

ESG Portfolio Snapshot

Client Name: CHOM CAPITAL

Portfolio Name: CHOM CAPITAL Active Return Europe UI

Report created by: MSCI ESG Research

Report Date: Donnerstag, 12. Mai 2022

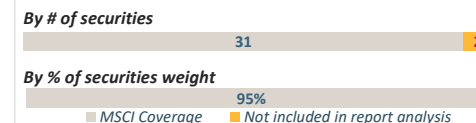
Summary

MSCI ESG Rating

AA

Portfolio Scores

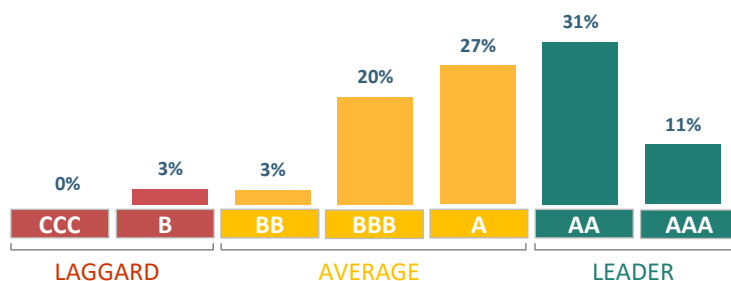
ESG Quality Score	Environmental (Weight - 23%)	Social (Weight - 36%)	Governance (Weight - 41%)	Portfolio Securities
7,9	6,5	4,7	6,0	33



