

## ACCESS POSITIVE AND NEGATIVE ENVIRONMENTAL, SOCIAL, AND GOVERNANCE (ESG) PERFORMANCE INDICATORS FOR PUBLICLY TRADED COMPANIES



### RESEARCH WITH MSCI ESG KLD STATS

*The Wages of Social Responsibility*, M. Statman and D. Glushkov, Santa Clara University—Department of Finance

*The Corporate Social Performance and Corporate Financial Performance Debate: Twenty-Five Years of Incomparable Research*, Griffin, J. J., (George Washington University) and Mahon, J. F. (University of Maine)

*Does Media Attention Drive Corporate Social Responsibility?* S. Zygliopoulos (University of Cambridge - Judge Business School), C. Carroll (University of North Carolina (UNC) at Chapel Hill), A. Georgiadis (London School of Economics & Political Science (LSE)), D. Siegel (University at Albany, SUNY)

### WHY KLD STATS?

- Company information (Name, Ticker, unique security identifiers)
- A set of indicators assessing positive and negative ESG performance

DATASET UNIVERSE	TIME SERIES	APPROXIMATE NUMBER OF COMPANIES
MSCI KLD 400 Social Index + MSCI USA Index	1991-2015	650
Largest 1000 U.S. companies by market capitalization	2008-2013	1000
MSCI KLD 400 Social Index + 1000 Largest US Companies	2001-2013	1100
MSCI USA IMI Index	2003-2015	2400
Non-US Universe including Canada, AsiaPacific and EM	2013-2015	2600

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## ABOUT THE MSCI

MSCI ESG Research is a unit of MSCI, a global independent provider of research-driven insights and tools for institutional investors. MSCI ESG Research provides ESG ratings, research and analysis to institutional investors worldwide.

MSCI ESG Research employs a global team of over 140 experienced research analysts to assess how well companies manage their ESG risks and opportunities.

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