

FROM MSCI ESG RESEARCH LLC

ESG Portfolio Snapshot

Client Name: CHOM CAPITAL

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

Report created by: MSCI ESG Research

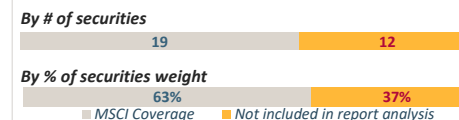
Report Date: Sonntag, 30. Juni 2024

Summary



Portfolio Scores

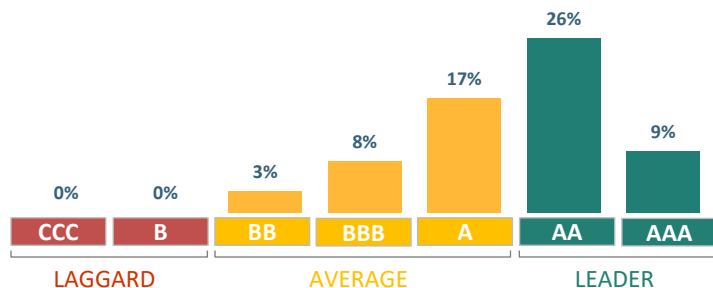
ESG Quality Score	Environmental (Weight - 25%)	Social (Weight - 31%)	Governance (Weight - 44%)	Portfolio Securities
7,1	5,5	5,0	6,7	31



