

APPENDIX 1 FULL LISTS OF MODEL RESPONSE AND PREDICTORS

| Alias | Name | Description |
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| Response | | |
| ROE_% | Return on Equity (%) (ROE) | Financial measure of dividing net income by shareholder equity value |
| Predictors (Company) | | |
| ESG Combined_0 | ESG Combined Score (Current Fiscal Year) | overall company score (0-100) based on the reported information in the environmental, social and corporate governance pillars (ESG Score) with an ESG Controversies overlay |
| ESG Combined_1 | ESG Combined Score (Last Fiscal Year) | |
| ESG Combined_2 | ESG Combined Score (Year Before Last Fiscal Year) | |
| ESG_0 | ESG Score (Current Fiscal Year) | overall company score (0-100) based on the self-reported information in the environmental, social and corporate governance pillars |
| ESG_1 | ESG Score (Last Fiscal Year) | |
| ESG_2 | ESG Score (Year Before Last Fiscal Year) | |
| Environmental_0 | Environmental Pillar Score (Current Fiscal Year) | Score (0-100): Company's impact on living and non-living natural systems, including the air, land and water, as well as complete ecosystems. It reflects how well a company uses best management practices to avoid environmental risks and capitalize on environmental opportunities |

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| Environmental_1 | Environmental Pillar Score (Last Fiscal Year) | |
| Environmental_2 | Environmental Pillar Score (Year Before Last Fiscal Year) | |
| Social_0 | Social Pillar Score (Current Fiscal Year) | Score (0-100): Company's capacity to generate trust and loyalty with its workforce, customers and society, through its use of best management practices. It is a reflection of the company's reputation and the health of its license to operate |
| Social_1 | Social Pillar Score (Last Fiscal Year) | |
| Social_2 | Social Pillar Score (Year Before Last Fiscal Year) | |
| Governance_0 | Governance Pillar Score (Current Fiscal Year) | Score (0-100): Measures a company's systems and processes, which ensure that its board members and executives act in the best interests of its long term shareholders. It reflects a company's capacity, through its use of best management practices, to direct and control its rights and responsibilities through the creation of incentives, as well as checks and balances |
| Governance_1 | Governance Pillar Score (Last Fiscal Year) | |
| Governance_2 | Governance Pillar Score (Year Before Last Fiscal Year) | |
| PM_%_0 | Net Profit Margin (%) (Current Fiscal Year) | Income Available to Common Excluding Extraordinary Items divided by Total Revenue. Net Profit Margin is not available if either Income Available to Common Excluding |

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| | | Extraordinary Items or Total Revenue is missing or if Total Revenue is negative |
| PM_%_1 | Net Profit Margin (%) (Last Fiscal Year) | |
| PM_%_2 | Net Profit Margin (%) (Year Before Last Fiscal Year) | |
| D/E_0 | Total Debt/ Total Equity (%) (Current Fiscal Year) | Total Debt Percentage of Total Equity [RTDTE] represents a ratio of Debt - Total [SLSD] divided by the value of Total Shareholders' Equity - including Minority Interest & Hybrid Debt [STLE], multiplied by 100. Denominator should be positive. |
| D/E_1 | Total Debt/ Total Equity (Last Fiscal Year) | |
| D/E_2 | Total Debt/ Total Equity (Year Before Last Fiscal Year) | |
| CapExp_0 | Capital Expenditures (Current Fiscal Year) | Sum of Purchase of Fixed Assets, Purchase/Acquisition of Intangibles and Software Development Costs for the defined fiscal period. Defined fiscal year should be in the range of 11-13 months, defined fiscal interim should be discrete (denoted in USD) |
| CapExp_1 | Capital Expenditures (Last Fiscal Year) | |
| CapExp_2 | Capital Expenditures (Year Before Last Fiscal Year) | |
| PE_0 | Price-to-Earnings Ratio (Current Fiscal Year) | A valuation ratio of a company's current share price relative to its EPS. EPS is LTM Earnings per Share From Continuing Operations. PE is not calculated when LTM EPS is less than or equal to Zero |

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| PE_1 | Price-to-Earnings Ratio (Last Fiscal Year) | |
| PE_2 | Price-to-Earnings Ratio (Year Before Last Fiscal Year) | |
| EBITDA_0 | Earnings before interest, tax, depreciation and amortization (EBITDA) (Current Fiscal Year) | EBIT for the fiscal year plus the same period's Depreciation, Supplemental [VDEP], Amortization of Acquisition Costs, Supplemental [VAMA] and Amortization of Intangibles, Supplemental [VAMI] (denoted in USD) |
| EBITDA_1 | Earnings before interest, tax, depreciation and amortization (EBITDA) (Last Fiscal Year) | |
| EBITDA_2 | Earnings before interest, tax, depreciation and amortization (EBITDA) (Year Before Last Fiscal Year) | |
| Beta_5yr_monthly | Beta 5 Year Monthly | Systematic risk measure company stock value compared to the market. Covariance between company and market return divided by market return variance. Return given for monthly return over last 5 years. |
| Current_ratio_0 | Current Ratio | Total Current Assets divided by Total Current Liabilities |
| Total_debt_0 | Total Debt | Total debt outstanding, which includes: Notes Payable/Short-Term Debt, Current Portion of Long-Term Debt/Capital Leases and Total Long-Term Debt (denoted in USD) |
| Intangibles_net_0 | Intangibles, Net | Intangibles, Gross reduced by Accumulated Intangible Amortization. Intangibles, Net is |

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| | | utilized when the company does not provide Intangibles, Gross (denoted in USD) |
| Market_Cap | Market Capitalization | Total dollar market value of company outstanding shares of stock (denoted in USD) |
| Net_sales_0 | Net Sales | Sales receipts for products and services, less cash discounts, trade discounts, excise tax, and sales returns and allowances. Revenues are recognized according to applicable accounting principles (denoted in USD) |
| GICS Industry Name | Industry Category | Categorical variable for company industry classified in accordance with Global Industries Classification Standard (GICS) |
| Predictors (Country wise) | | |
| GDP_growth_annual_% | Gross Domestic Product yearly change % | Annual percentage growth rate of GDP at market prices based on constant local currency. Aggregates are based on constant 2015 prices, expressed in U.S. dollars. GDP is the sum of gross value added by all resident producers in the economy plus any product taxes and minus any subsidies not included in the value of the products. It is calculated without making deductions for depreciation of fabricated assets or for depletion and degradation of natural resources. |
| Inflation_annual_% | Inflation rate % | Inflation as measured by the consumer price index reflects the annual percentage change in the cost to the average consumer of acquiring a basket of goods and services that may be fixed or changed at specified intervals, such as yearly. The Laspeyres formula is generally used. |
| Unemployment_% | Unemployment rate % | Unemployment refers to the share of the labor force that is without work but available for and seeking employment |