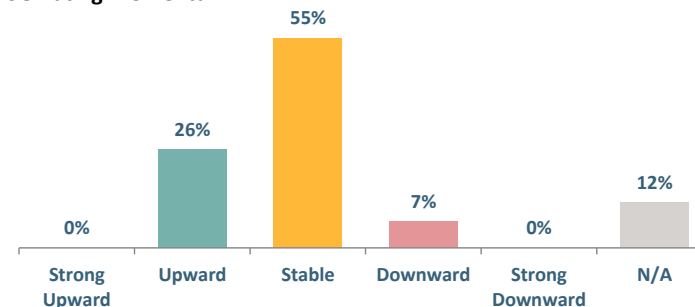
OVERALL ESG SUMMARY

Charts showing: By % of securities weight

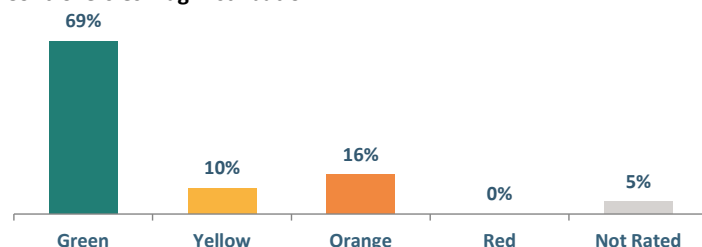
ESG Rating Distribution



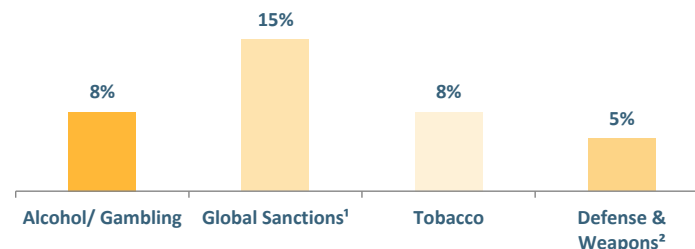
ESG Rating Momentum



ESG Controversies Flag Distribution



Business Involvement Screening Research Portfolio Exposure



¹ Global Sanctions: Iran/ Sudan

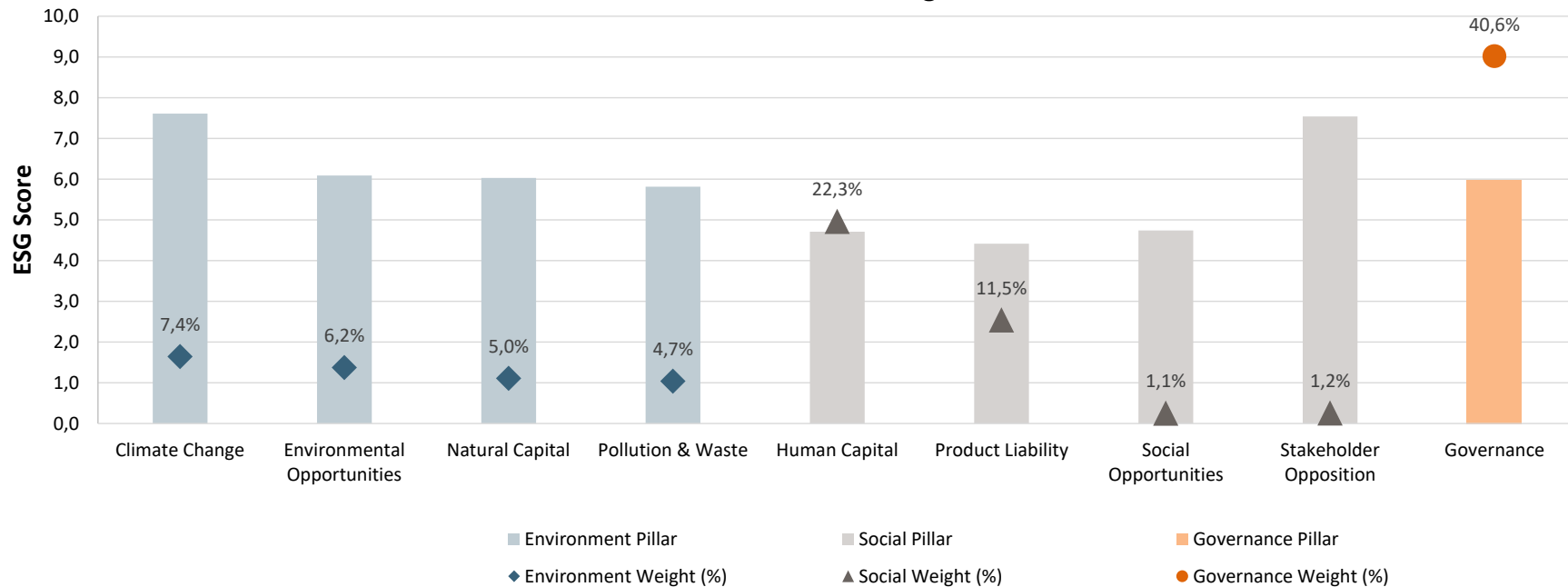
² Defense & Weapons: Cluster Bombs/ Landmines/ Weapons Production/ Firearms

LARGEST 5 HOLDINGS IN THE PORTFOLIO

ISSUER	PORTFOLIO WEIGHT	SECTOR	DOMICILE COUNTRY	ESG RATING	CONTROVERSIES OVERALL FLAG	BISR ACTIVITIES
CARREFOUR SA	4,16%	Consumer Staples	France	A	●	Alcohol; Tobacco
AIXTRON SE	3,95%	Information Technology	Germany	A	●	No involvement
SUBSEA 7 S.A.	3,85%	Energy	United Kingdom	AA	●	No involvement
MELIA HOTELS INTERNATIONAL S.A.	3,85%	Consumer Discretionary	Spain	BBB	●	Alcohol; Gambling; Tobacco
GAZTRANSPORT ET TECHNIGAZ SA	3,85%	Energy	France	A	●	No involvement

	Score	Weight
Environment	6,5	23,3%
Climate Change	7,6	7,4%
Environmental Opportunities	6,1	6,2%
Natural Capital	6,0	5,0%
Pollution & Waste	5,8	4,7%
Social	4,7	36,1%
Human Capital	4,7	22,3%
Product Liability	4,4	11,5%
Social Opportunities	4,7	1,1%
Stakeholder Opposition	7,5	1,2%
Governance	6,0	40,6%

