

Systematic ESG World Equity

FACT SHEET / SEPTEMBER 30, 2024



Summary

- Investing in industry-leading companies that meet a set of environmental, social and governance criteria:
 - Selection based on negative and positive filters developed by DGAM's ESG research team.
 - Systematic exclusion of largest carbon emitters, fossil fuel producers, coal extracting companies, and companies in the tobacco and armament industries.
 - Qualified companies are industry-leaders according to several ESG criteria.
- Systematic approach and multifactor model.
- Systematic control of active risk.

Benchmark	MSCI World (net)
Value added objective	2% (4-year rolling periods)
Target active risk	5%
ESG approach	Negative and positive filters
Number of holdings	80 to 100
Currency hedging (vs. index)	Hedging 100 %
Target beta vs index	1.0 (±0.02)
Overweight interval per holdings	1.5 to 3%
Maximum cash	2%

ESG characteristics

	Strategy	MSCI World
Carbon emissions (t CO₂ / \$B invested)	4	53
Carbon intensity (t CO₂ / sales)	7	104
Water intensity (m³ / \$M of sales)	73	7,846
Recycling ratio (t recycled / t produced)	68%	64%
Renewable energy use	47%	44%
Employee fatality (per 100K employees)	0.5	0.7
Salary gap (CEO / average salary)	84	172
CEO & Chairman separation	67%	48%
Board gender diversity	36%	34%

Source of company ESG data: Refinitiv

Returns (% , CAD)

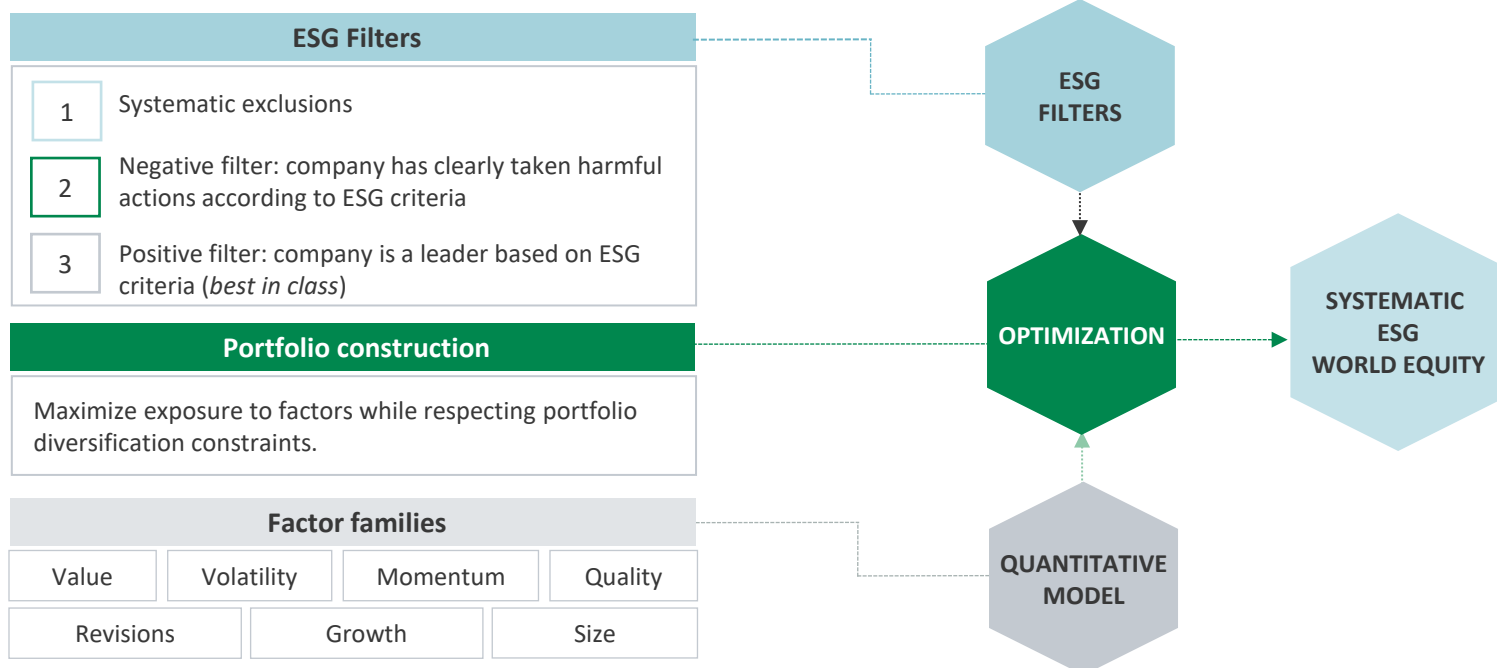
	3 months	YTD	1 year	2 years	3 years	5 years	10 years	Since inception
Systematic ESG World Equity	0.99	25.56	39.00	29.64	11.21	14.78	---	15.85
MSCI World (net) ⁽¹⁾	5.01	21.77	32.32	26.01	11.44	12.99	---	13.28
VALUE ADDED	-4.02	3.79	6.68	3.63	-0.23	1.79	---	2.57
				2019	2020	2021	2022	2023
Systematic ESG World Equity				17.87	18.22	23.55	-17.92	23.53
MSCI World (net) ⁽¹⁾				11.37	12.26	20.78	-12.19	20.47
VALUE ADDED				6.50	5.96	2.77	-5.73	3.06

Note: The inception date is June 1, 2019. Returns for periods greater than 12 months are annualized.

(1) The benchmark was hedged to the U.S. dollar up to December 31, 2020

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Investment process



Investment team

Nelson Cabral, M.Sc., CFA
Portfolio Manager
Experience: 17 years
Team member since 2011

Jean-Michel Baillargeon, M.Sc., CFA
Portfolio Manager,
Experience: 14 years
Team member since 2011

Yacine Jaa, M.Sc., CFA, FRM
Portfolio Manager,
Experience: 17 years
Team member since 2008

Sofiane Tafat, Ph.D.
Senior Advisor,
Experience: 13 years
Team member since 2011

Gabriel Laprise, B.Eng., M.Sc.A., CFA
Senior Advisor,
Experience: 5 years
Team member since 2018

ESG research

Véronique Marchetti, CFA
Analyst
Experience: 18 years
Team member since 2010

Contact us

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Sources: MSCI, DGAM, as of September 30, 2024

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The performance shown is that of a composite of portfolios that invest solely in companies that meet DGAM's requirements in terms of ESG practices. The inception date of the Composite is June 1, 2019. Performance results are presented gross of management and administrative fees and net of transaction fees. Past performance is not necessarily indicative of future performance. The information and opinions herein are provided for informational purposes only and are subject to change based on market and other conditions. It should not be relied upon as the basis for your investment decisions. This document is not and should not be construed as a solicitation or offering of units of any fund or other security in any jurisdiction. No part of this document may be reproduced in any manner without the prior written permission of DGAM.

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