



## SUSTAINABLE INSIGHT CAPITAL MANAGEMENT AND AURIEL INVESTORS ANNOUNCE STRATEGIC ALLIANCE

### **New partnership backed by Capricorn will manage custom high-impact sustainable equity strategies grounded in an institutional standard of portfolio construction and design**

(24 June, 2019 New York and London), Sustainable Insight Capital Management (SICM) and Auriel Investors are pleased to announce a partnership to integrate each manager's unique alpha capabilities and sustainable expertise to offer bespoke, impact-heavy strategies. The portfolios will be managed against a benchmark (custom or otherwise) with a choice of ESG alpha overlays, creating an all-new class of ESG solutions.

SICM and Auriel's partnership rests on the idea that high quality, authentic sustainable investing should be based on the same level of systematic data-driven research and quality portfolio construction which already exists in other areas of the institutional investment management industry. The approach employed by SICM and Auriel will provide a scalable, commercial, and flexible approach to addressing pressing global challenges, such as climate change, through the capital markets.

The new strategies will combine rigorous portfolio construction with a transparent approach to understanding and measuring key metrics to support its sustainability choices and performance. The disclosure will use the Impact Cubed portfolio model, a quantitative impact measurement and optimization tool invented by the team behind Auriel.

Bill Orum, a Partner at Capricorn Investment Group and a Director of SICM commented: "SICM and Auriel are world class leaders in integrating sustainability into public equities portfolios and Capricorn believes their partnership will set a new standard for what is expected in sustainable equity investing."

Kevin Parker, Managing Partner of SICM, stated that "Auriel has proven itself to be one of the leading and most innovative investment firms in the area of sustainable and impact investing. We look forward to working with Larry and his team to offer a suite of bespoke equities strategies, especially in Europe where Auriel has been operating in the institutional market for many years."

"We look forward to working with Kevin again, whose reputation and track record in long-only equities is well-recognized," said Larry Abele, Managing Partner of Auriel. "Combining our approaches to ESG and quantitative investing should prove a big benefit to all of our clients."

#### **About SICM**

SICM is a global long only equities manager based in New York, founded in 2012 by Kevin Parker, former CEO of Deutsche Asset Management. Backed by the Capricorn Investment Group and the Kresge Foundation, SICM offers a diverse range of strategies powered by a proprietary alpha database consisting of nearly twenty million analyst recommendations going back to 2000.

#### **About Auriel Investors**

London based Auriel Investors was the first hedge fund to integrate ESG and now boasts an 11-year track record of trading on environmental and governance as well as social indicators. Auriel's quantitative equity market neutral strategy invests in listed equity and focuses on impact with outperformance. The firm was founded by Larry Abele, previously the Global Head of Quantitative Strategies and Portfolio Engineering at Deutsche Asset Management.