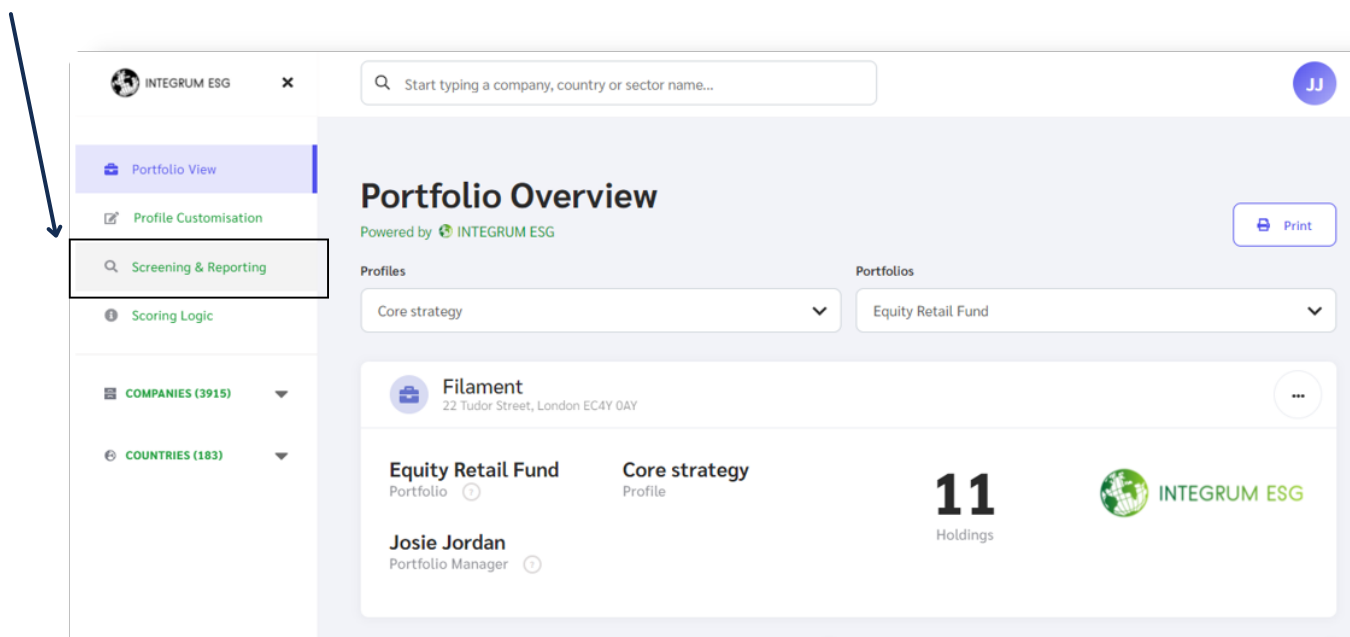


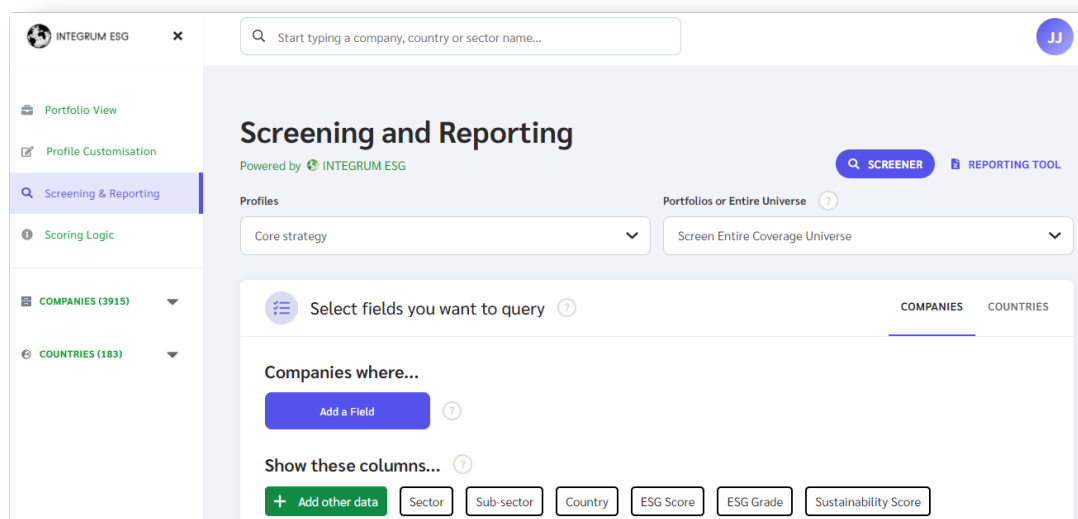


Using the Screener

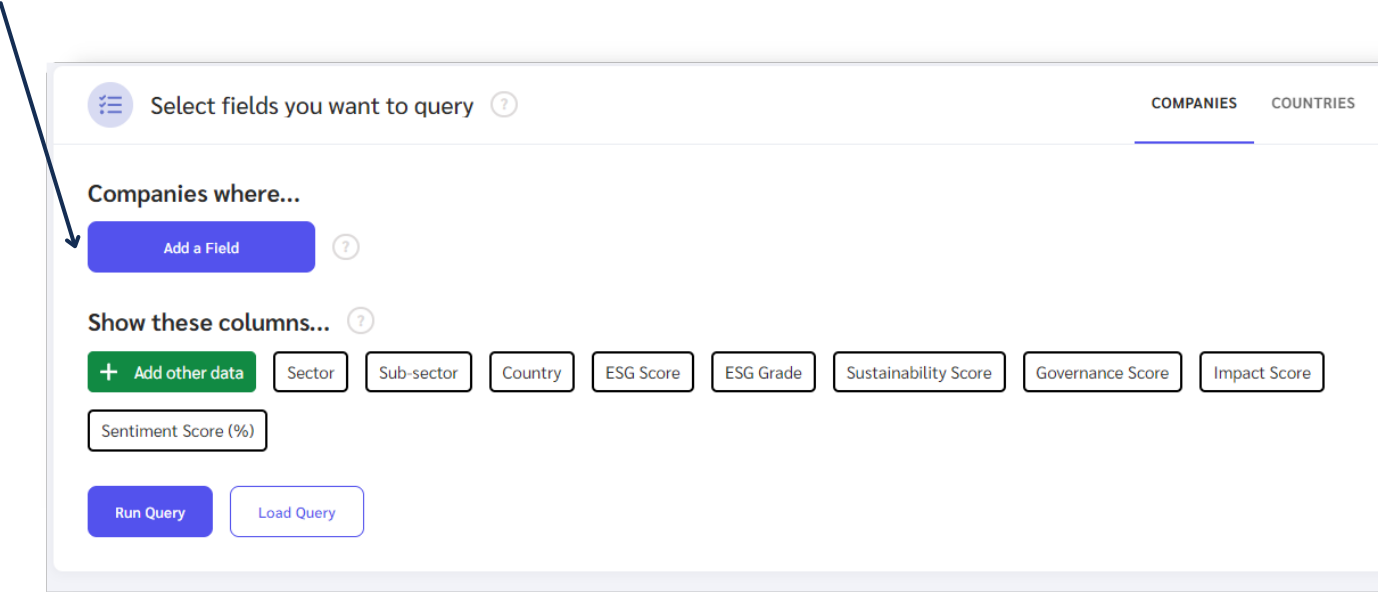
This is a guide to the Integrum ESG screening tool - which can be found in the left hand sidebar menu.



You can use the screening tool in any profile; so when a set of scores are returned, those scores will reflect the customisations set within that profile. You can screen the company universe using broad criteria, or a set of very specific criteria.



Each 'field' is a search criterion, whether it is a specific country, a sector, or ESG metric



The screenshot shows a query builder interface. At the top, there is a header with a menu icon and the text "Select fields you want to query" followed by a help icon. To the right of the header are two tabs: "COMPANIES" (which is active) and "COUNTRIES". Below the header, under the "COMPANIES" tab, there is a section titled "Companies where..." with a blue "Add a Field" button and a help icon. Below this is a section titled "Show these columns..." with a help icon. This section contains a row of buttons: a green "+ Add other data" button, and buttons for "Sector", "Sub-sector", "Country", "ESG Score", "ESG Grade", "Sustainability Score", "Governance Score", and "Impact Score". Below this row is a text input field containing "Sentiment Score (%)". At the bottom of the interface are two buttons: "Run Query" and "Load Query". A blue arrow points from the text above to the "Add a Field" button.