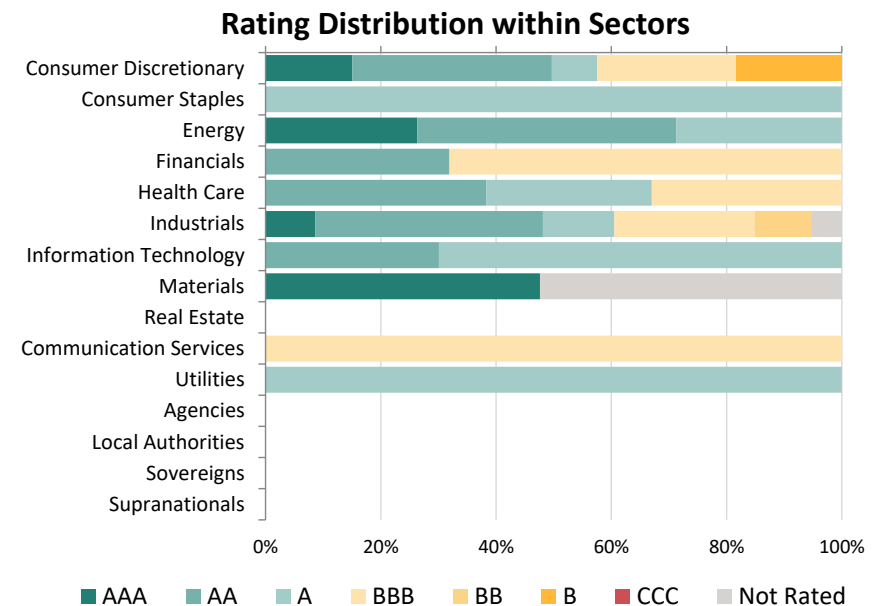
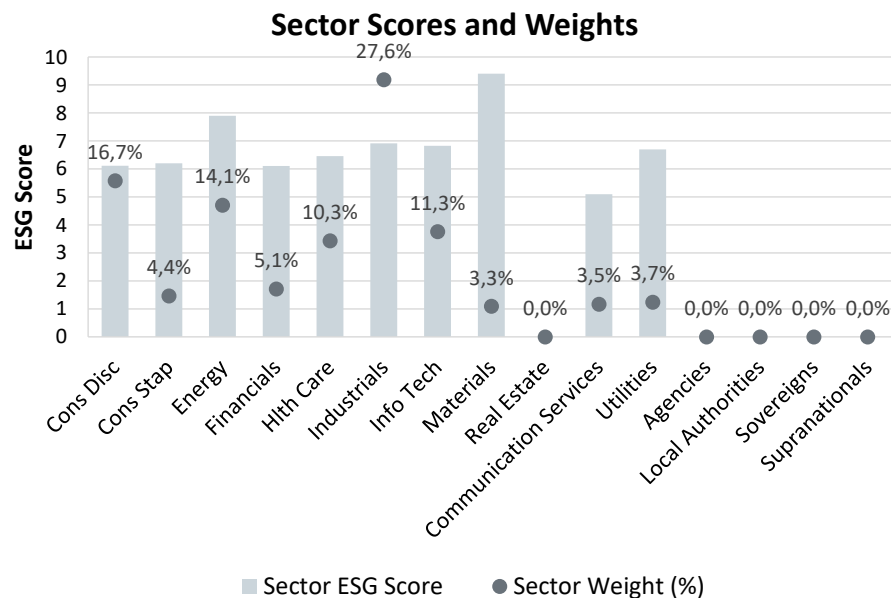
Theme Scores and Weights



Weights on this page are normalized to reflect the sub-portfolio of Corporate positions only. If the portfolio includes non-Corporate rated securities, the weights and pillar scores on this page may differ from those shown on the preceding Summary page.

Sector Breakdown

	Score	Portfolio Weight	AAA	AA	A	BBB	BB	B	CCC	Not Rated
Corporates										
Consumer Discretionary	6,1	16,7%	15,0%	34,6%	7,8%	24,2%	0,0%	18,3%	0,0%	0,0%
Consumer Staples	6,2	4,4%	0,0%	0,0%	100,0%	0,0%	0,0%	0,0%	0,0%	0,0%
Energy	7,9	14,1%	26,4%	45,0%	28,7%	0,0%	0,0%	0,0%	0,0%	0,0%
Financials	6,1	5,1%	0,0%	31,9%	0,0%	68,1%	0,0%	0,0%	0,0%	0,0%
Health Care	6,5	10,3%	0,0%	38,3%	28,7%	33,0%	0,0%	0,0%	0,0%	0,0%
Industrials	6,9	27,6%	8,6%	39,5%	12,4%	24,4%	9,8%	0,0%	0,0%	5,3%
Information Technology	6,8	11,3%	0,0%	30,1%	69,9%	0,0%	0,0%	0,0%	0,0%	0,0%
Materials	9,4	3,3%	47,6%	0,0%	0,0%	0,0%	0,0%	0,0%	0,0%	52,4%
Real Estate	n/a	0,0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Communication Services	5,1	3,5%	0,0%	0,0%	0,0%	100,0%	0,0%	0,0%	0,0%	0,0%
Utilities	6,7	3,7%	0,0%	0,0%	100,0%	0,0%	0,0%	0,0%	0,0%	0,0%
Government Related										
Agencies	n/a	0,0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Local Authorities	n/a	0,0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Sovereigns	n/a	0,0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Supranationals	n/a	0,0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a