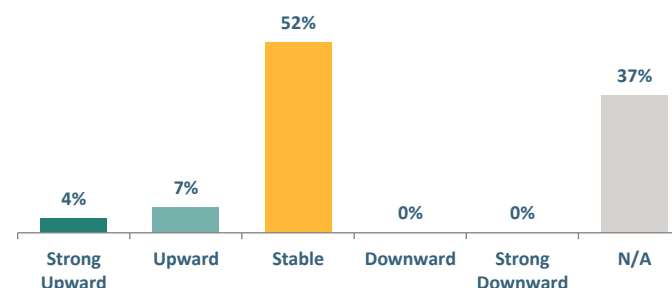
OVERALL ESG SUMMARY

Charts showing: By % of securities weight

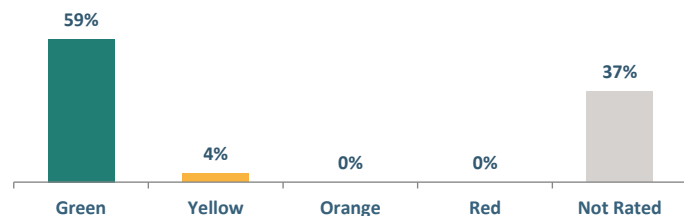
ESG Rating Distribution



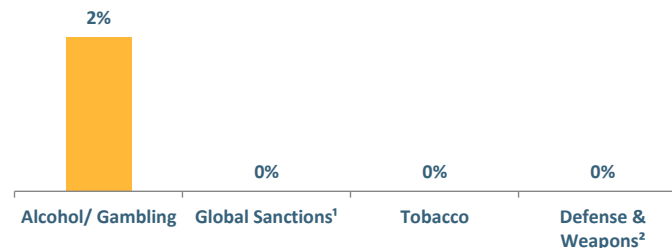
ESG Rating Momentum



ESG Controversies Flag Distribution



Business Involvement Screening Research Portfolio Exposure



¹ Global Sanctions: Iran/ Sudan

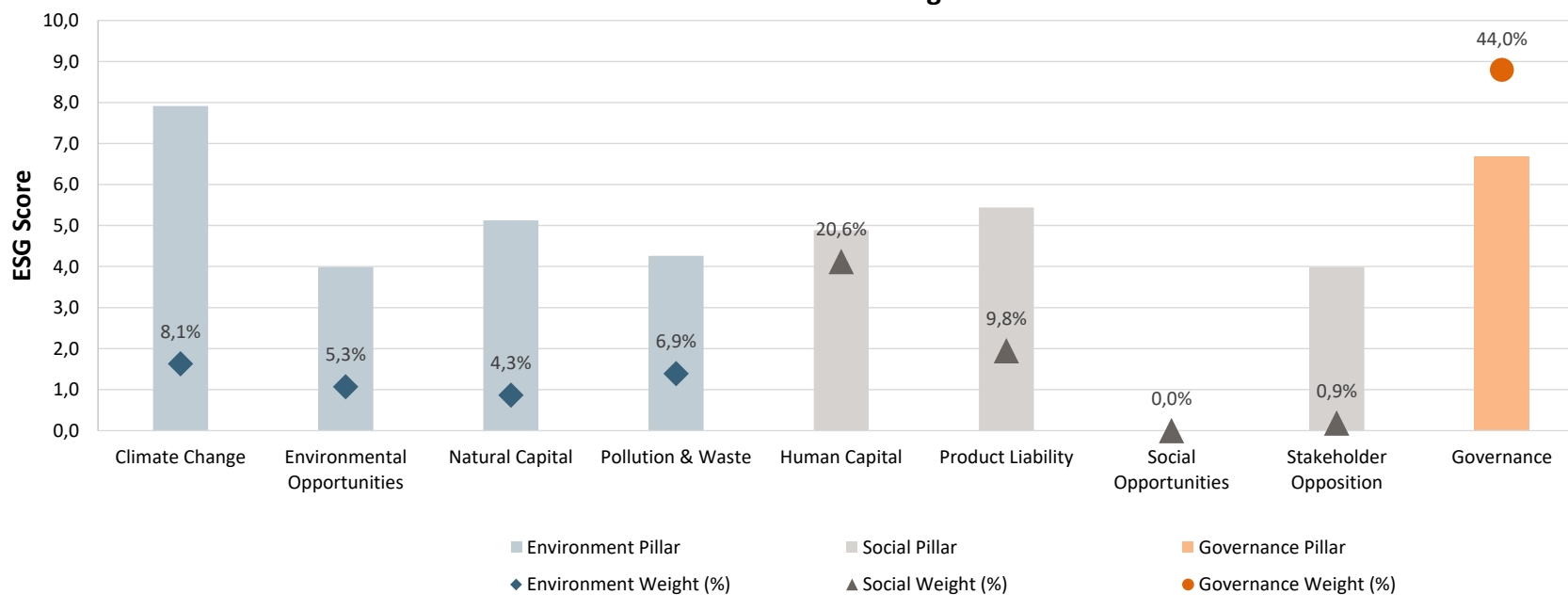
² Defense & Weapons: Cluster Bombs/ Landmines/ Weapons Production/ Firearms

LARGEST 5 HOLDINGS IN THE PORTFOLIO

ISSUER	PORTFOLIO WEIGHT	SECTOR	DOMICILE COUNTRY	ESG RATING	CONTROVERSIES OVERALL FLAG	BISR ACTIVITIES
TECNICAS REUNIDAS S.A.	5,50%	Energy	Spain	AA	●	No involvement
MONTANA AEROSPACE AG	4,05%	Industrials	Switzerland	BBB	●	No involvement
FLATEXDEGIRO AG	4,02%	Financials	Germany	A	●	No involvement
LENZING AKTIENGESELLSCHAFT	3,76%	Materials	Austria	AA	●	No involvement
BEFESA S.A.	3,58%	Industrials	Luxembourg	BBB	●	No involvement

