

# ESG Portfolio Snapshot

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Client Name: CHOM CAPITAL

Portfolio Name: CHOM CAPITAL PURE Sustainability - Small Cap Europe UI

Report created by: MSCI ESG Research

Report Date: Donnerstag, 12. Mai 2022

# Summary

## MSCI ESG Rating



Portfolio Scores

ESG Quality Score	Environmental (Weight - 22%)	Social (Weight - 34%)	Governance (Weight - 44%)	Portfolio Securities
<b>6,4</b>	<b>5,6</b>	<b>4,5</b>	<b>6,0</b>	<b>37</b>

By # of securities



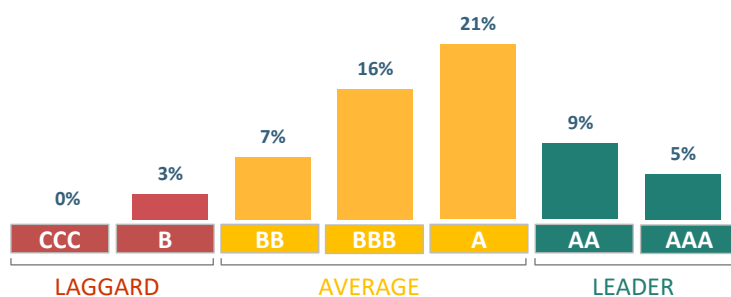
By % of securities weight



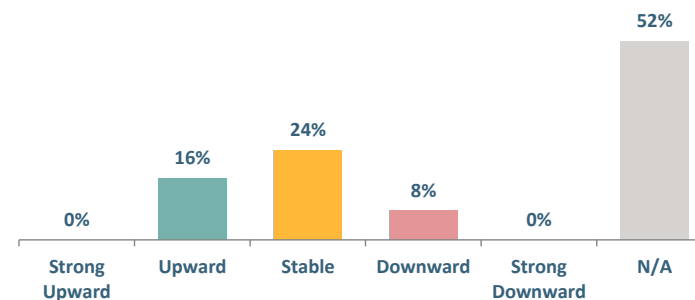
## OVERALL ESG SUMMARY

Charts showing: By % of securities weight

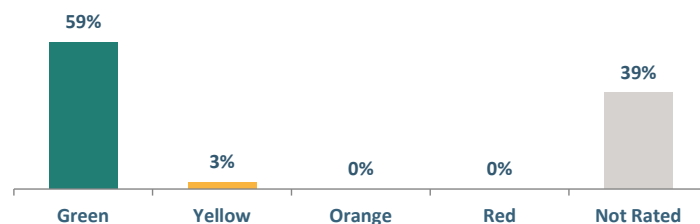
### ESG Rating Distribution



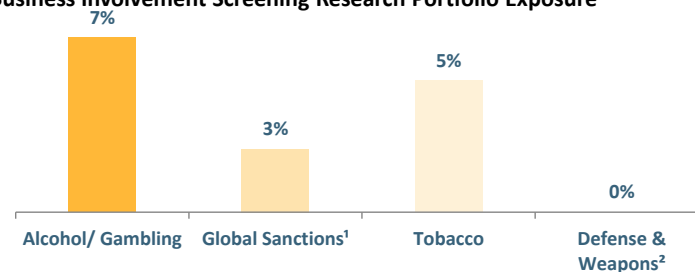
### ESG Rating Momentum



### ESG Controversies Flag Distribution



### Business Involvement Screening Research Portfolio Exposure



<sup>1</sup> Global Sanctions: Iran/ Sudan

<sup>2</sup> Defense & Weapons: Cluster Bombs/ Landmines/ Weapons Production/ Firearms

