

April 12, 2024

Powered by



## 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.

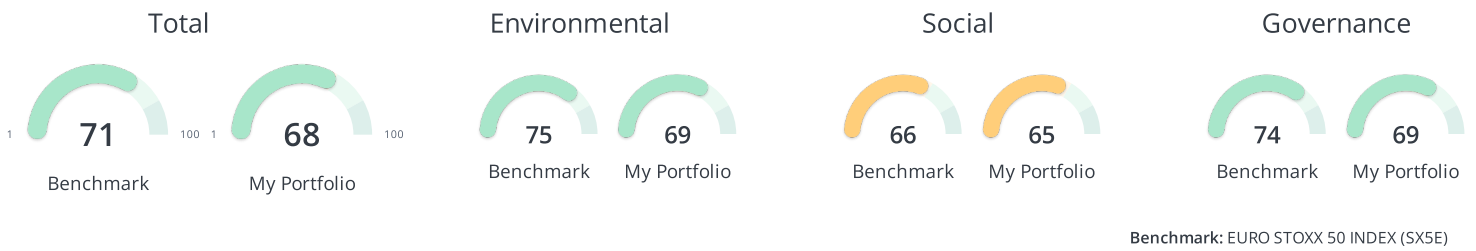
# ESG RISK REPORT

This report analyzes the ESG score of Montsegur Dividendes as of April 12, 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.



## 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
NOVARTIS AG-REG	4.02 %	Equity	82 ●
SAP SE	2.59 %	Equity	81 ●
KONINKLIJKE KPN NV	2.24 %	Equity	80 ●
DEUTSCHE TELEKOM AG...	3.84 %	Equity	79 ●
ALLIANZ SE-REG	4.01 %	Equity	77 ●

### Bottom 5 Securites by score

Security	Portfolio weight	Security Type	Total ESG
VEOLIA ENVIRONNEMENT	4.00 %	Equity	51 ●
VIVENDI SE	2.00 %	Equity	52 ●
EDP-ENERGIAS DE PORT...	2.00 %	Equity	56 ●
PUBLICIS GROUPE	3.86 %	Equity	57 ●
SPIE SA	2.78 %	Equity	57 ●

# IMPACT HIGHLIGHTS

Benchmark: EURO STOXX 50 INDEX (SX5E) \*

Investing €25,694,868 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:  
**658**  
New York - London  
roundtrip flights  
(per passenger)



## Energy usage excess

Data coverage is 97.7% on this portfolio



Excess equivalent to:  
**7,629**  
Light bulbs per  
year



## Water usage excess

Data coverage is 97.7% on this portfolio



Excess equivalent to:  
**18,709**  
Households'  
consumption per  
month



## Waste generation excess

Data coverage is 95.1% on this portfolio



Excess equivalent to:  
**9,331**  
Garbage cans

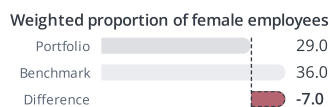


## Women employees difference

Data coverage is 97.7% on this portfolio



Difference (in %):  
**7.0**  
Female employees



## Job creation difference

Data coverage is 97.7% on this portfolio



Difference (in %):  
**4.0**  
Job growth



\*: Allocations of all benchmarks are derived from ETFs

## 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](http://www.montsegurfinance.com) website.