

CALVERT INSTITUTE

for Responsible Investing

Calvert Institute Mission: Leading research with an eye toward the future

Exploring ESG data: A deeper understanding



Problem identification

The growth of demand for investment products that incorporate Environmental, Social and Governance (ESG) factors into investment decisions tasks investors to understand the complexity, nuance and application of ESG data. Understanding and incorporating financially material ESG data to improve investment outcomes is at the cutting edge of investment research. The Calvert Institute took a deeper dive into the data to find the signal and identify what data is financially material.



Research

What are financially material ESG factors? Calvert sought to answer this question by evaluating the relationship between thousands of ESG Key Performance Indicators (KPIs) and company financial performance. The research generated new and groundbreaking insights into financially material ESG factors and provided direction as to how these factors impact companies.



Findings

The analysis revealed that it is possible for investors identify and incorporate ESG factors in ways that can help improve investment outcomes. The research showed that composites of ESG factors that aggregate data from multiple sources allows for investors to tilt portfolios in favor of data that may best predict corporate performance.

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