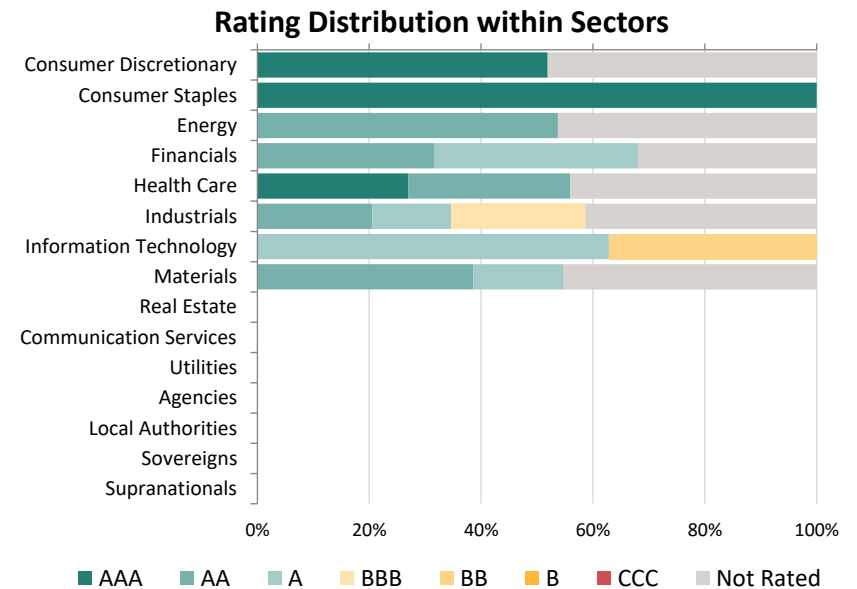
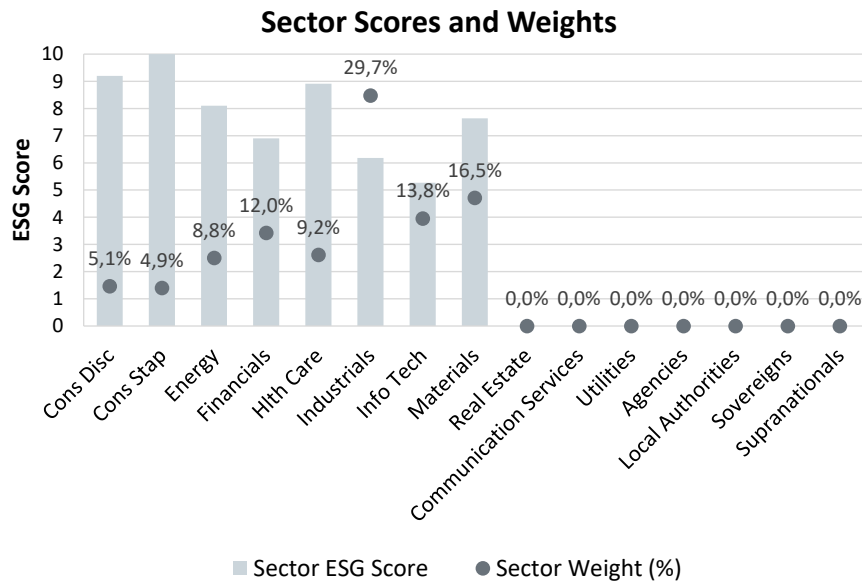
	Score	Weight
Environment	5,5	24,7%
Climate Change	7,9	8,1%
Environmental Opportunities	4,0	5,3%
Natural Capital	5,1	4,3%
Pollution & Waste	4,3	6,9%
Social	5,0	31,3%
Human Capital	4,9	20,6%
Product Liability	5,4	9,8%
Social Opportunities	0,0	0,0%
Stakeholder Opposition	4,0	0,9%
Governance	6,7	44,0%

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.

	Score	Portfolio Weight	AAA	AA	A	BBB	BB	B	CCC	Not Rated
Corporates										
Consumer Discretionary	9,2	5,1%	51,9%	0,0%	0,0%	0,0%	0,0%	0,0%	0,0%	48,1%
Consumer Staples	10,0	4,9%	100,0%	0,0%	0,0%	0,0%	0,0%	0,0%	0,0%	0,0%
Energy	8,1	8,8%	0,0%	53,7%	0,0%	0,0%	0,0%	0,0%	0,0%	46,3%
Financials	6,9	12,0%	0,0%	31,6%	36,5%	0,0%	0,0%	0,0%	0,0%	31,9%
Health Care	8,9	9,2%	26,9%	29,0%	0,0%	0,0%	0,0%	0,0%	0,0%	44,0%
Industrials	6,2	29,7%	0,0%	20,6%	14,1%	24,1%	0,0%	0,0%	0,0%	41,3%
Information Technology	5,3	13,8%	0,0%	0,0%	62,8%	0,0%	37,2%	0,0%	0,0%	0,0%
Materials	7,6	16,5%	0,0%	38,6%	16,2%	0,0%	0,0%	0,0%	0,0%	45,2%
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
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



LOWEST ESG RATED POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	VUSIONGROUP SA	3,22%	Information Technology	BB
2	MONTANA AEROSPACE AG	4,05%	Industrials	BBB
3	BEFESA S.A.	3,58%	Industrials	BBB
4	<No further company below BBB rating>			
5				
6				
7				
8				
9				
10				

