



Seeyond News

Written on July 1, 2022

A new step in ESG development at Seeyond...

On July 1, 2022, Seeyond Europe MinVol* and Seeyond Global MinVol* became Seeyond Europe Sustainable MinVol and Seeyond Global Sustainable MinVol

Since July 1, 2022, these two flagship funds from Seeyond's MinVol product range are managed by **integrating ESG**: the proprietary MinVol strategy¹ applied to the funds now **considers Environmental, Social and Governance criteria when selecting securities and constructing portfolios**². This requirement regarding ESG considerations aims to meet two objectives:

- Limit exposure to high ESG risks by applying specific exclusion criteria
- Favor the securities with the highest ESG ratings by integrating ESG criteria into the overall risk analysis of securities

With the Sustainable MinVol approach, Seeyond seeks to propose an investment strategy with a clear purpose: **limit the financial as well as extra-financial risk of the equities in the portfolio** at different steps:

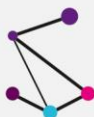
- Applying Seeyond's exclusion policies that reflect the company's principles and standards in terms of Responsible Investment
- Excluding the worst-rated issuers in terms of ESG criteria
- Integrating ESG criteria when analyzing and assessing issuers
- Applying a responsible voting policy and collaborative engagement³

*The management company of these sub-funds is Natixis Investment Managers International and the delegated investment manager is Seeyond.

¹ Equities are selected based on their risk profiles with the aim of reducing portfolio volatility* and optimizing the potential of risk-adjusted return. *measures the extent of changes in the price of any given financial asset. It serves as a parameter for quantifying the risk a financial asset. When volatility is high, the expectation of gain is generally higher, but so is the risk of loss.

² The Funds are subject to sustainability risks as defined in the Regulation 2019/2088 (article 2(22)) by environmental, social or governance event or condition that, if it occurs, could cause an actual or a potential material negative impact on the value of the investment. More information on the framework related to the incorporation of sustainability risks can be found on the website of the Management Company and the Delegated Investment Manager. These funds promote environmental or social characteristics but do not have as their objective a sustainable investment. They might invest partially in assets that have a sustainable objective, for instance qualified as sustainable according to the EU classification. The Reference index does not intend to be consistent with the environmental or social characteristics promoted by the fund.

³ Interactions between investors (e.g. a management company) and issuers (e.g. companies), with the aim of improving practices in relation to ESG issues, sustainability or transparency. Engagement can be done on an individual (direct dialog between the investor and the company) or collaborative (as part of a group) basis.



“Seeyond’s DNA places risk at the core of portfolio construction! Our approach to responsible investment reflects this aspect of our identity: just as we do with financial risk, we focus on extra-financial risk and seek to limit its impact on our portfolios’ risk/return profiles. This integrated vision of responsible investment aligns perfectly with our Minimum Volatility strategy, which aims to reduce the risks of portfolios invested in equities.”

Nicolas Just, CFA, Deputy CEO and CIO

As of July 1, 2022, Seeyond Europe Sustainable MinVol and Seeyond Global Sustainable MinVol are managed using an “ESG Integration” approach. The funds have also received the **French SRI Label**⁴:

Seeyond Europe Sustainable MinVol*				
ESG approach	Asset class	Label	SFDR	Assets under management as of 01/07/2022
<ul style="list-style-type: none"> ○ ESG integration ○ Exclusions 	European equities		Article 8	EUR 507 million

The fund is exposed to the following risks: Capital loss, Equity securities, Small and Mid Capitalization Companies, Exchange rates, Geographic and Portfolio concentration, Financial Derivatives Instruments, Counterparty, Changes in laws and/or regimes, Sustainability Risks, ESG driven investments.

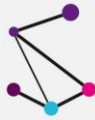
Seeyond Global Sustainable MinVol*				
ESG approach	Asset class	Label	SFDR	Assets under management as of 01/07/2022
<ul style="list-style-type: none"> ○ ESG integration ○ Exclusions 	International equities		Article 8	EUR 319 million

The fund is exposed to the following risks: Capital loss, Equity securities, Small and Mid Capitalization Companies, Emerging Markets, Stock Connect, Exchange rates, Geographic and Portfolio concentration, Financial Derivatives Instruments, Counterparty, Changes in laws and/or regimes, Sustainability Risks, ESG driven investments.

All information on funds open to the public is available on the [Seeyond website](#)

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⁴ The SRI Label was created in 2016 by the French Economy and Finance Ministry, with the aim of enabling investors to identify investment funds with a robust socially responsible investment (SRI) methodology, resulting in measurable and concrete results. For more information: www.llelabelisr.fr



Seeyond's "Responsible Investment" approach

Seeyond's approach to responsible investment consists of the implementation of **exclusion policies**, **ESG integration approaches on specific portfolios** and **implementing a sustainable Active Ownership policy**.

Furthermore, Seeyond's adaptive quantitative infrastructure enables us to manage responsible investment strategies for clients on a bespoke basis, incorporating specific exclusion lists or different ESG standards into the security selection process.

Seeyond's Responsible Investment practices

Exclusions

ESG Integration

Active Ownership

Engagement
Initiatives

Scalable quantitative framework adaptive
to clients' specific policies

As of July 1, 2022, Seeyond has **8 SRI Equity funds totaling EUR 2.9 billion in assets under management⁵**, managed using proprietary **Minimum Volatility** and **Factor Investing⁶** approaches, incorporating ESG criteria into security selection and portfolio construction.

Moreover, Seeyond has been a signatory to the UNPRI since December 2018 and a member of the French Sustainable Investment Forum (FIR) since 2021.

Signatory of:



For more information on Seeyond's Responsible Investment approach: [Find out more](#)

⁵ Source: Seeyond, as of 01/07/2022.

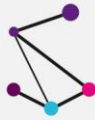
⁶ Exposure to equity markets through an active allocation according to characteristics of the securities such as performance over time, volatility, valuation, etc.

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About Seeyond

Seeyond, an affiliate of Natixis Investment Managers, specializes in active quantitative portfolio management. By adding active oversight to disciplined quantitative investment processes, Seeyond offers strategies that seek to optimally reward risk in three core areas of expertise: equity strategies, multi-asset strategies, volatility & overlay strategies. These strategies leverage Seeyond's proprietary quantitative research.

Seeyond, a team of 26 recognized professionals with 20 years of industry experience on average, manages EUR 8.6 billion of assets¹. Seeyond's solutions are marketed by the global Natixis Investment Managers' distribution platform, one of the largest asset managers in the world², and via the retail networks of Groupe BPCE, the second largest banking group in France³.

> For further details:



www.seeyond-am.com



LinkedIn

¹ Source: Seeyond, as of 31/12/2021

² Cerulli Quantitative Update: Global Markets 2021 ranked Natixis Investment Managers as the 15th largest asset manager in the world based on assets under management as of December 31, 2020.

³ Source : BPCE S.A. – 31/12/2020

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Regulated by AMF under n°GP 90-009

Company Trade Registration (RCS) Number 329 450 738 Paris

Seeyond

Registered Office: 43 Avenue Pierre Mendes France – 75013 Paris – France

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A limited company with capital of € 4 963 183

Regulated by AMF under n° GP 17000034

Company Trade Registration (RCS) Number 525 192 720 Paris

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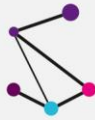
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