engagement_data.dta contains hand-collected firm-level engagement disclosures in an unbalanced annual panel indexed by fund family (ff), CRSP PERMNO (permno), and year (year), with one observation per fund-family–firm–year. The indicators e, s, and g equal one if the fund family disclosed at least one environmental, social, or governance engagement with the firm during the year, respectively, and zero if the fund family reported that dimension but disclosed no such engagement. They are set to missing (.) when the manager did not report that dimension at all; a missing value should therefore be read as unavailable, not as a zero. I standardize each asset manager's original engagement topics into these common categories, retain only manually verified and exact issuer matches, and collapse multiple or quarterly engagements to a single observation per fund-family–firm–year. Governance (g) is populated for every observation; the only missing values occur in e and s. Vanguard discloses governance engagements only, so its environmental and social indicators are missing throughout. State Street in 2019 reports governance together with a single combined environmental-and-social indicator, provided as es, rather than separate environmental and social flags, so e and s are missing for those observations while es carries the joint signal; State Street reports e, s, and g separately in 2021, and es is missing for all other fund families and years. Coverage includes AXA from 2019–2021; State Street in 2019 and 2021; Vanguard in 2019; BlackRock, Northern Trust, and Wellington from 2020–2021; and Allianz, Robeco, and T. Rowe Price in 2021.

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Further details on the data-collection process are provided in the paper.