

March 11, 2024

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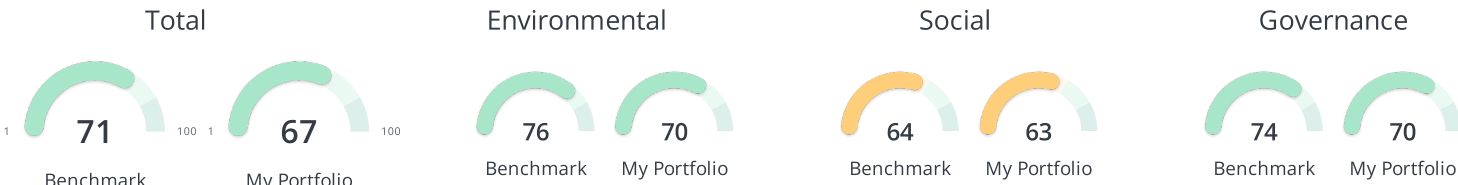
ESG RISK REPORT

This report analyzes the ESG score of Montsegur Dividendes 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 33 out of 34 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.



Benchmark: EURO STOXX 50 INDEX (SX5E)

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
KONINKLIJKE KPN NV	1.94 %	Equity	80
NOVARTIS AG-REG	4.13 %	Equity	79
DEUTSCHE TELEKOM AG...	3.47 %	Equity	79
BNP PARIBAS	3.88 %	Equity	78
SCHNEIDER ELECTRIC SE	4.23 %	Equity	77

Bottom 5 Securites by score

Security	Portfolio weight	Security Type	Total ESG
ENGIE	1.28 %	Equity	49
VEOLIA ENVIRONNEMENT	4.44 %	Equity	51
VIVENDI SE	2.02 %	Equity	52
PUBLICIS GROUPE	3.61 %	Equity	53
EDP-ENERGIAS DE PORT...	1.82 %	Equity	56

## IMPACT HIGHLIGHTS

Benchmark: EURO STOXX 50 INDEX (SX5E) \*

Investing \$28,709,064 in Montsegur Dividendes is equivalent to...

Understand the impact footprint of your portfolio compared to the same amount invested in the index EURO STOXX 50 INDEX (SX5E).

### CO2 emissions excess

Data coverage is 97.7% on this portfolio

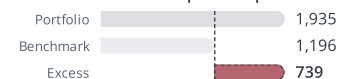


Excess equivalent to:

**780**

New York - London  
roundtrip flights  
(per passenger)

Tons of CO2e from companies' operations



### Energy usage excess

Data coverage is 97.7% on this portfolio



Excess equivalent to:

**6,677**

Light bulbs per  
year

Gigajoules used in companies' operations



### Water usage excess

Data coverage is 97.7% on this portfolio



Excess equivalent to:

**16,404**

Households'  
consumption per  
month

m3 from companies' operations



### Waste generation excess

Data coverage is 94.7% on this portfolio



Excess equivalent to:

**7,941**

Garbage cans

Tons of waste from companies' operations



### Women employees difference

Data coverage is 97.7% on this portfolio



Difference (in %):

**6.0**

Female employees

Weighted proportion of female employees



### Job creation difference

Data coverage is 97.7% on this portfolio



Difference (in %):

**3.0**

Job growth

Growth in number of jobs



\*: Allocations of all benchmarks are derived from ETFs

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