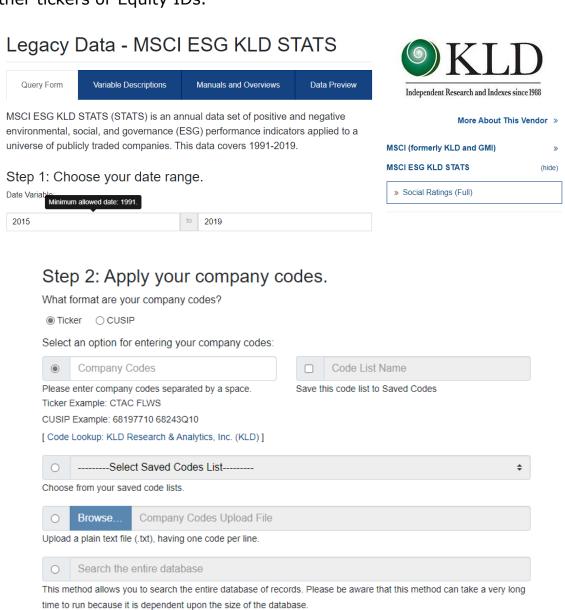


ESG data in MSCI ESG KLD (WRDS) Students Manual

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



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.



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.

