



**Faculty  
of Business  
and Economics**

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## **Current state of the GAČR project**

Modelling and simulation of sustainable  
investment decision-making

Mendel  
University  
in Brno



# Project Description

- Project solved 2017, 2018, (2019)
- Research centers
  - FP VUT, prof. Ing. 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>)

yourSRI Search

Funds 98 | Research 1687 | Companies 9047

Disclaimer Countries

Czech Republic (98)

Name	PR	Wgt. Avg. Carbon Intensity <small>100% / Mr revenue</small>	Climetrics	ESG Score	ESG Rating
AG Select Emerging Markets Bond A Acc USD				3.7 ☆	BB
AG World Government Bond A Acc USD				5.8 ☆	A
Amundi Fds Bond Euro Aggregate - AE (C)				5.9 ☆	A
Amundi Fds Bond Euro Corporate - AE (C)		267.3	🌿🌿🌿🌿	6.1 ☆	A
Amundi Fds Bond Euro Government - AE (C)				5.6 ☆	BBB
Amundi Fds Bond Euro High Yield - AE (C)		315.0	🌿🌿🌿🌿	5.4 ☆	BBB

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%

Aberdeen Global - Asia Pacific Equity Fund A Acc USD | ★★ | Bronze

Compare | Chart Settings

Growth Chart (GBP)  
12/09/2018

Detailed View

Aberdeen Global Asia Pac Eq A Acc USD : 96.0201608

MSCI AC Asia Pac Ex JPN NR USD : 98.5095864 | Asia-Pacific ex-Japan Equity : 97.6466588

Asia Pacific Excluding Japan : 98.1451164

2017 Oct Nov Dec 2018 Feb Mar Apr May Jun Jul Aug Sep

12/09/2017 to 12/09/2018

3M 6M 1Y 3Y 5Y 10Y Max

20082009 2010 2011 2012 2013 2014 2015 2016 2017 2018

# 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***