

## Input File Overview

The csv file that you've received summarises the initial processing of your portfolio and how we categorise each ISIN, or why we are not able to do so.

### **ISIN, Bloomberg.ID, Corporate.Bond.Ticker and Company.Name**

To link the ISIN to financial data and asset level data, we firstly look up the Bloomberg ID (equity) or Corporate Bond Ticker (bonds) from our Bloomberg data base. This becomes the unique identifier that allows us to calculate the asset level data allocated to the portfolio. The name of the company from Bloomberg is also provided.

### **Asset.Type**

This is how we classify each holding. Equity and Bonds imply it is an equity or corporate bond instrument respectively. Other implies that the holding is a type that we do not include in this analysis or that we haven't been able to classify.

### **Twodii.Sector**

This refers to the sector that the company is operating in, as classified for our analysis. It is important to note that for some companies this may reflect the asset level data that we have available for them. For example, Glencore is a general mining company with exposure to many different minerals, however as they also have coal mining, which for the purposes of this analysis is their only climate relevant business activity, they are classified as a coal company. Alternatively for companies that are exposed to more than one sector, this represents one of the sectors.

### **Direct.Holding**

This refers to whether the holding has been taken from a fund or from the ISIN directly. 1 indicates the ISIN is in the portfolio, 0 indicates the ISIN is in a fund within the portfolio.

### **Mapped.to.ALD**

This is a flag that indicates whether we have mapped the company to physical asset level data. Not all companies that we've classified as being in a specific sector will have asset level data linked. This could either be because they don't have any production allocated (eg. a power distribution company that does not have any capacity but is nevertheless classified as a power company). Or alternatively we haven't linked the company to the asset level data base. If you see any companies here that you know do have physical production in the sectors we cover, let us know at [transitionmonitor@2dii.org](mailto:transitionmonitor@2dii.org).

### **Climate.Relevant**

A flag to indicate that the company is classified in a sector included in the analysis.

### **Valid.Holding and Flag**

This flag indicates whether we have enough information about the holding to continue with the analysis. There are a few reasons for this being the case which we try to specify in the Flag column. The specific cases are:

- Invalid ISIN – the identifier is not an ISIN (doesn't have 12 characters, or these characters are not alphanumeric)
- Missing ISIN – no ISIN has been provided

- Missing Bloomberg Data – the ISIN is not in our Bloomberg data base, or we do not have enough financial information about the ISIN to analyse it further. This list of ISINs is appended to our database and is updated on a rolling basis.
- Zero or Negative Market Value – refers to market values that are not present or are negative. This are excluded from the analysis.
- Missing or Invalid Currency – if the currency code provided in the input is incorrect or missing or not in our database this will be flagged. This means we cannot convert the value to USD and therefore is excluded from the analysis. The currencies should be provided as 3-digit values as according to ISO 4217. We add any missing currencies on a rolling basis.
- Not in Climate Relevant Sector – data is available about the company however they are not acting in a sector included in this analysis, ie. They are not a power, fossil fuel, automotive, cement, steel, aviation or shipping company. If you see any company that you believe should be classified as one of these types, please let us know.
- Non Sector Actor – the company has capacity or production however not in the sector that it is listed as. For example, Apple Inc owns renewable energy capacity, however is classified as Other. The power capacity of Apple Inc will be included in the capacity build out under the ownership approach, however will not be included in the charts showing sector exposure.

**Value.USD**

The value of the ISIN in USD as per the time stamp