

Case Study.

Rockefeller Asset Management.
United States.
Asset Management.

Developing novel ESG factor optimisation and index building for a global asset manager

Rockefeller Asset Management (RAM) is a global asset manager with \$12.5 billion of AUM invested into active equity, fixed income, and multi-asset. They have multiple years of experience with integrating environmental, social and governance (ESG) factors into the investment process.

Challenge

RAM wanted to develop a novel quantitative ESG solution to complement their existing, strong fundamental research approach. This would involve extensive ESG data expertise and the creation of customised methodologies for RAM.

Solution

dss+ built an alpha-generating ESG Improvers Factor that could be used across quant, fundamental, long-only, and long-short strategies at the firm. This involved developing and backtesting a corporate ESG scoring methodology, the foundation of the index inclusion methodology, and assessing extensive datasets from ESG data providers. The improvers score and related quant analysis also form the foundation of the recently launched Bloomberg Rockefeller US All Cap Multi-Factor ESG Improvers Index.

Awards

Our work with Rockefeller has been nominated for the 2021 Principles for Responsible Investing (PRI) Awards in the category ESG Integration Initiative of the Year.



Assignment

Develop a bespoke quantitative solution that executes Rockefeller's ESG Improvers philosophy across the firm's investment strategies.



Offering

ESG integration strategy support, materiality assessment, ESG data assessment.



Impact

Helped build corporate ESG scoring methodology that resulted in the now-patented Rockefeller's Relevance Ranking™ and ESG Improvers Score™.

The improvers score and related quant analysis now also form the foundation of the recently launched Bloomberg Rockefeller US All Cap Multi-Factor ESG Improvers Index.



Protect. Transform. Sustain.

[linkedin.com/company/consultdss](https://www.linkedin.com/company/consultdss)

twitter.com/consultdss

[youtube.com/consultdss](https://www.youtube.com/channel/UC8wvXpYvXpYvXpYvXpYvXpY)

www.consultdss.com

