Datastream Guide 8

ASSET4 ESG Data
(Environmental, Social & Governance data for companies)

Before you start: please read 'Datastream Guide 1: Introduction'

Which companies is ASSET4 data available for?

‘ESG–ASSET4’ datatypes are available for about 5000 major companies. Therefore many companies covered by Datastream do not have ASSET4 datatypes.

How do I know if a company is included in ASSET4?

1. Choose Static Request from the Datastream tab
2. Find the company using the Find Series button (see Guide 2 for help)
3. Enter these codes in the Datatypes box: A4ID, NAME, MNEM
4. Click Submit

If the result in the ‘ASSET4 Company ID’ column is a code beginning ‘A4_’ this means that ASSET4 data is available for the company. If the result is ‘NA’ then Asset4 data is not available.

NAME – gives the company name

MNEM – gives the Datastream code for the company

How do I know if the companies in a stock index are included in ASSET4?

1. Choose Static Request from the Datastream tab
2. Find the stock index using the Find Series button (see Guide 4 for help)
3. Type an ‘L’ at the start of the code, e.g. ‘FTSE100’ becomes ‘LFTSE100’
4. Enter these codes in the Datatypes box: A4ID, NAME, MNEM
5. Click Submit

If the result is a code beginning ‘A4_’ this means that ASSET4 data is available for the company. If the result is ‘NA’ then Asset4 data is not available.

NAME – gives the company name

MNEM – gives the Datastream code for the company
What data is available?

Over 1300 ESG datatypes are available, although some are not available for all ASSET4 companies.

#ERROR $"ER", 0904, NO DATA AVAILABLE – If you see this or a similar error message, it means that the company does not make this information available. Note that ESG reporting is still largely voluntary and some companies choose not to disclose either because they do not have the data, they do not think it is important to disclose or it would put them in an unfavourable situation.

A list of datatypes and definitions is available. Click on Extranet:

Under Content, choose Environmental, Social & Governance. Then select ASSET4 ESG Data Glossary.

What's the difference between the Static and Time Series datatypes?

Most of the ASSET4 datatypes are in Time Series meaning that they are available annually. However a small number (e.g. company name) are Static – these are not available annually. You must use the Static Request box for the latter (see Guide 1).

How many years of ASSET4 data are available?

The earliest data is from 2002 but only about 1000 ASSET4 companies have data from 2002 onwards. The most recent years are added to Datastream as the data is made available by each company (CSR reports are usually published later than financial reports).
How can I download ASSET4 data for the companies I am interested in?

- **A small number of companies** – use Datastream Guide 2
- **Multiple companies in a sector, country or region** – use Datastream Guide 2. Instead of searching for a company, type the appropriate code in the Series/Lists box and check the box underneath for ‘TS for each item in list’.
  To find the codes, click on ExTRANET:

  Under Content, choose **Environmental, Social & Governance**. Then select **Constituent lists** and download the Excel spreadsheet.
- **Multiple companies in a sector** (e.g. UK banking) – use Datastream Guide 3.
- **Companies in a stock index** – use Datastream Guide 4
- **All ASSET4 companies** – use Datastream Guide 2. Instead of searching for a company, type the code LAST4ESG in the Series/Lists box and check the box underneath for ‘TS for each item in list’.

**More Information**

**Click on ExTRANET:**

Under Content, choose **Environmental, Social & Governance**.