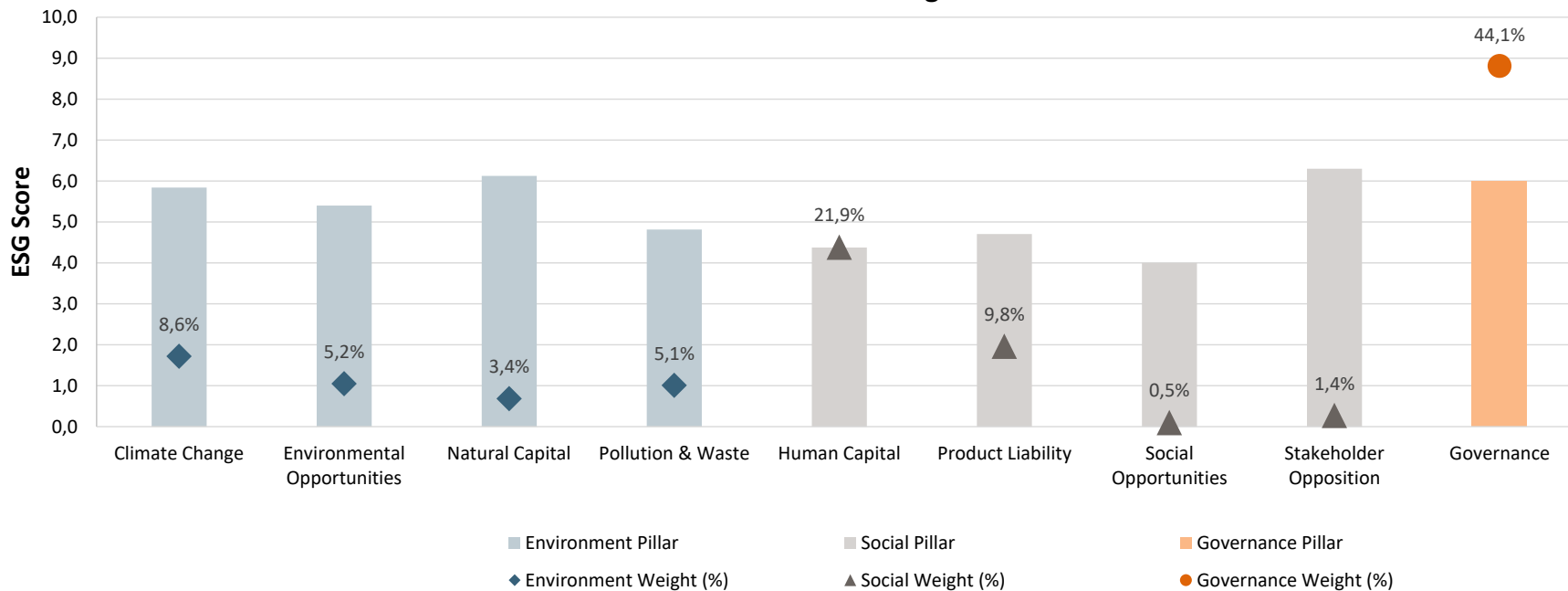
## LARGEST 5 HOLDINGS IN THE PORTFOLIO

ISSUER	PORTFOLIO WEIGHT	SECTOR	DOMICILE COUNTRY	ESG RATING	CONTROVERSIES OVERALL FLAG	BISR ACTIVITIES
GAZTRANSPORT ET TECHNIGAZ SA	4,96%	Energy	France	A	●	No involvement
FLOW TRADERS N.V.	3,45%	Financials	Netherlands	BBB	●	No involvement
CORTICEIRA AMORIM, S.G.P.S., S.A.	3,34%	Materials	Portugal	A	●	No involvement
MEYER BURGER TECHNOLOGY AG	3,31%	Information Technology	Switzerland	A	●	No involvement
FAGRON NV	3,26%	Health Care	Belgium	AAA	●	No involvement