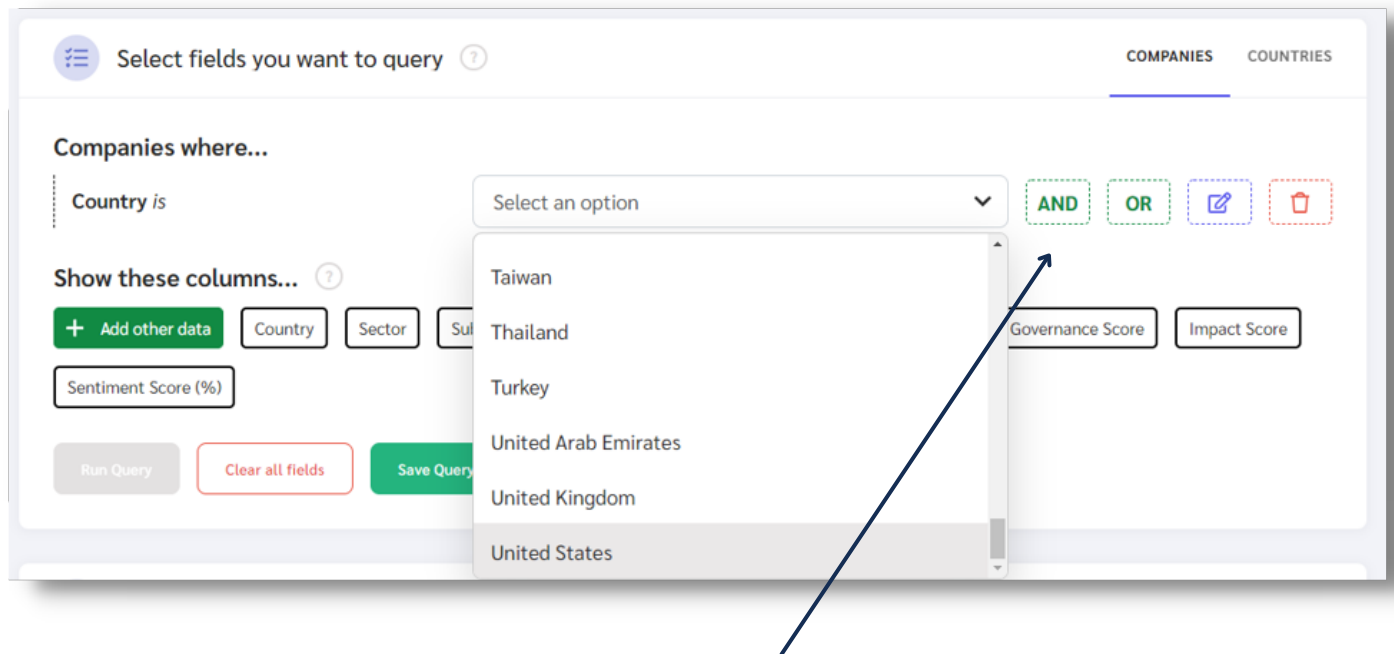
Let us imagine we wanted to screen for US companies where the Governance score has deteriorated, year-on-year.



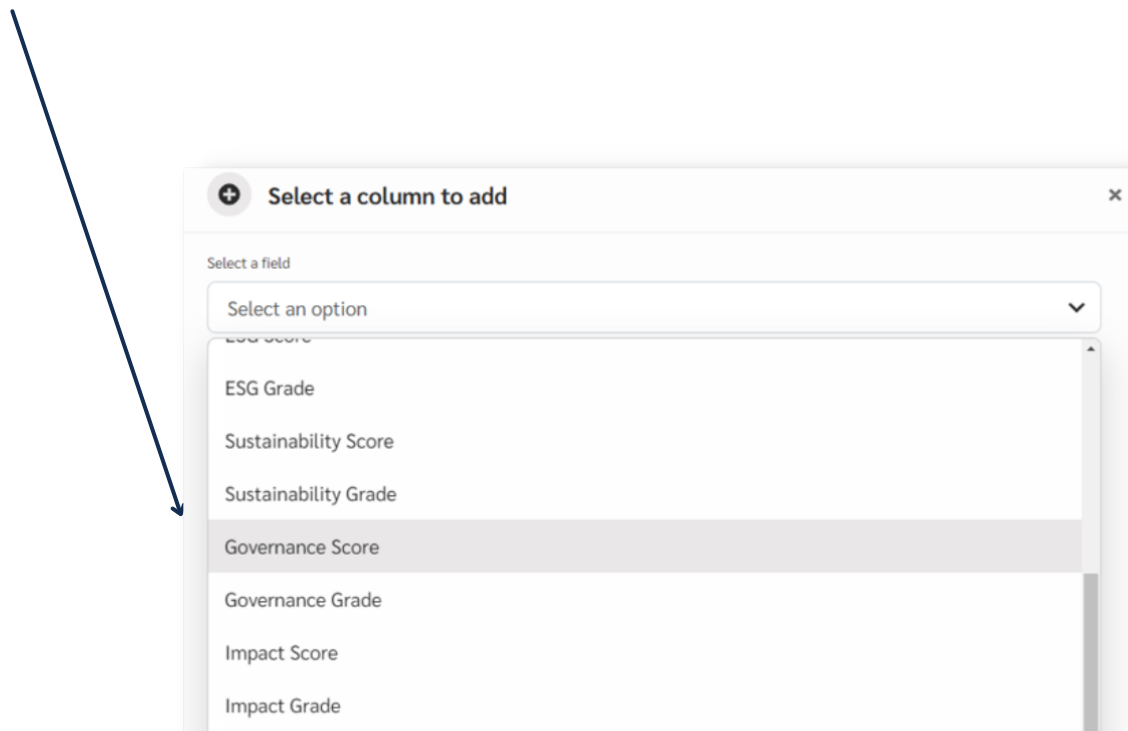
The screenshot shows a modal dialog titled "Select a field to add" with a plus icon in a circle. Below the title is the text "Field will be added on an AND". The dialog has a section titled "Select a field" with a dropdown menu currently showing "Country". Below the dropdown is a list of options: "Specific Metric (opens a metric selection menu)", "Sector", "Sub-sector", "Country" (which is highlighted with a blue background), "Revenue (\$1M)", "Market Cap (\$1M)", and "Enterprise Value (\$1M)". A scrollbar is visible on the right side of the list.

