



Causeway Fiduciary ESG Scores Now Available on Risk Lens

Analytics Tool for Advisers Adds ESG to Robust Risk Analysis

Los Angeles, CA, April 12, 2022 – Causeway Capital Management LLC today announced the addition of *Causeway Fiduciary ESG Scores* to its [Risk Lens](#) analytics tool for institutional investors and advisers. Risk Lens is a free web-based analytics tool that forecasts risk measures and predicts fund return correlations. It provides users with deep analytics so they can align portfolio risk with a given client’s risk tolerance. Risk Lens also suggests substitute funds as well as the most appropriate funds to complement existing holdings.

“In today’s market, equity risk analysis also needs to take into account ESG considerations,” said Sarah Ketterer, CEO and fundamental portfolio manager of Causeway. “This is why we’ve added an ESG scoring component to an already sophisticated risk analysis tool while maintaining our easy-to-use interface. We believe that this free tool adds significant value to fiduciaries as they construct thoughtful portfolios for their clients.”

Causeway Fiduciary ESG Scores assess a company on environmental, social, and governance (E, S, and G) issues that are material for the company, considering its country and sector. Causeway’s research shows that firms with top quartile Causeway Fiduciary ESG Scores outperformed firms with lower scores and the global market over time. Causeway calls its scores “fiduciary” because they focus on material ESG issues that affect performance.

“Unlike some other ESG ratings, Causeway focuses on ESG issues that we believe are material – affecting financial performance and shareholder value,” said Mozaffar Khan, Ph.D., director of ESG Research and portfolio manager of Causeway. “High-scoring companies are likely mitigating future ESG risks which can lower costs. And they’re positioned to capitalize on ESG business opportunities which can create higher future profits.” Causeway believes its scores can help fiduciaries find investment value in ESG.



Causeway’s quantitative alpha model assesses a company’s performance on material ESG issues considering its country and company characteristics. To calculate an overall ESG score, Causeway assigns E, S, and G weights for a company. “Currently, G is the highest weight and stays the same across sectors because we believe G applies equally to all companies,” said Dr. Khan. “E is the next highest weight followed by S, and these weights are assigned based on their materiality in the company’s sector.” A company’s overall score is the weighted average of its E, S, and G scores, and Causeway aggregates the scores of companies in a fund to calculate the fund’s overall ESG scores.

To access Causeway’s extensive ESG research and Causeway Fiduciary ESG Scores free of charge, please login to [Risk Lens](#). MSCI ESG data is also available for comparison.

Causeway values feedback from users and continuously enhances Risk Lens with popular new features. Use Risk Lens and Causeway Fiduciary ESG Scores and send your comments to risklens@causewaycap.com or call us at 310-231-6100. Causeway is happy to provide introductory training for users.

About Risk Lens

Causeway manages global stocks, fusing fundamental and quantitative analysis since 2001, and we manage \$44.4 billion (at February 28, 2022). In 2013, we launched Risk Lens to bring the power of our risk model to clients, introducing the easy-to-use web application in 2019. Risk Lens is an analytics tool for institutional investors and advisers that shows active style, sector, and geographic exposures for stock funds, top risk exposures, and stock weights. It shows forecast risk measures, predicts fund return correlations, and applies Causeway Fiduciary ESG Scores to funds. Use Risk Lens to know your stock portfolio and diversify. Align stock risk with your client’s risk level. It’s web-based, easy to use, and continuously enhanced with popular new features. And it’s free.

Know Your Portfolio – Use Risk Lens



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