data and analytics to uncover risks and opportunities and make more informed investment decisions.

• Asset Managers

- Idea Generation and Portfolio Construction
- Composite Scoring
- Portfolio Analysis, Alerts, and Reporting
- Company and Industry Research

• Asset Owners

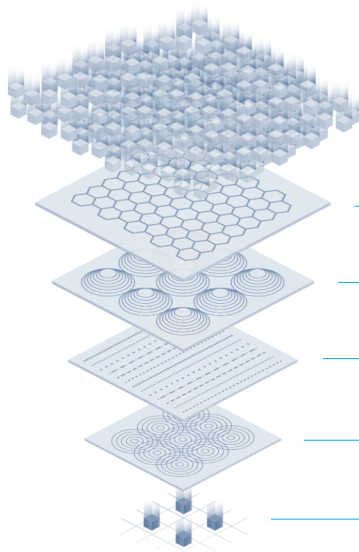
- Manager Selection and Monitoring
- Investor Inquiry Management
- Portfolio Analysis, Alerts, and Reporting

• Quantitative Managers

- ESG Risk Premia Incorporation
- Proprietary ESG Score Creation
- Risk Management

• Risk and Compliance

- Due Diligence
- Research and Monitoring
- Portfolio Risk Management



TRUVALUE AI ENGINE

We quantify ESG information from unstructured text to deliver a third-party perspective on company ESG performance.

AGGREGATE: 100,000+ SOURCES media, stakeholders, other third parties

EXTRACT: 4,500,000+ DATA POINTS processed per month

ANALYZE: 300,000 SIGNALS generated monthly

GENERATE: FOUR KEY SCORES for 26 ESG categories and 16 SDGs

DELIVER: 13+ YEARS OF HISTORY on 26,000+ companies

ESG SOLUTIONS

Unique Scores

Truvalue Labs data separates signal from noise to help you uncover opportunities to outperform the market. Incorporate a new breed of ESG data that is uncorrelated and additive to common quant strategies. Truvalue provides four key scores that measure short-term, long-term, and the trend of performance across the Sustainability Accounting Standards Board (SASB)[™] and Sustainable Development Goal (SDG) categories.

Flexible Delivery

Rely on frictionless access to Truvalue Labs data through the FactSet Workstation, Truvalue Platform, data feeds, APIs, and major cloud platforms. Our platform tools provide powerful search capabilities, intuitive dashboards, and insightful analytics that let you quickly integrate Truvalue Labs data.

Essential Spotlights

The Truvalue AI engine detects the most significant positive and negative events and summarizes them through Spotlights. Leverage unprecedented transparency into ESG events and their sources, topics, and impact magnitude.

Connected Content and Workflow Solutions

Boost your sustainable investment workflows with [ESG solutions](#) for every stage of your research, portfolio construction, impact assessment, risk management, and regulatory compliance processes. Combine Truvalue Labs scores with traditional data from leading ESG vendors to create your own composite score using the most open and connected ESG data ecosystem.

KEY BENEFITS

Deliver a differentiated ESG solution to your clients

Leverage the power of AI to power your strategy and manage risk.

Leverage SASB's materiality framework

Analyze companies using the industry-vetted framework of codified standards from SASB.

Stay on top of market-moving ESG issues

Manage risk and avoid being blindsided with timely ESG alerts and intuitive dashboards.

Make more informed decisions

Compare company ESG behavior in real time relative to a peer, sector, benchmark, or an industry. Spot trends before they are trending.

Measure corporate impact toward the UN SDGs

Analyze corporate activities that contribute or detract from the 16 SDGs.

Rely on 13+ years of data on material factors

Truvalue Labs provides a clean, consistent dataset with more than 13 years of history on SASB's 26 material categories and the UN's 16 SDGs.



SCORE OVERVIEW

Truvalue Labs provides multiple scores to support a full range of investment strategies. Its Insight, Pulse, Momentum, and Volume scores form the foundation of all Truvalue products.

All scores are updated daily. They are provided for each category within the lenses created by Truvalue, including the 26 categories within the SASB materiality framework and 16 UN Sustainable Development Goals.

Insight

Measures a company's longer-term ESG track record, equivalent to an ESG rating. Scores are less sensitive to daily events and reflect the enduring performance record of a company over time.

Momentum

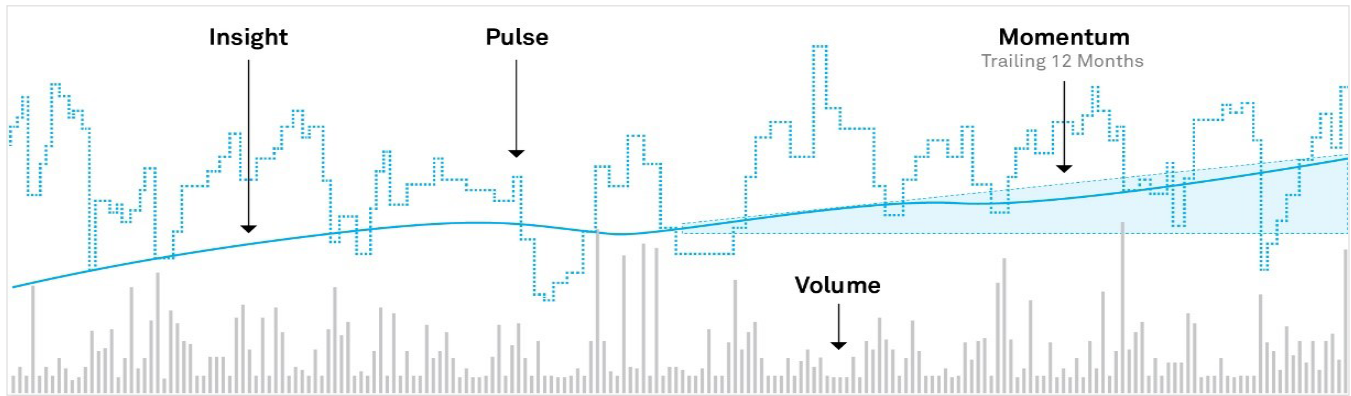
Measures the trend of a company's Insight score and is used to identify companies with improving or deteriorating ESG performance.

Pulse

Measures near-term performance changes that respond to news as it happens. It highlights both opportunities and controversies, enabling real-time monitoring of companies.

Volume

Measures the information flow or number of articles about a company over the past 12 months.



Truvalue provides three additional scores that are built off of the Insight score and feature broader universe coverage, allowing users to easily identify ESG leaders and laggards.

Adjusted Insight

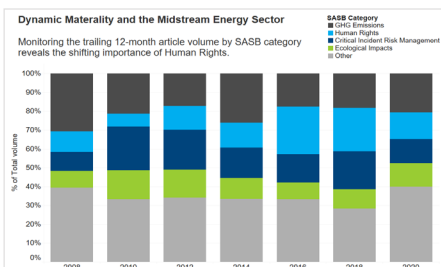
Measures ESG performance for all companies, regardless if there is low or no article volume for a given company, by blending scores with industry medians.

Industry Percentile

Offers context on company-adjusted Insight scores relative to peers in the same SIC Industry.

ESG Ranks

Provide the overall company categorical ranking based on its industry percentile used to systematically identify leaders and laggards. The categories are as follows:



DYNAMIC MATERIALITY

Dynamic Materiality reveals which ESG categories receive the most attention for each company, as measured by article volume.

Research from Truvalue Labs shows that the ESG factors that are financially material for companies change over time, rather than remaining static based on industry membership. This data can be rolled up to the portfolio, sector, or country level to understand how material ESG issues evolve in importance within different cohorts through time.