	Score	Weight
<b>Environment</b>	<b>5,6</b>	<b>22,3%</b>
Climate Change	5,8	8,6%
Environmental Opportunities	5,4	5,2%
Natural Capital	6,1	3,4%
Pollution & Waste	4,8	5,1%
<b>Social</b>	<b>4,5</b>	<b>33,6%</b>
Human Capital	4,4	21,9%
Product Liability	4,7	9,8%
Social Opportunities	4,0	0,5%
Stakeholder Opposition	6,3	1,4%
<b>Governance</b>	<b>6,0</b>	<b>44,1%</b>

Theme Scores and Weights

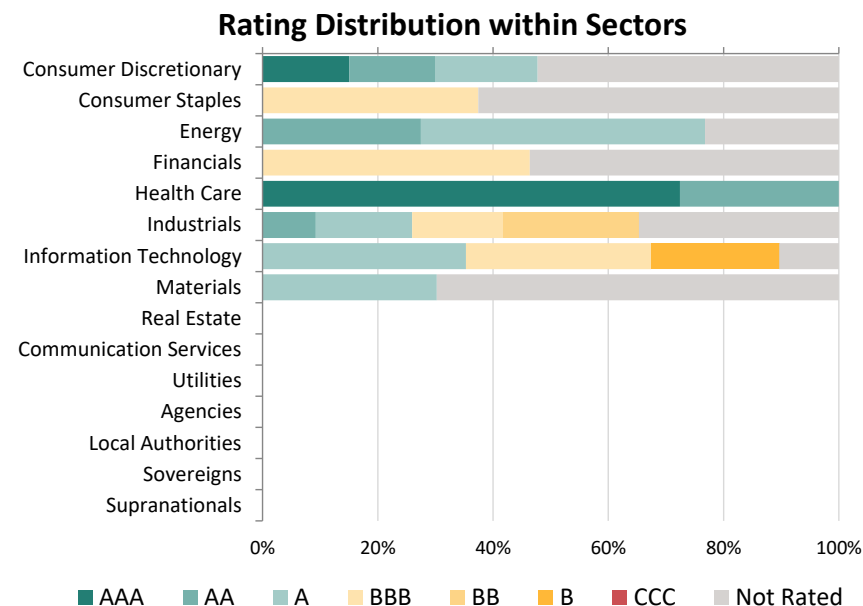
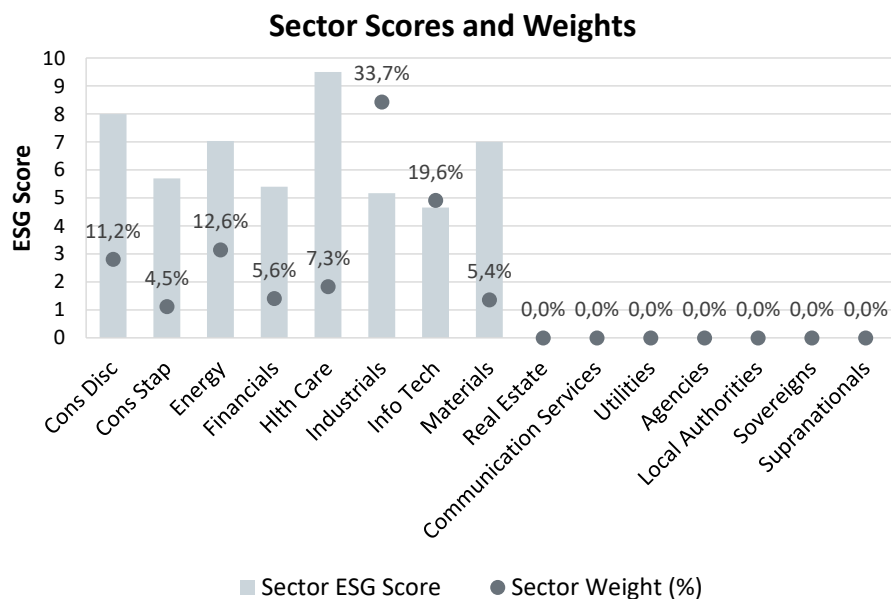


Weights on this page are normalized to reflect the sub-portfolio of Corporate positions only. If the portfolio includes non-Corporate rated securities, the weights and pillar scores on this page may differ from those shown on the preceding Summary page.