HIGHEST ESG RATED POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	BASIC-FIT N.V.	3,21%	Consumer Discretionary	AAA
2	REDCARE PHARMACY N.V.	3,07%	Consumer Staples	AAA
3	FAGRON NV	2,77%	Health Care	AAA
4	TECNICAS REUNIDAS S.A.	5,50%	Energy	AA
5	LENZING AKTIENGESELLSCHAFT	3,76%	Materials	AA
6	IMERYS SA	3,52%	Materials	AA
7	RENEWI PLC	3,51%	Industrials	AA
8	FLOW TRADERS LTD	3,48%	Financials	AA
9	MERSEN SA	3,00%	Industrials	AA
10	GERRESHEIMER AG	2,98%	Health Care	AA

LARGEST POSITIONS IN PORTFOLIO

RANK	ISSUER	PORTFOLIO WEIGHT	SECTOR	ESG RATING
1	TECNICAS REUNIDAS S.A.	5,50%	Energy	AA
2	MONTANA AEROSPACE AG	4,05%	Industrials	BBB
3	FLATEXDEGIRO AG	4,02%	Financials	A
4	LENZING AKTIENGESELLSCHAFT	3,76%	Materials	AA
5	BEFESA S.A.	3,58%	Industrials	BBB
6	FUGRO N.V.	3,54%	Industrials	A
7	IMERYS SA	3,52%	Materials	AA
8	RENEWI PLC	3,51%	Industrials	AA
9	FLOW TRADERS LTD	3,48%	Financials	AA
10	VUSIONGROUP SA	3,22%	Information Technology	BB

ESG Controversies Exposure

CHOM CAPITAL PURE Sustainability - Small Cap Europe UI

POSITIONS IN PORTFOLIO WITH THE MOST CONTROVERSY EXPOSURE

RANK*	COMPANY NAME	PORTFOLIO WEIGHT	SECTOR (GICS)	ESG Controversies Exposure					
				Overall	Environment	Customers	Human Rights & Community	Labor Rights & Supply Chain	Governance
1	IMERYS SA	3,52%	Materials	●	●	●	●	●	●
2	TECNICAS REUNIDAS S.A.	5,50%	Energy	●	●	●	●	●	●
3	MONTANA AEROSPACE AG	4,05%	Industrials	●	●	●	●	●	●
4	FLATEXDEGIRO AG	4,02%	Financials	●	●	●	●	●	●
5	LENZING AKTIENGESELLSCHAFT	3,76%	Materials	●	●	●	●	●	●
6	BEFESA S.A.	3,58%	Industrials	●	●	●	●	●	●
7	FUGRO N.V.	3,54%	Industrials	●	●	●	●	●	●
8	RENEWI PLC	3,51%	Industrials	●	●	●	●	●	●
9	FLOW TRADERS LTD	3,48%	Financials	●	●	●	●	●	●
10	VUSIONGROUP SA	3,22%	Info Tech	●	●	●	●	●	●

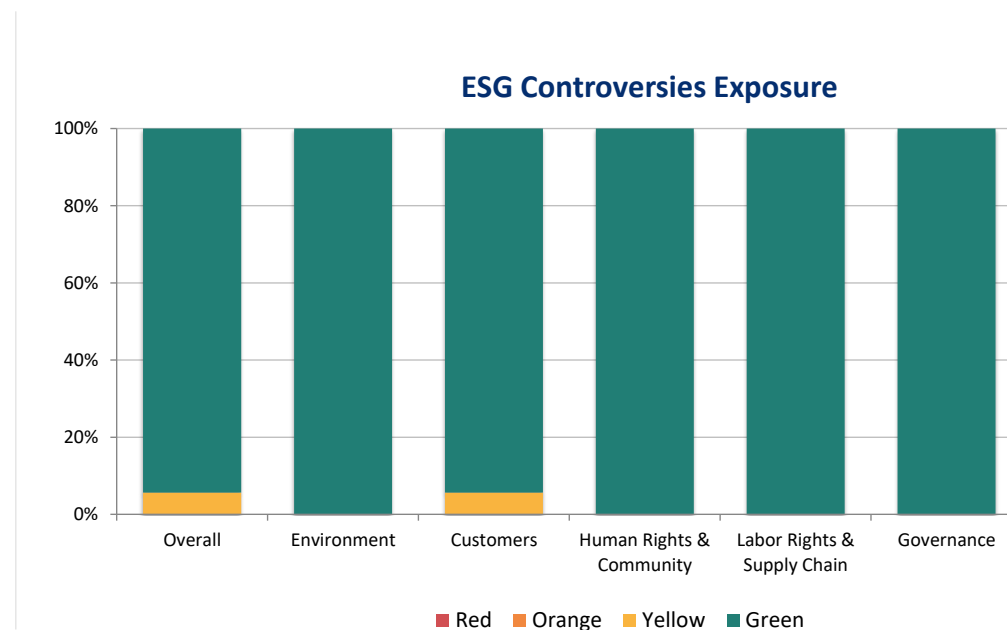
* Sorted by count of red flags, count of orange flags, count of yellow flags, then weight.