That screen has only 2 criteria.

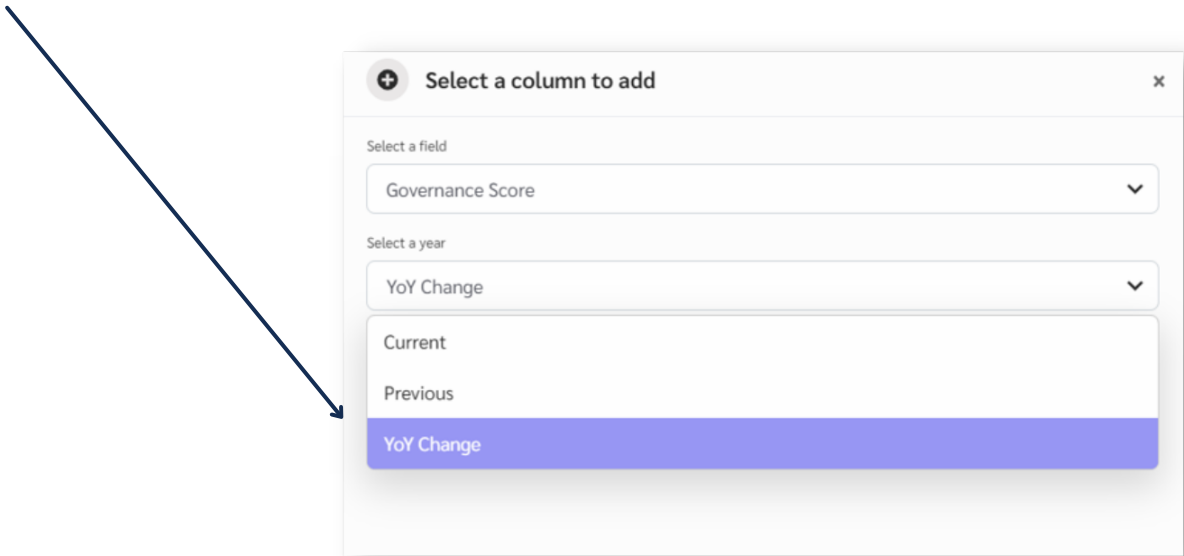
Firstly, the country. We select the US.



