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. Zyglidopoulos (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**

| MSCI KLD 400 Social Index + MSCI USA Index | 1991-2015 | 650 |
| Large 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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Wharton Research Data Services (WRDS) is the award-winning research platform and business intelligence tool for 40,000+ corporate, academic, government and nonprofit users at 400+ institutions in 30+ countries. WRDS provides the user with one location to access 250+ terabytes of data across multiple disciplines including Accounting, Banking, Economics, ESG, Finance, Healthcare, Insurance, Marketing, and Statistics. Flexible data delivery options include a powerful web query method that reduces research time, the WRDS Cloud for executing research and strategy development, and the WRDS client server using PCSAS, Matlab, Python and R. Our Analytics team, doctoral-level support and rigorous data review and validation give clients the confidence to tailor research within complex databases and create a wide range of reliable data models.

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ABOUT THE MSCI
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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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