Holdings Breakdown

LOWEST ESG RATED POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	PORSCHE AUTOMOBIL HOLDING SE	2,91%	Consumer Discretionary	B
2	ARBONIA AG	2,71%	Industrials	BB
3	MELIA HOTELS INTERNATIONAL S.A.	3,85%	Consumer Discretionary	BBB
4	NEXANS SA	3,43%	Industrials	BBB
5	UNITED INTERNET AG	3,33%	Communication Services	BBB
6	FLOW TRADERS N.V.	3,33%	Financials	BBB
7	BEFESA S.A.	3,33%	Industrials	BBB
8	FRESENIUS SE & CO. KGAA	3,23%	Health Care	BBB
9	<No further company below BBB rating>			
10				

HIGHEST ESG RATED POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	EQUINOR ASA	3,54%	Energy	AAA
2	UPM-KYMMENE OYJ	3,12%	Materials	AAA
3	WARTSILA OYJ ABP	2,39%	Industrials	AAA
4	VALEO SE	2,39%	Consumer Discretionary	AAA
5	SUBSEA 7 S.A.	3,85%	Energy	AA
6	ASTRAZENECA PLC	3,75%	Health Care	AA
7	HUGO BOSS AG	3,23%	Consumer Discretionary	AA
8	AMADEUS IT GROUP SA	3,23%	Information Technology	AA
9	TELEPERFORMANCE SE	3,02%	Industrials	AA
10	ABB LTD	2,91%	Industrials	AA

LARGEST POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	CARREFOUR SA	4,16%	Consumer Staples	A
2	AIXTRON SE	3,95%	Information Technology	A
3	SUBSEA 7 S.A.	3,85%	Energy	AA
4	MELIA HOTELS INTERNATIONAL S.A.	3,85%	Consumer Discretionary	BBB
5	GAZTRANSPORT ET TECHNIGAZ SA	3,85%	Energy	A
6	ASTRAZENECA PLC	3,75%	Health Care	AA
7	VOLTALIA SA	3,54%	Utilities	A
8	MEYER BURGER TECHNOLOGY AG	3,54%	Information Technology	A
9	EQUINOR ASA	3,54%	Energy	AAA
10	SPIE SA	3,43%	Industrials	A

