

ESG data
in MSCI ESG KLD (WRDS)
Students Manual

The KLD ESG data is housed within the MSCI ESG KLD data. The database is identified as "Social Ratings (Full)."

MSCI (formerly KLD and GMI)

MSCI provides ratings which help measure a company's long-term commitment to socially responsible investments and environmental, social, and governance (ESG) investment standards.



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MSCI ESG KLD STATS

ESG: Environmental, Social, Governance North America

MSCI ESG KLD STATS

[» Social Ratings \(Full\)](#)

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The KLD database encompasses ESG performance indicators spanning from 1991 to 2019. You have the flexibility to form a list of companies using either tickers or Equity IDs.

Legacy Data - MSCI ESG KLD STATS

Query Form **Variable Descriptions** Manuals and Overviews Data Preview

MSCI ESG KLD STATS (STATS) is an annual data set of positive and negative environmental, social, and governance (ESG) performance indicators applied to a universe of publicly traded companies. This data covers 1991-2019.



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[MSCI ESG KLD STATS \(hide\)](#)

[» Social Ratings \(Full\)](#)

Step 1: Choose your date range.

Date Variables:

Minimum allowed date: 1991.

2015 to 2019

Step 2: Apply your company codes.

What format are your company codes?

Ticker CUSIP

Select an option for entering your company codes:

Company Codes

Code List Name

Please enter company codes separated by a space.

Save this code list to Saved Codes

Ticker Example: CTAC FLWS

CUSIP Example: 68197710 68243Q10

[Code Lookup: KLD Research & Analytics, Inc. (KLD)]

-----Select Saved Codes List-----

Choose from your saved code lists.

Browse... Company Codes Upload File

Upload a plain text file (.txt), having one code per line.

Search the entire database

This method allows you to search the entire database of records. Please be aware that this method can take a very long time to run because it is dependent upon the size of the database.

Please note that most parameters are associated with the social pillar, and the subcategories are derived from the indicators within the social pillar. Nevertheless, there are also environmental and governmental indicators present. A few of these variables are visible in the following step (Step 3).

Step 3: Choose query variables.

How does this work?

The screenshot shows a query builder interface with a horizontal navigation bar at the top containing five tabs: 'Free Relations' (0/24), 'Environment' (0/31), 'Human Rights' (0/16), 'Product' (0/20), and 'Alcohol' (0/3). The 'Environment' tab is currently selected. Below the navigation bar, there is a section for selecting variables. It includes a 'Select' label with a checked 'All' checkbox, a counter '(31)', a 'Selected' label with an unchecked 'Clear All' checkbox, and another counter '(0)'. A vertical list of variables is displayed, each with a radio button and a label: 'Beneficial Products and Services (env_str_a)', 'Pollution Prevention (env_str_b)', 'Recycling (env_str_c)', 'Clean Energy (env_str_d)', 'Property, Plant, Equipment (through 1995) (env_str_f)', 'Management Systems Strength (env_str_g)', 'Water Stress (env_str_h)', 'Biodiversity & Land Use (env_str_i)', 'Raw Material Sourcing (env_str_j)', 'Environment Other Strength (env_str_x)', and 'Equipment: Number of Strengths'. A vertical scrollbar is visible on the right side of the list.