**ESG PROJECT:** POTENTIAL DATA SOURCES

**NOTE:** I highlighted one project’s information in red because I believe it might be a strong lead for where to look next.

**DATA:**

* ESG scores from Bloomberg
* ESG stock list from MSCI
  + MSCI USE ESG Select
  + 28 June 2011 to 8 April 2020
* NASDAQ Clean Edge Green Energy Index
* Historical pricing data for Large Cap ESG ETFs, Large Cap Non-ESG ETFs
* Historical MSCI ESG data from 1991 to 2016 (which includes top 3000 U.S. companies by market capitalization and the constituents of the following MSCI Indexed: MSCI KLD 400 Social Index, MSCI World, MSCI UK IMI, MSCI Nordic IMI, MSCI Australia IMI, MSCI South Africa IMI, MSCI South Africa IMI and MSCI Canada IMI
* Adjusted market return data of 9000 MSCI ESG KLD listed companies from 2001- 2020

**DATA SOURCES:**

* Bloomberg
* MSCI website
* Yahoo Finance
* Google Finance
* Thomson-Reuters
* Capital IQ
* Nasdaq.com
* ETF.com
* ETFDB.com
* Wharton Data Research Services (WRDS)

**CITATIONS:**

* Bloomberg ESG Score: a brochure and how to use it – Bloomberg
* The ESG Data Challenge by Rakhi Kumar and Ali Weiner - State Street Global Advisors
* Can ESG Add Alpha? An Analysis of ESG Tilt and Momentum Strategies by Zoltán Nagy, Altaf Kassam and Linda-Eling Lee - The Journal of Investing Summer 2016, 25 (2) 113-124
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