

# Systematic ESG World Equity



## Strategy summary

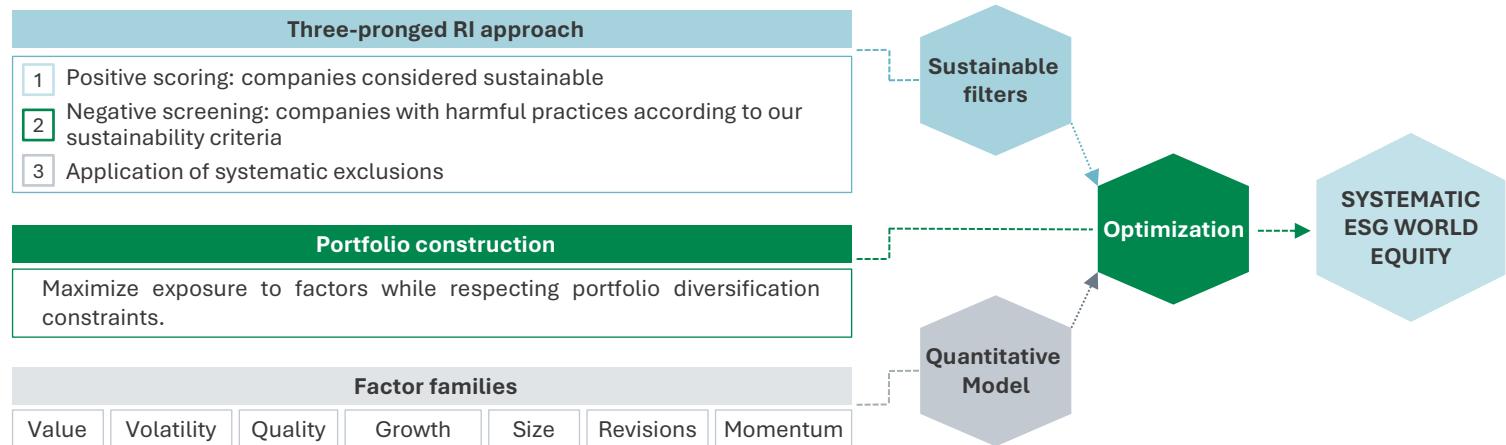
The strategy brings together companies that contribute to the three themes of sustainability and aligned with the SDGs, according to a methodology developed by DGAM's RI team. These companies must also meet minimum standards of governance and ESG risk management.

Securities linked to tobacco, weapons, fossil fuels, alcohol, gambling, adult entertainment and companies with practices deemed harmful are excluded.

The strategy is based on a systematic approach with a multi-factor model and rigorous active risk control.

<b>Index</b>	MSCI World Index (net)
<b>Value-added target</b>	2.0% over a four-year period
<b>Active risk</b>	Target of 5%
<b>Beta</b>	Target of 1.0 ( $\pm 0.02$ )
<b>Currencies</b>	Hedged 100%
<b>Holdings</b>	Overweight between 1.5 and 3%
<b>Cash</b>	Maximum 2%
<b>Number of stocks</b>	80 to 100

<b>June 1, 2019</b> Strategy inception	<b>\$242M</b> Strategy AUM	<b>February 26, 2021</b> Institutional fund inception	<b>\$242M</b> Fund AUM
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## Returns

(In %)	3 months	YTD	1 year	2 years	3 years	5 years	10 years	Since inception
Portfolio	3.46	20.91	20.91	27.35	26.06	15.23	---	17.12
Index	1.59	15.41	15.41	22.22	21.64	13.80	---	14.12
<b>Added value</b>	<b>1.87</b>	<b>5.50</b>	<b>5.50</b>	<b>5.13</b>	<b>4.42</b>	<b>1.43</b>	---	<b>3.00</b>

	2025	2024	2023	2022	2021	2020	2019	2018	2017
Portfolio	20.91	34.13	23.53	-17.92	23.55	18.22	17.87	---	---
Index	15.41	29.43	20.47	-12.19	20.78	12.26	11.37	---	---
<b>Added value</b>	<b>5.50</b>	<b>4.70</b>	<b>3.06</b>	<b>-5.73</b>	<b>2.77</b>	<b>5.96</b>	<b>6.50</b>	---	---

The returns shown are those of a composite of mandates, which started on June 1, 2019. Returns for periods longer than 12 months are annualized. The index was hedged to the USD up to December 31, 2020.

# Systematic ESG World Equity

## Investment team

### Nelson Cabral, M.Sc., CFA

Portfolio Manager

Experience: 2007

### Jean-Michel Baillargeon, M.Sc., CFA

Portfolio Manager

Experience: 2010

### Yacine Jaa, M.Sc., CFA, FRM

Portfolio Manager

Experience: 2007

### Gabriel Laprise, B.Eng., M.Sc.A., CFA

Portfolio Manager

Experience: 2018

### Sofiane Tafat, Ph.D.

Senior Advisor Quantitative Research

Experience: 2011

### Véronique Marchetti, CFA

Senior Advisor, Responsible Investment

Experience: 2005

With the support of the responsible investment team.

## ESG Statistics

	Portfolio	Index
Carbon emissions (t CO <sub>2</sub> / \$B invested)	6	38
Carbon intensity (t CO <sub>2</sub> / sales)	14	84
Water intensity (m <sup>3</sup> / \$M of sales)	286	11,457
Recycling ratio (t recycled / t produced)	71%	65%
Renewable energy use	50%	49%
Employee fatality (per 100K employees)	0.2	0.7
Salary gap (CEO / average salary)	209	143
CEO & Chairman separation	61%	52%
Board gender diversity	36%	35%

## Contact us

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Sources: DGAM, MSCI, LSEG, December 31, 2025

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The performance shown is that of a composite of mandates that invest solely in companies that meet DGAM's requirements in terms of ESG practices. Accounts in the composite may have investment guidelines that differ from those of the representative account. Performance results are presented gross of management and operational fees but net of all trading commissions. Past performance is not necessarily indicative of future performance. The additional information presented herein is intended to be representative of the strategy. The information and opinions 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. The Desjardins brand is a registered trademark of the Fédération des caisses Desjardins du Québec used under.