Sector Breakdown

CHOM CAPITAL PURE Sustainability - Small Cap Europe UI

	Score	Portfolio Weight	AAA	AA	A	BBB	BB	B	CCC	Not Rated
<b>Corporates</b>										
Consumer Discretionary	8,0	11,2%	15,0%	14,9%	17,8%	0,0%	0,0%	0,0%	0,0%	52,2%
Consumer Staples	5,7	4,5%	0,0%	0,0%	0,0%	37,4%	0,0%	0,0%	0,0%	62,6%
Energy	7,0	12,6%	0,0%	27,5%	49,3%	0,0%	0,0%	0,0%	0,0%	23,2%
Financials	5,4	5,6%	0,0%	0,0%	0,0%	46,4%	0,0%	0,0%	0,0%	53,6%
Health Care	9,5	7,3%	72,4%	27,6%	0,0%	0,0%	0,0%	0,0%	0,0%	0,0%
Industrials	5,2	33,7%	0,0%	9,2%	16,7%	15,8%	23,5%	0,0%	0,0%	34,7%
Information Technology	4,7	19,6%	0,0%	0,0%	35,3%	32,1%	0,0%	22,2%	0,0%	10,4%
Materials	7,0	5,4%	0,0%	0,0%	30,2%	0,0%	0,0%	0,0%	0,0%	69,8%
Real Estate	n/a	0,0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Communication Services	n/a	0,0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Utilities	n/a	0,0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
<b>Government Related</b>										
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

ESG Portfolio Snapshot

CHOM CAPITAL PURE Sustainability - Small Cap Europe UI

## LOWEST ESG RATED POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	AUBAY S.A.	2,99%	Information Technology	B
2	F.I.L.A - FABBRICA ITALIANA LAPIS ED AFFINI - SOCIETA PER AZIONI	3,10%	Industrials	BB
3	ARBONIA AG	2,56%	Industrials	BB
4	QUANTAFUEL ASA	1,79%	Industrials	BB
5	FLOW TRADERS N.V.	3,45%	Financials	BBB
6	SLIGRO FOOD GROUP NV	2,75%	Consumer Staples	BBB
7	SALCEF GROUP SPA	2,63%	Industrials	BBB
8	GLOBAL DOMINION ACCESS, S.A	2,59%	Information Technology	BBB
9	BEFESA S.A.	2,40%	Industrials	BBB
10	CM.COM N.V.	1,73%	Information Technology	BBB

## HIGHEST ESG RATED POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	FAGRON NV	3,26%	Health Care	AAA
2	DUSTIN GROUP AB	2,17%	Consumer Discretionary	AAA
3	RENEWI PLC	2,93%	Industrials	AA
4	TECHNIP ENERGIES N.V.	2,77%	Energy	AA
5	ON THE BEACH GROUP PLC	2,15%	Consumer Discretionary	AA
6	GERRESHEIMER AG	1,24%	Health Care	AA
7	GAZTRANSPORT ET TECHNIGAZ SA	4,96%	Energy	A
8	CORTICEIRA AMORIM, S.G.P.S., S.A.	3,34%	Materials	A
9	MEYER BURGER TECHNOLOGY AG	3,31%	Information Technology	A
10	SIF HOLDING N.V.	2,71%	Industrials	A

## LARGEST POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	GAZTRANSPORT ET TECHNIGAZ SA	4,96%	Energy	A
2	FLOW TRADERS N.V.	3,45%	Financials	BBB
3	CORTICEIRA AMORIM, S.G.P.S., S.A.	3,34%	Materials	A
4	MEYER BURGER TECHNOLOGY AG	3,31%	Information Technology	A
5	FAGRON NV	3,26%	Health Care	AAA
6	F.I.L.A - FABBRICA ITALIANA LAPIS ED AFFINI - SOCIETA PER AZIONI	3,10%	Industrials	BB
7	AUBAY S.A.	2,99%	Information Technology	B
8	RENEWI PLC	2,93%	Industrials	AA
9	TECHNIP ENERGIES N.V.	2,77%	Energy	AA
10	SLIGRO FOOD GROUP NV	2,75%	Consumer Staples	BBB

