Data information:

To find the list of firms that you will study, download the Data folder. Then you can restrict to the list of firms based on the country/region of interest of your group (using the ISIN, you can identify the firm's country).

Static file: Company name, ISIN, Sector Country, Region

Datastream (Refinitiv): Financial data

- DS_RI_T_USD_M: Total return index (price including dividends) from 31/12/1999 to 31/12/2024 at the monthly frequency in USD
- DS_MV_USD_M: Market capitalization from 31/12/1999 to 31/12/2024 at the monthly frequency in million USD (can be used to compute value weights for the value-weighted benchmark)
- DS_RI_T_USD_Y: Total return index (price including dividends) from 31/12/1999 to 31/12/2024 at the annual frequency in USD
- DS_MV_USD_Y: Market capitalization from 31/12/1999 to 31/12/2024 at the annual frequency in million USD (can be used to compute value weights for the value-weighted benchmark)
- DS_REV_USD_Y: Revenues from 31/12/1999 to 31/12/2024 at the annual frequency in million USD

MSCI: Carbon emissions data

- Scope 1 and Scope 2 emissions

Carbon intensity: measure of carbon emissions normalized by revenues.

Refinitiv: ESG data

- ESG scores: DS_ESGScore_Y, DS_EScore_Y, DS_SScore_Y, DS_GScore_Y