

March 11, 2024

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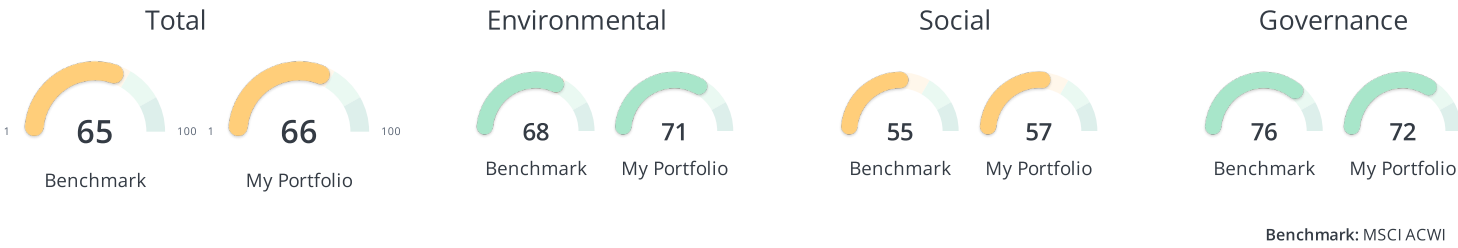
ESG RISK REPORT

This report analyzes the ESG score of **ABCM Global Allocation** as of **March 11, 2024**. It shows all ESG scores for **ESG Risk Industry Consensus - High Relevance** scoring profile. Range from 1 (worst) to 100 (best).

OVERVIEW

The ESG Risk scores assesses the financial materiality of a wide range of topics related to how the organizations operate. A company's score is calculated from the average of the Environmental, Social, and Governance scores, weighted based on the selected Scoring Profile.

Scores are calculated with 1,010 out of 1,080 organizations. Only organizations with at least 25% data relevance are included to calculate the total score. In the Best in Class method, the score of each company is calculated by comparing it to its industry peers.



ESG RANKING BY SECURITIES

Scores are calculated using the Scoring Profile: **ESG Risk Industry Consensus - High Relevance**. Securities are ordered by total score. Only includes securities with >25% data relevance for the selected scoring profile.

Top 5 Securities by score

| Security | Portfolio weight | Security Type | Total ESG |
|----------------------------|------------------|---------------|-----------|
| Montsegur Croissance I | 15.52 % | Fund | 70 ● |
| iShares MSCI Korea UCIT... | 2.95 % | Fund | 70 ● |
| iShares MSCI EM SRI UCI... | 1.57 % | Fund | 69 ● |
| MONTSEGUR DIVIDENDE... | 13.31 % | Fund | 67 ● |
| MICROSOFT CORP | 2.03 % | Equity | 67 ● |

Bottom 5 Securites by score

| Security | Portfolio weight | Security Type | Total ESG |
|-----------------------------|------------------|---------------|-----------|
| THALES SA | 2.13 % | Equity | 59 ● |
| iShares Global Clean Ene... | 3.34 % | Fund | 60 ● |
| iShares MSCI Japan SRI ... | 4.77 % | Fund | 62 ● |
| GAZTRANSPORT ET TEC... | 1.96 % | Equity | 62 ● |
| Comgest Growth Americ... | 6.71 % | Fund | 64 ● |

IMPACT HIGHLIGHTS

Benchmark: MSCI ACWI *

Investing \$41,030,790 in ABCM Global Allocation is equivalent to...

Understand the impact footprint of your portfolio compared to the same amount invested in the index MSCI ACWI.

CO2 emissions savings ¹

Data coverage is 96.5% on this portfolio



Savings equivalent to:

943

New York - London
roundtrip flights
(per passenger)

Tons of CO2e from companies' operations



Energy usage savings ¹

Data coverage is 96.8% on this portfolio

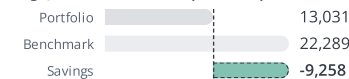


Savings equivalent to:

4,898

Light bulbs per
year

Gigajoules used in companies' operations



Water usage excess ¹

Data coverage is 96.4% on this portfolio



Excess equivalent to:

6,094

Households'
consumption per
month

m3 from companies' operations



Waste generation savings ¹

Data coverage is 94.2% on this portfolio



Savings equivalent to:

6,085

Garbage cans

Tons of waste from companies' operations



Women employees difference ¹

Data coverage is 93.9% on this portfolio

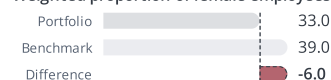


Difference (in %):

6.0

Female employees

Weighted proportion of female employees



Job creation difference ¹

Data coverage is 96.6% on this portfolio

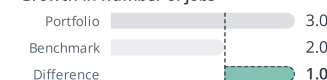


Difference (in %):

1.0

Job growth

Growth in number of jobs



*: Allocations of all benchmarks are derived from ETFs

1: For this item, there is a large difference in data coverage between portfolio and benchmark (>15%), which means that the accuracy of the results may be limited

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