

March 11, 2024

Powered by



CLARITY AI

TABLE OF CONTENTS

ESG Risk Page 1

Measure of **financial risk** related to sustainability metrics.

Impact Highlights Page 2

Measure of your investments' **sustainability impact footprint** at portfolio level.

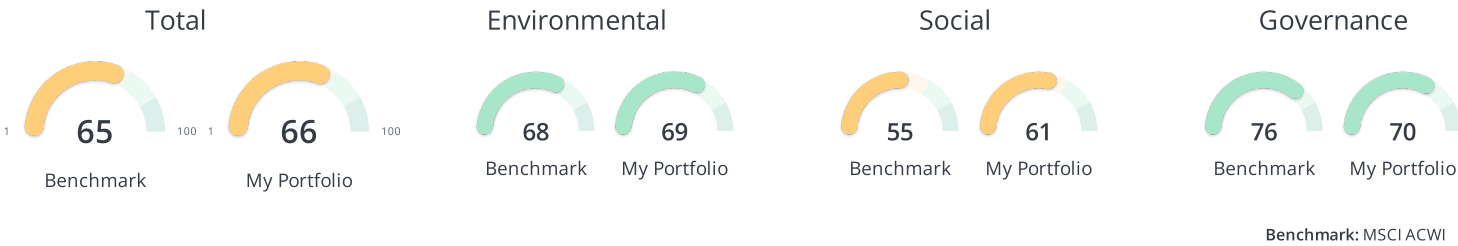
ESG RISK REPORT

This report analyzes the ESG score of Global Challenge 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 696 out of 762 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

This portfolio has less than 10 applicable securities with >25% data relevance

IMPACT HIGHLIGHTS

Benchmark: MSCI ACWI *

Investing \$327,007 in Global Challenge 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 87.3% on this portfolio

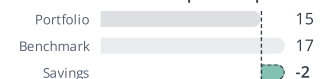


Savings equivalent to:

2

New York - London
roundtrip flights
(per passenger)

Tons of CO2e from companies' operations



Energy usage savings ¹

Data coverage is 87.8% on this portfolio

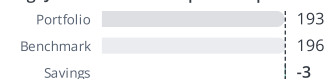


Savings equivalent to:

2

Light bulbs per
year

Gigajoules used in companies' operations



Water usage excess ¹

Data coverage is 85.5% on this portfolio

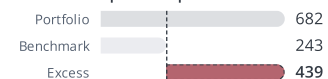


Excess equivalent to:

30

Households'
consumption per
month

m3 from companies' operations



Waste generation savings ¹

Data coverage is 84.4% on this portfolio

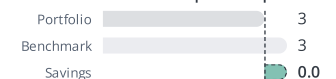


Savings equivalent to:

15

Garbage cans

Tons of waste from companies' operations



Women employees difference ¹

Data coverage is 83.2% on this portfolio

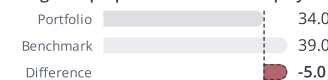


Difference (in %):

5.0

Female employees

Weighted proportion of female employees



Job creation difference ¹

Data coverage is 86.7% on this portfolio

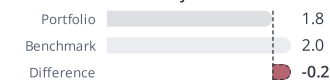


Difference (in %):

0.2

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

DISCLAIMER

Copyright © 2023 Clarity AI. All rights reserved.

The information contained in this document is the property of Clarity AI Inc. and/or the provider of this document and their respective affiliates ("Provider"). This document may be used only for internal purposes by the intended recipient or as expressly authorized by the Provider. All other rights reserved.

Any and all warranties express or implied regarding this document are disclaimed to the extent allowed by law.

This document is provided for information purposes only and is not contractually binding. The information it contains has been obtained from the best sources but cannot be guaranteed. Sources: Montségur Finance, FactSet, Bloomberg, Clarity AI.

For further information, please refer to the DICI (Document d'Information Clé pour l'Investisseur) available on the www.montsegurfinance.com website.