# ESG Controversies Exposure

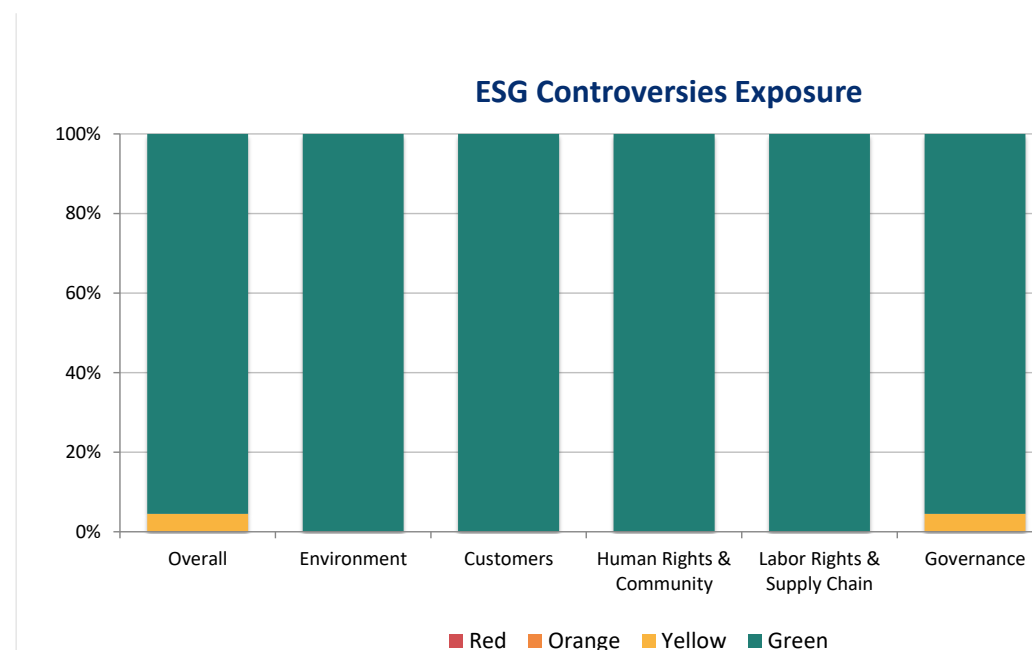
## POSITIONS IN PORTFOLIO WITH THE MOST CONTROVERSY EXPOSURE

RANK*	COMPANY NAME	PORTFOLIO WEIGHT	SECTOR (GICS)	Overall	Environment	Customers	Human Rights & Community	Labor Rights & Supply Chain	Governance
1	TECHNIP ENERGIES N.V.	2,77%	Energy	●	●	●	●	●	●
2	GAZTRANSPORT ET TECHNIGAZ SA	4,96%	Energy	●	●	●	●	●	●
3	FLOW TRADERS N.V.	3,45%	Financials	●	●	●	●	●	●
4	CORTICEIRA AMORIM, S.G.P.S., S.A.	3,34%	Materials	●	●	●	●	●	●
5	MEYER BURGER TECHNOLOGY AG	3,31%	Info Tech	●	●	●	●	●	●
6	FAGRON NV	3,26%	Hlth Care	●	●	●	●	●	●
7	F.I.L.A - FABBRICA ITALIANA LAPIS ED AFFI	3,10%	Industrials	●	●	●	●	●	●
8	AUBAY S.A.	2,99%	Info Tech	●	●	●	●	●	●
9	RENEWI PLC	2,93%	Industrials	●	●	●	●	●	●
10	SLIGRO FOOD GROUP NV	2,75%	Cons Stap	●	●	●	●	●	●

