# Sustainalytics ESG risk score from Morningstar Direct

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This folder contains security-level Sustainalytics ESG risk scores that are downloaded from MorningstarDirect.

-**Sustainalytics\_combined\_clean.csv** is the final table of annual security-level Sustainalytics ESG ratings:

|  |  |  |
| --- | --- | --- |
| Sustainalytics\_combined\_clean | **Secid** | Unique security identifier |
| **Year** |  |
| ESG\_Risk\_Score | Overall level ESG Risk Score |
| Environmental\_Risk\_Score | Environmental risk score |
| Social\_Risk\_Score | Social risk score |
| Governance\_Risk\_Score | Governance risk score |

Note that Sustainalytics changed their methodology in 2019, therefore the range of ESG risk scores before 2019 is different from that of after 2019.

-**morningstaruniverse.csv** is the demographic table containing all stocks in Morningstar Universe

-**map\_datastream\_morningstar.csv** is a mapping table that maps the primary security id in Morningstar( secid) to the primary security id in Datastream (dscd).

*Sustainalytics\_download.py* is a python script that cuts the Morningstar universe into 286 batches, creates excel spreadsheets and calls Morningstar excel add-in to download Sustainalytics risk scores by list-year.

Note that Morningstar excel add-in has a built-in error: it cannot correctly align dates when downloading a unbalanced panel for a list of securities. Therefore, the only feasible solutions are downloading time-series security by security or downloading for each list year by year.