ESG Controversies Exposure

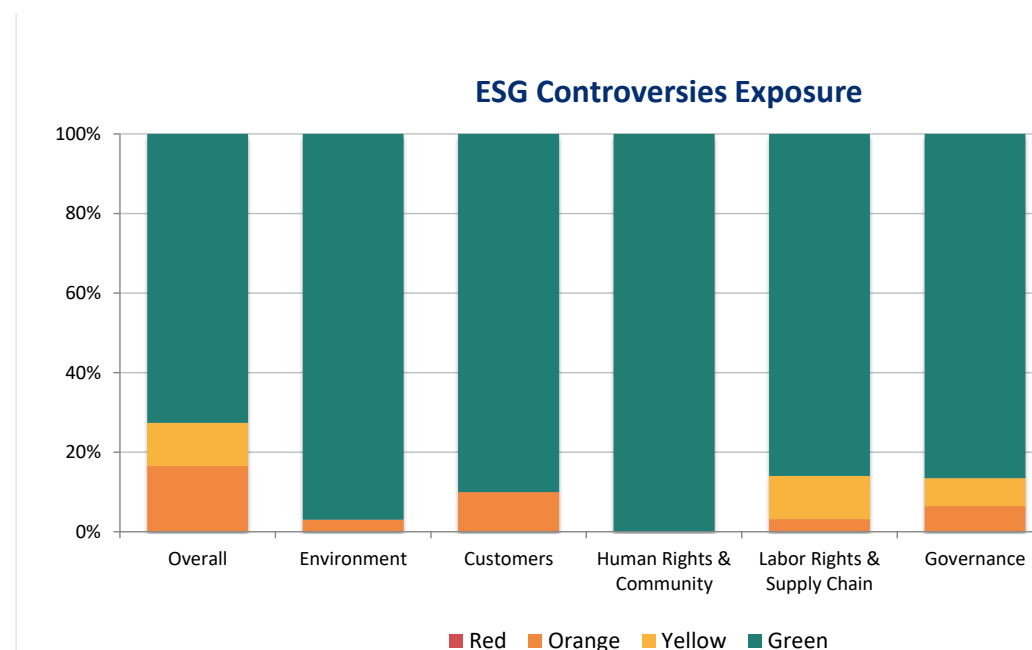
POSITIONS IN PORTFOLIO WITH THE MOST CONTROVERSY EXPOSURE

RANK*	COMPANY NAME	PORTFOLIO WEIGHT	SECTOR (GICS)	Overall	Environment	Customers	Human Rights & Community	Labor Rights & Supply Chain	Governance
1	PORSCHE AUTOMOBIL HOLDING SE	2,91%	Cons Disc	●	●	●	●	●	●
2	ASTRAZENECA PLC	3,75%	Hlth Care	●	●	●	●	●	●
3	FRESENIUS SE & CO. KGAA	3,23%	Hlth Care	●	●	●	●	●	●
4	TELEPERFORMANCE SE	3,02%	Industrials	●	●	●	●	●	●
5	KORIAN SA	2,81%	Hlth Care	●	●	●	●	●	●
6	CARREFOUR SA	4,16%	Cons Stap	●	●	●	●	●	●
7	HUGO BOSS AG	3,23%	Cons Disc	●	●	●	●	●	●
8	ABB LTD	2,91%	Industrials	●	●	●	●	●	●
9	AIXTRON SE	3,95%	Info Tech	●	●	●	●	●	●
10	SUBSEA 7 S.A.	3,85%	Energy	●	●	●	●	●	●

* Sorted by count of red flags, count of orange flags, count of yellow flags, then weight.

ESG CONTROVERSIES COVERAGE

PORTFOLIO WEIGHT			
Percentage of portfolio covered	95,11%		
EXPOSURE OF ESG CONTROVERSIES COVERAGE			
	PORTFOLIO WEIGHT		
	Red	Orange	Yellow
Overall	0,00%	16,52%	10,83%
Environment	0,00%	3,06%	0,00%
Customers	0,00%	9,96%	0,00%
Human Rights & Community	0,00%	0,00%	0,00%
Labor Rights & Supply Chain	0,00%	3,17%	10,83%
Governance	0,00%	6,46%	7,00%