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

## ESG CONTROVERSIES COVERAGE

	PORTFOLIO WEIGHT		
<b>Percentage of portfolio covered</b>	61,43%		
EXPOSURE OF ESG CONTROVERSIES COVERAGE			
	PORTFOLIO WEIGHT		
	Red	Orange	Yellow
Overall	0,00%	0,00%	4,50%
Environment	0,00%	0,00%	0,00%
Customers	0,00%	0,00%	0,00%
Human Rights & Community	0,00%	0,00%	0,00%
Labor Rights & Supply Chain	0,00%	0,00%	0,00%
Governance	0,00%	0,00%	4,50%



The MSCI ESG Controversies methodology is applicable to Corporate issuers only

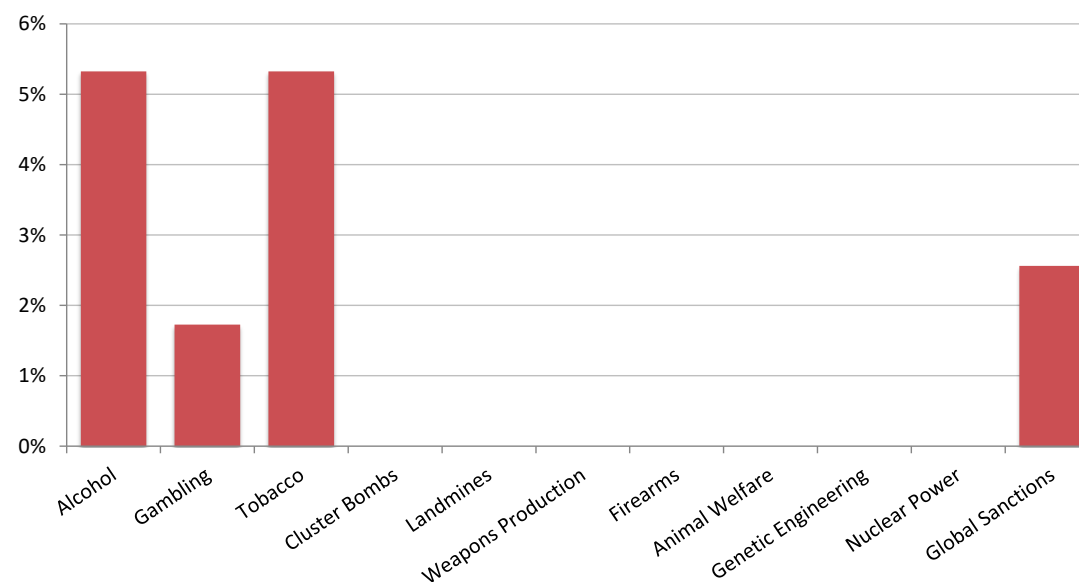
LARGEST PORTFOLIO POSITIONS WITH BUSINESS INVOLVEMENT EXPOSURE

RANK	COMPANY NAME	PORTFOLIO WEIGHT	SECTOR (GICS)	BUSINESS INVOLVEMENT
1	SLIGRO FOOD GROUP NV	2,75%	Consumer Staples	Alcohol; Tobacco
2	VALORA HOLDING AG	2,57%	Consumer Discretionary	Alcohol; Tobacco
3	ARBONIA AG	2,56%	Industrials	Global Sanctions
4	CM.COM N.V.	1,73%	Information Technology	Gambling
5	<No further company results>			
6				
7				
8				
9				
10				

BUSINESS INVOLVEMENT EXPOSURE ANALYSIS

	PORTFOLIO WEIGHT
Alcohol	5,3%
Gambling	1,7%
Tobacco	5,3%
Cluster Bombs	0,0%
Landmines	0,0%
Weapons Production	0,0%
Firearms	0,0%
Animal Welfare	0,0%
Genetic Engineering	0,0%
Nuclear Power	0,0%
Global Sanctions	2,6%

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

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