ESG CONTROVERSIES COVERAGE

	PORTFOLIO WEIGHT
Percentage of portfolio covered	62,63%

EXPOSURE OF ESG CONTROVERSIES COVERAGE

	PORTFOLIO WEIGHT		
	Red	Orange	Yellow
Overall	0,00%	0,00%	5,62%
Environment	0,00%	0,00%	0,00%
Customers	0,00%	0,00%	5,62%
Human Rights & Community	0,00%	0,00%	0,00%
Labor Rights & Supply Chain	0,00%	0,00%	0,00%
Governance	0,00%	0,00%	0,00%



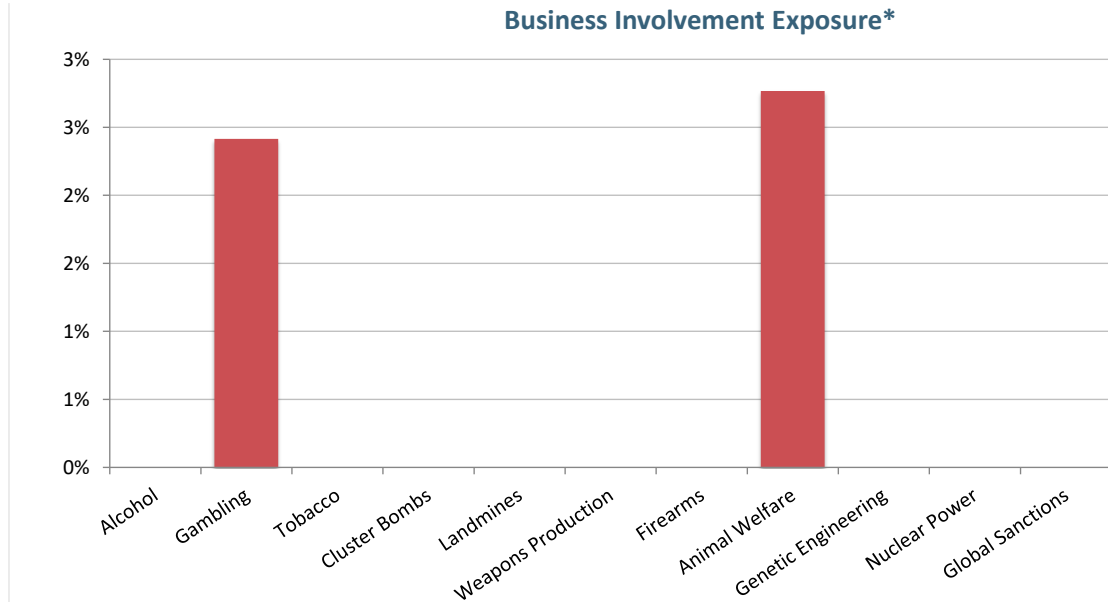
The MSCI ESG Controversies methodology is applicable to Corporate issuers only

LARGEST PORTFOLIO POSITIONS WITH BUSINESS INVOLVEMENT EXPOSURE

RANK	COMPANY NAME	PORTFOLIO WEIGHT	SECTOR (GICS)	BUSINESS INVOLVEMENT
1	FAGRON NV	2,77%	Health Care	Animal Welfare
2	KONTRON AG	2,42%	Information Technology	Gambling
3	<No further company results>			
4				
5				
6				
7				
8				
9				
10				

BUSINESS INVOLVEMENT EXPOSURE ANALYSIS

	PORTFOLIO WEIGHT
Alcohol	0,0%
Gambling	2,4%
Tobacco	0,0%
Cluster Bombs	0,0%
Landmines	0,0%
Weapons Production	0,0%
Firearms	0,0%
Animal Welfare	2,8%
Genetic Engineering	0,0%
Nuclear Power	0,0%
Global Sanctions	0,0%



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

The MSCI ESG Business Involvement Screening Research methodology is applicable to Corporate issuers only

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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