Tap the Hidden Potential of Integrating ESG into Corporate Bond Selection

In this workshop, we examine how to incorporate ESG-enhanced corporate bonds into an investment portfolio from a strategic asset allocation standpoint. To this end, we examine the differences between ESG-enhanced corporate bond indices and their traditional market-value weighted counterparts.

Moreover, we will explore the benefits of applying ESG integration in fixed income space, utilise both an ESG exclusion and integration approach which is designed to target bonds whose issuers have an enhanced ESG profile while keeping in check their active risk to the market value-weighted corporate bond indices.

- How does State Street Global Advisor do that? (The R Factor)
- Are there any benefits in doing that beyond improving ESG?
- What are the portfolio implications of applying SPDR’s approach in your portfolio?

Daniel Ung

In this role, Daniel is responsible for providing research on asset allocation using ETFs as well as analysis on how ETFs can be implemented in investment portfolios. Prior to this, he was a senior SPDR ETF Strategist and was in charge of conducting product research and analysis of SPDR ETFs, with a particular focus on smart beta, as well as developing market outlooks, investment themes, and portfolio implementation ideas to help clients achieve their objectives. Before joining State Street Global Advisors, Daniel was a Director of Global Research and Design at S&P Dow Jones Indices where he led investment research and product index development across different asset classes. Daniel also worked in the Structured Products Group at Barclays Wealth and Investment Management and the Commodities Investor Derivatives Group at BNP Paribas Fortis Bank. Outside of his work responsibilities, Daniel was a guest lecturer to Executive MBA students at the Imperial College Business School. He also published extensively in industry-leading journals, such as the Institutional Investor Journals, and is an associate editor of the Journal of Index Investing. In addition, he holds a master’s degree at the Ecole Supérieur de Commerce de Paris (ESCP Europe) and is a CFA, CAIA and FRM charterholder.

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