

Cornell JCB ESG Databases

March 2022

(1). MSCI ESG

- **MSCI ESG Ratings**

The MSCI ESG Ratings data measures exposure to and management of long-term, industry-material, and financially material ESG risks and opportunities for more than 8,700 companies globally (approximately 14,000 issuers including subsidiaries). The dataset includes company-level ratings and scores at the overall level, as well as the scores and weights at disaggregated levels for key E/S/G issues and detailed data points. The dataset covers 1999-present, up to the latest update.

- **MSCI ESG KLD STATS**

MSCI ESG KLD 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. The MSCI ESG KLD STATS data set was initiated in 1991 and is one of the longest continuous ESG data time series available. After the 2019 update, the dataset is supposed to be discontinued.

- Location: On JCB research computing server

(2). Refinitiv ESG

- This is the full "Asset4" universe.

- Refinitiv ESG scores are designed to transparently and objectively measure a company's relative ESG performance, commitment, and effectiveness across 10 main themes (emissions, environmental product innovation, human rights, shareholders, etc.) based on publicly available and auditable data. Their data captures and calculates over 630 company-level ESG measures. The overall company assessment and scoring process reflect Refinitiv's underlying ESG data framework. They are data-driven and accounting for the most material industry metrics, with minimal company size and transparency biases. Refinitiv ESG covers about 80% of the global market cap, and for more than 11,800 companies around the world, with a history of 2002-present up to the latest update.

- Location: On WRDS

(3). RepRisk ESG Premium

- The premium dataset includes RepRisk's data for all companies -- both listed and non-listed -- in the RepRisk ESG Risk Platform that have been exposed to ESG risks and business conduct -- i.e., approx. 180,000 companies from all sectors and geographies, including frontier and emerging markets. The dataset includes the full data history available (unbroken time series from January 2007 to December 2020, by the latest update).
- Location: On WRDS

(4). Sustainalytics (Morningstar) ESG

- **Sustainalytics ESG Risk Rating Historical Dataset**
This is the comprehensive historical dataset for their flagship ESG Risk Ratings which assesses unmanaged ESG risk by measuring companies' exposure to and management of financially material ESG risks. The dataset includes overall company scores, scores for financially material ESG issues, and indicator level scores (which take a closer look at companies' policies and disclosures). The data is monthly, covering over 11,000 issuers globally from Dec 2018 to Mar 2022.
- **Sustainalytics ESG Indicator Historical Dataset**
This historical dataset provides scores for indicator level data on policies, programs, initiatives, and disclosures regarding a company's ESG preparedness/performance. This dataset can support studies that require a longer-term dataset and/or drill into specific ESG datapoints. The data is monthly, from 2009 to present for about 5000 to 6000 issuers globally.
- Location: On JCB research computing server

Data access: Please contact Dr. Manny Dong at md41@cornell.edu if you have any requests or questions.