

14. 9. 2018, Bedřichov

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Current state of the GAČR project

Modelling and simulation of sustainable investment decision-making





Project Description

- Project solved 2017, 2018, (2019)
- Research centers
 - FP VUT, prof. lng. Alena Kocmanová, Ph.D.
 - PEF MENDELU, prof. RNDr. Jiří Hřebíček, CSc. (2017)
 doc. Oldřich Trenz, Ph.D. (2018)
- The project builds on (GAČR) Measuring Corporate
 Sustainability in Selected Sectors.





Project Content

- The application of economical and statistical models in company assessment (indexed companies) and mutual funds with an ESG rating.
- A comparison of ESG and non-ESG companies and funds.
- The creation of an instrument for investment support —
 one designated for small investors, with emphasis on the
 diversification of the investment risk.

Current Publications (2018)

- FKP 2018, Factors influencing decision making in sustainable, responsible and impact investing (SRI).
- Pula 2018, Millennials' Awareness and Approach to Social Responsibility and Investment, *Journal of International Studies*.
- MME 2018, Modeling of ESG factors influence on both long term risk management and return on investment.
- Ecological Indicators: Automated Sustainability
 Assessment System for Small and Medium Enterprises

 Reporting.

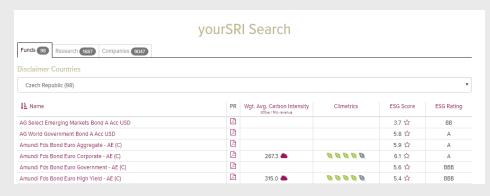
Source Data

ESG Mutual Funds × Non ESG Funds

- Performance (1 Month, 6 Months, 1 Year, 3–5–10 Years)
- Synthetic Risk Reward Indicator (SRRI)
- Total Assets
- Time Series of Fund Values
- ESG Rating

Source data

ESG Mutual Funds (https://yoursri.com; http://www.morningstar.co.uk)



Performance (2018-09-12)	
	EUR
1 Week	-3.24%
1 Month	-7.70%
3 Months	-10.02%
6 Months	-8.60%
Year to Date (YTD)	-6.69%
1 Year	-3.08%
3 Years	5.71%
5 Years	4.17%
since Inception	0.00%



Project Outputs

- Indexed Publications
- Software to support investment and diversify risk
- Application of various models, for fund performance assessment.
- Contrasting ESG and non-ESG fund performance
- Acquiring an extensive database of ESG funds data (cca 12 thousand ESG funds in the EU) for further research

Thank you for your attention