Data-Table Dictionary

Database DATA

Table Stock

```
mysql> select * from Stock;
+------------+---------+-------+------+--------+-------------------+-----------------+------------------------+---------------------+------------------+
| isinID     | ticker  | Month | Year | price  | industryAdjustedScore | weightedAvgScore | environmentalPillarScore | goverancePillarScore | socialPillarScore |
+------------+---------+-------+------+--------+-------------------+-----------------+------------------------+---------------------+------------------+
| US00846U1016 | A US    |    12 | 2021 | 154.72 |              8.40 |            6.10 |                  10.00 |                5.30 |             6.60 |
| US00751Y1064 | AAP US  |    12 | 2021 | 233.82 |              5.40 |            4.80 |                   3.60 |                5.70 |             4.50 |
| US0378331005 | AAPL US |    12 | 2021 | 173.55 |              4.50 |            4.80 |                   3.70 |                4.00 |             5.90 |
| US00287Y1091 | ABBV US |    12 | 2021 | 127.85 |              4.50 |            4.50 |                   7.40 |                3.80 |             4.30 |
| US03073E1055 | ABC US  |    12 | 2021 | 124.76 |              5.30 |            4.30 |                  10.00 |                4.30 |             3.40 |
| US0036541003 | ABMD US |    12 | 2021 | 326.38 |              7.40 |            6.20 |                   6.20 |                4.70 |             7.30 |
| US0028241000 | ABT US  |    12 | 2021 | 135.48 |              4.20 |            5.00 |                  10.00 |                4.20 |             5.20 |
| IE00B4BNMY34 | ACN US  |    12 | 2021 | 386.19 |              6.70 |            5.70 |                   7.10 |                6.60 |             4.50 |
| US00724F1012 | ADBE US |    12 | 2021 | 603.59 |              8.50 |            6.50 |                   4.80 |                7.00 |             6.70 |
| US0326541051 | ADI US  |    12 | 2021 | 177.34 |              5.20 |            5.30 |                   6.30 |                3.50 |             6.10 |
| US0394831020 | ADM US  |    12 | 2021 |  64.75 |              7.80 |            5.70 |                   6.20 |                4.80 |             6.00 |
| US0530151036 | ADP US  |    12 | 2021 | 236.07 |             10.00 |            6.60 |                  10.00 |                6.50 |             6.30 |
```

Column Name	Definition	Type
isinID	International Securities Identification Numbering system (ISIN) standard unique identifier of measured stock	VARCHAR(40)
ticker	Stock ticker of company	VARCHAR(50)
Month	Month of measurement	smallint
Year	Year of measurement	int
price	Price at specified time	float(8,2)
industryAdjustedScore	Normalized weighted average key issue score to industry	float(5,2)
weightedAvgScore	Measurement of management efforts made by company, relative to its risk exposure across a small set of differently weighted ESG	float(5,2)
environmentalPillarScore	Refer to ESGC Score diagram	float(5,2)
goverancePillarScore		float(5,2)
socialPillarScore		float(5,2)

Table MSCI_R:

```
mysql> Select * from MSCI_R limit 5;
+--------------+--------+-------+------+--------+------------------------+---------------------+------------------+
| isinID       | ticker | Month | Year | price  | environmentalPillarScore | goverancePillarScore | socialPillarScore |
+--------------+--------+-------+------+--------+------------------------+---------------------+------------------+
| BMG491BT1088 | NULL   |     1 | 2014 | 35.00  |                   5.00 |                8.50 |             5.20 |
| BMG6359F1032 | NULL   |     1 | 2014 | 17.01  |                   2.90 |                3.50 |             2.60 |
| CH0044328745 | NULL   |     1 | 2014 | 97.02  |                  10.00 |                7.90 |             3.00 |
| CH0100383485 | NULL   |     1 | 2014 | 40.62  |                   8.30 |                4.70 |             4.60 |
| CH0102993182 | NULL   |     1 | 2014 | 56.22  |                   7.50 |               10.00 |             3.90 |
+--------------+--------+-------+------+--------+------------------------+---------------------+------------------+
5 rows in set (0.03 sec)
```

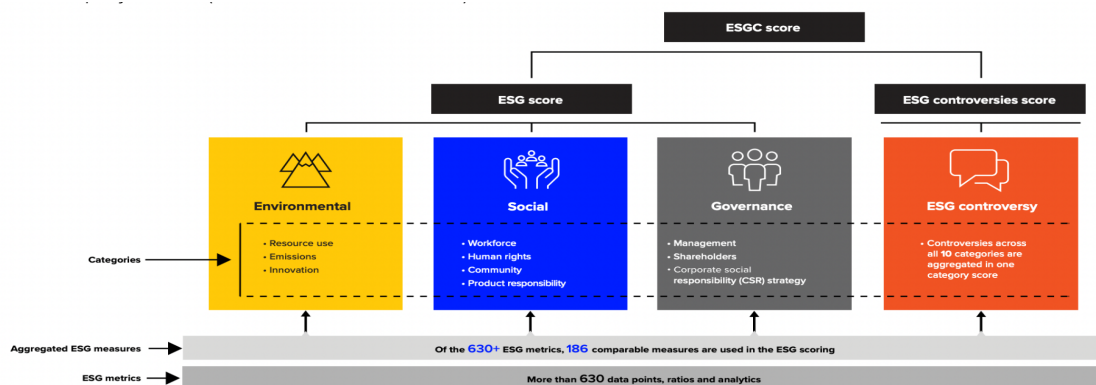| Column Name	Definition	Type
isinID	International Securities Identification Numbering system (ISIN) standard unique identifier of measured stock	VARCHAR(40)
ticker	Stock ticker of company	VARCHAR(50)
Month	Month of measurement	smallint
Year	Year of measurement	int
price	Price at specified time	float(8,2)
environmentalPillarScore governancePillarScore socialPillarScore	Refer to ESGC Score diagram	float(5,2)

ESGC Score Diagram:

Table PRICE_R:

```
mysql> Select * from PRICE_R limit 5;
+------------+--------------+--------------+---------------+
| DATE_DIM_ID | BB_TICKER_CD | ISIN_CD      | PBD_PRICE_AMT |
+------------+--------------+--------------+---------------+
| 20121116   | NULL         | US88033G4073 |         26.39 |
| 20121121   | NULL         | US88033G4073 |         28.00 |
| 20121115   | NULL         | US50076Q1067 |         43.92 |
| 20121129   | NULL         | US00101J1060 |         44.79 |
| 20121126   | NULL         | US50076Q1067 |         44.31 |
+------------+--------------+--------------+---------------+
5 rows in set (0.12 sec)
```

Column Name	Definition	Type
DATE_DIM_ID	Date at time of stock price	VARCHAR(40)
BB_TICKER_CD	Stock ticker	VARCHAR(40)
ISIN_CD	Stock Unique ID	VARCHAR(40)
PBD_PRICE_AMT	Stock Price	FLOAT

Sources/References:

MSCI Data Documentation
Comparing Risk and Performance for Absolute and Relative ESG Scores (msci.com)
ESG Data Documentation
Environmental, Social and Governance (ESG) Scores from Refinitiv - May 2022