

## ESG + Factors: the edge today's investors need

Successful managers use both factors and ESG analysis. Now you can have them both in one place.

You can now see your fund's exposure to ESG and carbon factors right next to traditional equity factors like Value, Quality and Momentum.

### Asset Owners and Asset Managers can:

- Understand ESG and traditional exposures at sector & country level
- Quickly identify high ESG risk investments
- Verify investment guidelines are being met and investment style is in line with expectations
- Analyse portfolios' exposures to carbon production, implement low-carbon mandates and manage carbon-related risks.

Time saving portfolio level ESG aggregation

Avoid ESG mishaps

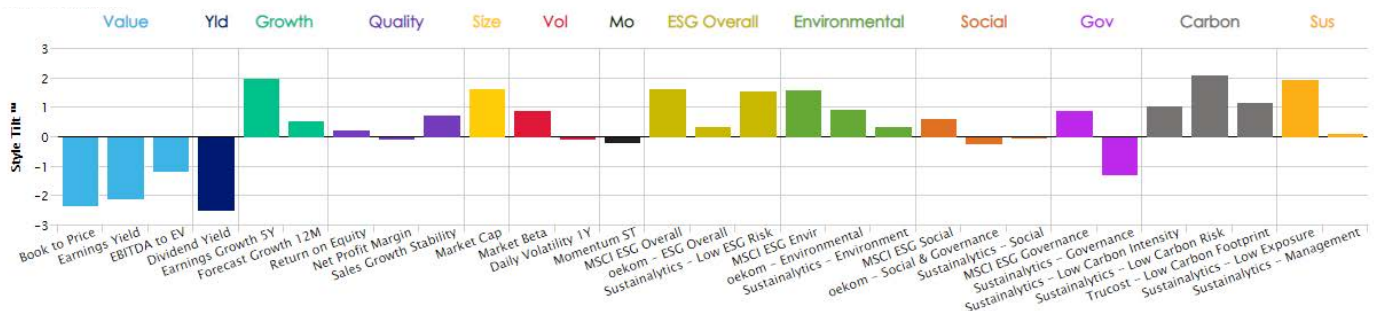
ESG guideline & Carbon Footprint monitoring

ESG factors next to traditional factors

We've partnered with ESG expert



### Style Skyline™



Our service provides comprehensive ESG analysis at portfolio, sector, region and security level with unprecedented ability to perform peer-comparisons, identify ESG risks, ensure guideline compliance and identify unique portfolio characteristics from an ESG perspective.



ENVIRONMENTAL



SOCIAL



GOVERNANCE



CARBON



ESG OVERALL

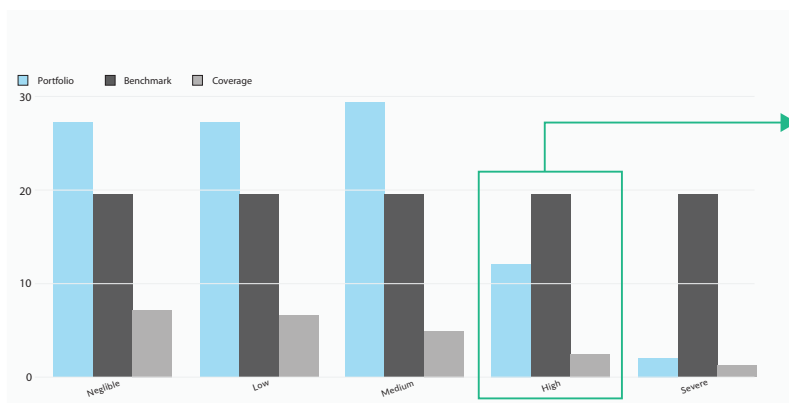
## Key Benefits:

- Save valuable time understanding smart aggregation of ESG at portfolio, sub-portfolio and security level
- Reduce ESG risk by focusing on the highest ESG risk investments
- What-If portfolio analysis: see the impact of rebalancing on factor and ESG tilts
- Evaluate ESG and factors side-by-side for complete portfolio analysis
- Identify both sustainable and 'red flag' investments with drill down to security level
- Verify limits on the TFCO-recommended Carbon Intensity metric (CO<sub>2</sub>-equivalent / \$M revenue)

## Carbon Intensity

	Portfolio	Benchmark
Weighted Average Carbon Intensity (CO <sub>2</sub> e / \$M revenue)	59	174
Carbon Intensity (CO <sub>2</sub> e / \$M revenue)	51	184
Total Carbon Emissions (CO <sub>2</sub> e)	7,119	40,667
Emissions per investment (CO <sub>2</sub> e / \$M invested)	14	78
Reported Data	61.7 %	52.8 %
vs. Estimated Data	38.3 %	47.2 %
Data Coverage	98.7 %	98.5 %

Carbon Data Source: Sustainalytics



Drill into each ESG risk category for multi-page reports on each stock's ESG rating

**Tesla Inc**  
Automobiles | United States | NAS TSLA

**31.5 / 100 High**

Rating Overview: The company is at high risk of experiencing material financial impacts from ESG factors, due to its medium exposure and weak management of material ESG issues. Its poor management is partly demonstrated by the high level of controversies it has experienced.

ESG Risk Rating Distribution: High (67%), Medium (27%), Low (2%), Negligible (1%), Severe (3%)

Relative Performance: Rank 6327 out of 10187 (63rd), Percentile 57th

## ESG Profile at a Glance

Quickly identify sustainable and "red flag" categories



## ESG What-If Analysis

See before/after effect of rebalancing on E, S, and G



## Global reach

### EMEA

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### Canada

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### USA

T: +1 617 424 8080

### Australia

T: +613 9225 5040

### Japan

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