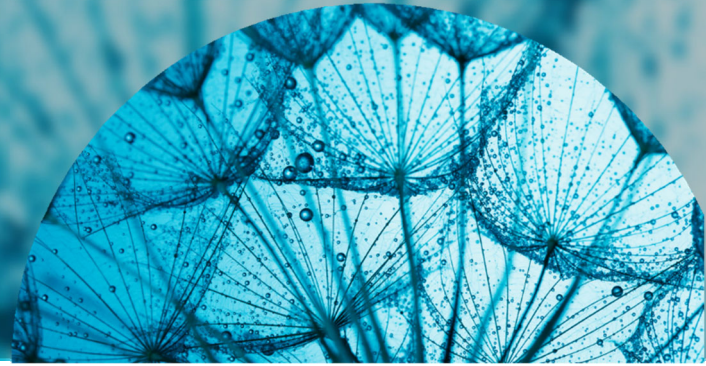


ESG评级和数据模型

投资中融入ESG考量



概览

投资者越来越将环境、社会和治理（ESG）因素考量到核心基准和被动投资中。富时罗素拥有近二十年的ESG经验，提供涵盖全球数以千计公司的相关数据分析、评级和指数。

富时罗素的ESG评级和数据模型为需要灵活的数据解决方案实现以下目标的投资者提供相关工具：

- 协助管理ESG方面的敞口
- 满足法定尽责管理的要求
- 将ESG数据整合至证券和投资组合分析
- 实施具有ESG考量的投资策略

透明客观的ESG评级



特色

全面性

评级通过在线数据模型获取，涵盖47个发达和新兴市场的约7,200只证券，包括富时环球指数、富时全股指数和罗素1000®指数的成分股。

灵活性和定制

通过数据模型轻松提取多层次ESG数据，以便以多种方式评估和应用。

强调重要性

通过对风险敞口的单独衡量标准，用户可以确定哪些ESG问题与特定公司最具相关性。

符合联合国可持续发展目标

支持与联合国可持续发展目标 (SDG) 保持一致。所有17个可持续发展目标均反映在ESG框架下的14个主题中。

精确规则和专注于数据

通过对评估和评级公司制定非常明确的规则，最大程度减少主观性。ESG评级基于公开可用的数据。

强有力的治理

由投资界、企业界、非政府组织、工会和学术界的专家组成独立外部委员会负责监督。



ESG评级：数据结构

ESG评级和数据模型使投资者能够从多个维度了解一家公司对ESG问题的风险敞口和管理。ESG评级通过基础支柱和主题的风险敞口和评分汇总为整体评分。支柱和主题评估则是基于适用于每家公司的独特情况的、300多项单独指标的评估。



在实践中使用ESG评级

ESG评级可作为构建模块，以多种方式将ESG整合至投资中，包括主动型投资组合管理、基准构建和公司参与。

投资组合评估和经理尽职调查

在选择和评估资产管理公司时，机构投资者越来越多地评估他们如何将ESG因素整合至其流程。ESG评级有助于评估资产管理公司投资组合在ESG整合方面的范围、平均值和方差。

参与和尽责管理

作为尽责管理职责的一部分，越来越多的基金经理和养老基金正在就有关ESG实践与被投资公司进行交流。ESG评级提供了独立和客观的衡量标准，以识别有关公司的参与并跟踪进展。

风险管理

ESG评级使投资者能够识别ESG风险敞口最大的公司，并可与传统风险度量一起使用，提供补充视角。

研究与分析

不同ESG方面的风险和回报关系会有所不同。ESG评级为研究和分析提供了细化而全面的数据集，允许用户就如何整合ESG数据形成自己的观点。

定制基准

许多投资者需要量身定制基准，以反映其ESG偏好。ESG评级为创建定制指数提供了一个全面而灵活的工具，也可以与基本面或smart beta方法一起使用。

主动投资组合管理

ESG评级可用于协助定义投资范围的ESG资格标准，也可用于适合的量化或基本面模型。

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