

CalPERS Allocates \$100M to Quotient's ESG Strategy

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The California Public Employees' Retirement System (CalPERS) [recently announced](#) the allocation of \$100 million to Quotient Investors' Sustainable Alpha ESG (Environmental, Social and Governance) strategy. The Sustainable Alpha ESG strategy was launched on January 1, 2010 after a year-long research effort focused on fully integrating ESG characteristics into the firm's proprietary intra-industry stock selection process. Quotient is looking to provide investors who want exposure to ESG in their equity portfolio with a fully integrated solution that targets superior risk-adjusted returns versus a large cap benchmark. This ESG strategy is designed to extract value from non-financial information that is not widely used by investment managers. Quotient's research found that ESG characteristics can add value to the investment process by giving better insights into stock valuations inside industries.

To learn more about our Sustainable Alpha ESG strategy please contact me or visit our website www.quotientinvestors.com.

About Quotient Investors, LLC

Quotient Investors, an SEC registered investment advisor, was launched in 2007 as part of the CalPERS Manager Development Program II and is majority employee owned. Quotient is a boutique manager offering multiple US Equity strategies including large cap core, value and growth, small cap core value and growth, and sustainable alpha ESG. The firm utilizes a proprietary intra-industry investment process which seeks to identify the price drivers that are unique to each industry. By studying value, growth, momentum, ESG and other custom industry factors Quotient seeks to identify the best stocks within each industry to build superior risk-adjusted return portfolios.