

**ESG data**  
**in Sustainalytics (WRDS)**  
**Students Manual**

Sustainalytics offers historical ESG Scores for companies, with the accessible databases allowing the observation of data dating back to 2018. These databases provide not only summarized scores but also the structure of indicators and MEI (Material Environmental Impact) data.

To obtain ESG Scores and identify the most significant parameters of ESG indicators, access the ESG Risk Rating Focus data.

## Sustainalytics

Sustainalytics provides environmental, social, and governance (ESG) research, ratings, and data. Data comes from a variety of sources, including company reports, regulatory filings, public documents, news and media coverage, NGOs, and industry associations.



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### Sustainalytics ESG Risk Rating

[ESG: Environmental, Social, Governance](#) [Global](#)

[Filter by Concept / Region \(show\)](#)

Sustainalytics' ESG Risk Rating is a measure of unmanaged ESG risk. Focus data provides a summary of the overall ESG performance values. MEI data provides the MEI level attribution details for the rating. Indicator data provides the entire underlying indicator structure for the rating.

[Knowledge Base](#) »

[» ESG Risk Rating Focus data](#)

[» ESG Risk Rating Indicator data](#)

[» Meaning of scores in Sustainalytics](#)

[» ESG Risk Rating MEI data](#)

[» Reference Data](#)

[Manuals and Overviews](#) »

[» Sustainalytics Methodology 2017 \(Legacy\)](#)

To maximize your access to variables, consider utilizing the Legacy Global Sustainalytics data and extracting values from the Historical Raw Scores. Keep in mind that the timeframe for this dataset is limited to the end of 2019.

## Legacy Global

[ESG: Environmental, Social, Governance](#) [Global](#)

Sustainalytics provides environmental, social, and governance (ESG) research, ratings, and data. Data comes from a variety of sources, including company reports, regulatory filings, public documents, news and media coverage, NGOs, and industry associations.

[» Historical Raw Scores - Legacy](#)

[» Historical Weighted Scores - Legacy](#)

[» Historical Weights - Legacy](#)

To obtain the ESG Scores for public companies, you can access the "ESG Risk Rating Focus data" dataset within the Sustainalytics ESG Risk Rating.

# ESG Risk Rating Focus data



Query Form | Variable Descriptions | Manuals and Overviews | Knowledge Base | Data Preview

Sustainalytics - The ESG Risk Rating Focus data file is the report that provides a summary of the overall ESG performance values.

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**Sustainalytics' ESG Risk Rating Update 2023**  
Sustainalytics' ESG Risk Rating is update is now available. Please note the web queries forms have been modified to use a vertical/tall structure to accommodate the sparse nature of the data. Please review the [Sustainalytics Standard Datafeed Report](#) for more information.

**Sustainalytics** »

**Sustainalytics ESG Risk Rating** (hide)

- » ESG Risk Rating Focus data
- » ESG Risk Rating Indicator data
- » ESG Risk Rating MEI data
- » Reference Data

**Knowledge Base** »

- » Meaning of scores in Sustainalytics

## Step 1: Choose your date range.

Date:

File\_date Minimum allowed date: 2018-12-03. File observation (file\_date)

2022-09-06 to 2023-09-06

In the second step, you must select companies and variables relevant to your research. Note that companies can be chosen either using the entity ID or by utilizing the "Code Lookup: Sustainalytics" toolbar. Selecting the clusters field is essential for the entire query as it determines the results you will receive:

- Overall Risk Rating – does not function; provides company info.
- Overall Risk Rating (2nd option) – provides ESG Risk Score-Momentum, ESG Risk Score, ESG Percentile-Universe, Overall Management Score-Momentum, ESG Risk Rank-Universe, Overall Exposure Score-Momentum, ESG Risk Category, ESG Percentile-Subindustry, ESG Risk-Rank subindustry, Overall Management Score, Overall Management Category, Overall Exposure Score, Overall Exposure Category, Overall Manageable Risk Score.
- Analyst View; Analyst View – not accessible for WU.
- Issue Risk Score – provides scores for different categories of ESG risk types.
- Issue Risk Contribution – indicates the impact of scores from the previous category on the overall scores.
- Issue Risk Category – assigns risk categories for each type of risk.

- Issue Notable Issue – presents a list of all noted issues related to ESG for each company.
- Issue Management Weight – denotes the weight of the management risk categories calculated for the final ESG score.

## Step 2: Apply your company codes.

What format are your company codes?

Autocomplete  
 Entity Id

Select an option for entering your company codes:

Search Name or Ticker

Code List Name

Please enter company codes separated by a space.

Example: 1007990596 1007900081 1008144263

Save this code list to Saved Codes

[ Code Lookup: [Sustainalytics](#) ]

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

Choose from your saved code lists.

Browse... codes.txt

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.

Select Field Clusters:

- Company info
- Overall Risk Rating;Overall Risk Rating
- Overall Risk Rating
- Analyst View;Analyst View
- Issue Risk Score
- Issue Risk Contribution
- Issue Risk Category
- Issue Notable Issue
- Issue Management Weight
- Globes

In the third step, you'll notice that all conceivable variables are already selected. Feel free to skip this unless you specifically want certain identification variables to be excluded from display.

## Step 3: Choose query variables.

*How does this work?*

Focus Variables **77**

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**Select**  All

**Selected**  Clear All **(7)**

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- EntityId - ID to uniquely identify an entity (entityid)

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- FieldId (fieldid)

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- Field Name (fieldname)

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- FieldValue (fieldvalue)

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- FieldDate - Field indicating the last time the fieldvalue for the field has changed (fielddate)

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- File\_date - Date on the file name of the observation (file\_date)

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- Field Cluster (fieldcluster)