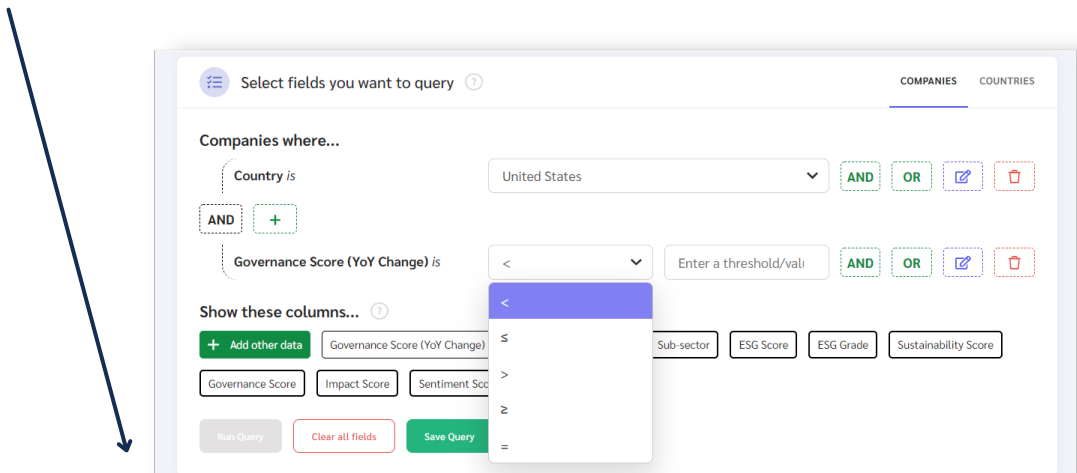
The second criterion is the Governance score, incorporated using the 'AND' button.



We can screen by absolute scores, or the year-on-year change in score.



We then need to set the threshold for the amount of year-on-year change. Then just click the 'Run Query' button in order to generate the screen.



The output is generated almost instantly. You can filter the results by any of the column headings.

Rank	Company Name	Governance Score (YoY Change)	Country	Sector	Sub-sector	ESG Score
1	3D Systems	-0.08	United States	Technology & Comm...	Hardware	1.4
2	8x8	-0.39	United States	Technology & Comm...	Telecommunication Ser...	0.94
3	Aaon	-0.11	United States	Resource Transforma...	Electrical & Electronic E...	1.98
4	AbbVie	-0.1	United States	Health Care	Biotechnology & Pharm...	2.31
5	Acadia Realty Trust	-0.17	United States	Infrastructure	Real Estate	2.05

So - we are now looking at US companies where the Governance score has weakened, in descending order of year-on-year deterioration. You can export this screen to Excel if you like, with just one click.

Results: 477

Export to Excel Export as .csv

Rank	Company Name	Governance Score (YoY Change)	Country	Sector	Sub-sector	ESG Score
1	Northrop Grumma	-1.21	United States	Resource Transforma...	Aerospace & Defense	2.34
2	Paylocity Holding	-1.12	United States	Technology & Comm...	Software & IT Services	1.13
3	Hartford Financial	-1	United States	Financials	Insurance	2.13
4	Acuity Brands	-0.95	United States	Resource Transforma...	Electrical & Electronic E...	1.94
5	Nuance Communi...	-0.9	United States	Technology & Comm...	Software & IT Services	1.72
6	Tanger Factory Ou...	-0.73	United States	Infrastructure	Real Estate	1.84
7	PROG Holdings	-0.63	United States	Financials	Consumer Finance	0.62
8	SVB Financial Group	-0.62	United States	Financials	Commercial Banks	1.95
9	Avnet	-0.58	United States	Consumer Goods	Multiline and Specialty ...	1.97
10	Domino's Pizza	-0.55	United States	Food & Beverage	Restaurants	1.27

If you wanted, you could then focus in on just one particular sub-sector by incorporating this via the 'AND' button and following the drop downs.

Companies where...

Country is United States AND OR

AND +

Governance Score (YoY Change) is < 0 AND OR

AND +

Sub-sector is Select an option AND OR

Show these columns... ?

+ Add other data Sub-sector Governance Score

Governance Score Impact Score Sentiment Score

Run Query Clear all fields Save Query

Construction Materials

Consumer Finance

Containers & Packaging

Cruise Lines

Drug Retailers

Grade Sustainability Score

The screenshot shows a query builder interface. At the top left, there is a filter condition: 'AND' followed by a '+' icon, and a text field containing 'Sub-sector is'. To the right of this is a dropdown menu showing 'Cruise Lines'. Further right are buttons for 'AND', 'OR', a pencil icon, and a trash icon. Below this is a section titled 'Show these columns...' with a help icon. Underneath are several buttons for adding and removing columns: '+ Add other data', 'Sub-sector', 'Governance Score (YoY Change)' (with a red 'X' icon), 'Country', 'Sector', 'ESG Score', 'ESG Grade', 'Sustainability Score', 'Governance Score', 'Impact Score', and 'Sentiment Score (%)'. At the bottom are four buttons: 'Run Query' (blue), 'Clear all fields' (red outline, highlighted by a blue arrow), 'Save Query' (green), and 'Load Query' (purple).

You can then clear all fields and start again.

Any problems, just email contact@integrumesg.com