The MSCI ESG Controversies methodology is applicable to Corporate issuers only

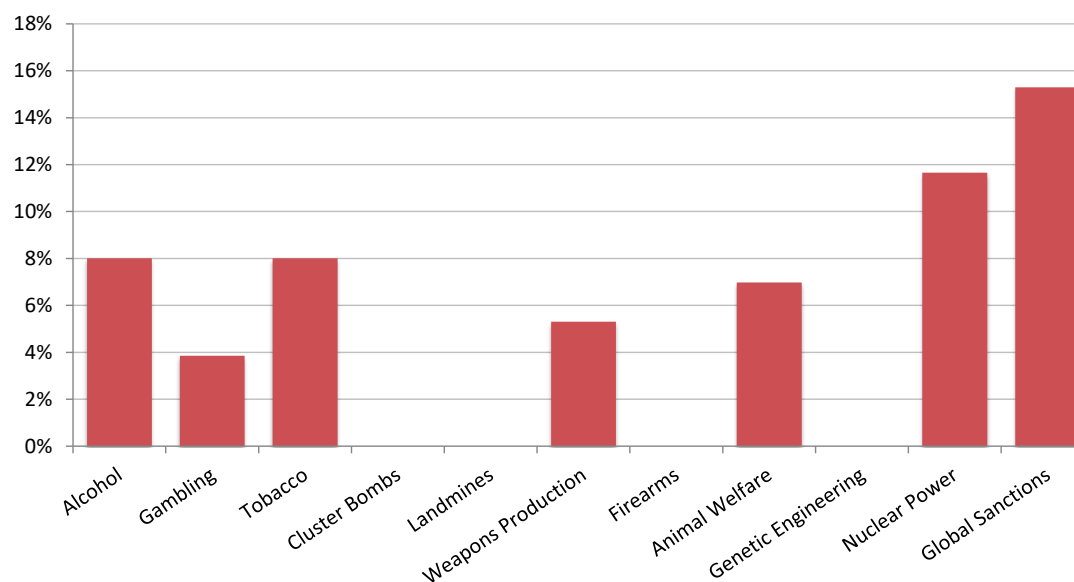
LARGEST PORTFOLIO POSITIONS WITH BUSINESS INVOLVEMENT EXPOSURE

RANK	COMPANY NAME	PORTFOLIO WEIGHT	SECTOR (GICS)	BUSINESS INVOLVEMENT
1	CARREFOUR SA	4,16%	Consumer Staples	Alcohol; Tobacco
2	MELIA HOTELS INTERNATIONAL S.A.	3,85%	Consumer Discretionary	Alcohol; Gambling; Tobacco
3	ASTRAZENECA PLC	3,75%	Health Care	Animal Welfare
4	EQUINOR ASA	3,54%	Energy	Global Sanctions
5	SPIE SA	3,43%	Industrials	Nuclear Power
6	FRESENIUS SE & CO. KGAA	3,23%	Health Care	Animal Welfare
7	AMADEUS IT GROUP SA	3,23%	Information Technology	Global Sanctions
8	UPM-KYMMENE OYJ	3,12%	Materials	Nuclear Power
9	PORSCHE AUTOMOBIL HOLDING SE	2,91%	Consumer Discretionary	Weapons Production; Global Sanctions
10	ABB LTD	2,91%	Industrials	Nuclear Power; Global Sanctions

BUSINESS INVOLVEMENT EXPOSURE ANALYSIS

	PORTFOLIO WEIGHT
Alcohol	8,0%
Gambling	3,9%
Tobacco	8,0%
Cluster Bombs	0,0%
Landmines	0,0%
Weapons Production	5,3%
Firearms	0,0%
Animal Welfare	7,0%
Genetic Engineering	0,0%
Nuclear Power	11,7%
Global Sanctions	15,3%

Business Involvement Exposure*



* This is a subset of a wider range of business activities for which research is available.

Category	Description
Alcohol	· Companies that have an industry tie to alcohol, including producer, distributor, retailer, licensor, supplier, and ownership categories
Gambling	· Companies that have an industry tie to gambling through the operation, support, licensing or ownership categories
Tobacco	· Companies that have an industry tie to tobacco products through the distributor, licensor, retailer, supplier, or ownership categories
Cluster Bombs	· Companies that manufacture cluster munitions whole weapons systems, components, or delivery platforms
Landmines	· Companies that manufacture landmines whole systems or components
Weapons Production	· Companies that have an industry tie to the manufacture of conventional (including depleted uranium), biological/chemical, or nuclear weapons systems and components. This includes companies that provide support systems and services, as well as those with indirect ties to weapons production through ownership Note: Involvement in the production of landmines and/or cluster bombs is not captured here, but tracked separately
Firearms	· Companies that have an industry tie to the manufacture or retail of civilian firearms
Animal Welfare	· Companies that conduct animal testing for non-pharmaceutical products such as cosmetic, personal care, and household cleaning products · Companies that are on the U.S. Department of Agriculture (USDA) list of facilities that conduct animal testing · Companies that conduct animal testing for pharmaceutical medicines, drugs, or medical devices intended for human use
Genetic Engineering	· Companies involved in the production of genetically modified organisms
Nuclear Power	· Companies that have an industry tie to the nuclear power industry
Global Sanctions	· Companies that have any involvement in Iran or Sudan (Equity, Non-Equity, or Other)

Securities in this report are rated using either MSCI's ESG Ratings model or Government Ratings model. At a security level, both models include a Rating, ESG Quality Score, Environment Score, Social Score, and Governance Score. Drilling further down, the models utilize different data fields. Due to these differences, some pages of the report are based on a comingled universe of Government Ratings and ESG Ratings analyzed securities, while the results of other pages are based only on securities reviewed using a single rating model. In addition to the ESG Ratings and Government Rating models, some sections of the report assess securities using MSCI's ESG Controversies and Business Involvement Screening Research (BISR) products. The following table shows the models used in each section of the report:

	Ratings	Controversies	BISR
Summary (p.2)	Corporate & Non-Corporate	Corporate	Corporate
ESG Ratings Pillar & Theme (p.3)	Corporate		
Sector Breakdown (p.4)	Corporate & Non-Corporate		
Holdings Breakdown (p.5)	Corporate & Non-Corporate		
ESG Controversies Exposure (p.6)		Corporate	
Business Involvement Screening Research (p.7)			Corporate

CONTACT US

esgclientservice@msci.com

Americas
+1.212.804.5299

Europe, Middle East & Africa
+44.207.618.2510

Asia Pacific
+612.9033.9339

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