



## European Equity funds

Holdings : 17.12.2021

Issued on : 25.03.2022

### ESG REVIEW

#### Portfolio Coverage



Portfolio's asset covered %  
(ex cash)

### HOLDINGS REVIEW

#### ESG Consensus®

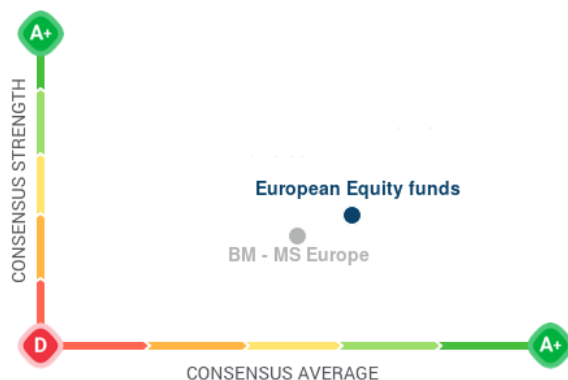
Portfolio sustainable quality based on the ESG Consensus®



### BENCHMARK REVIEW

#### Relative positioning

Comparison to major benchmarks based on the average and strength of the ESG Consensus®



### ETHICAL REVIEW

#### Major Controversies

##### Sensitive sectors

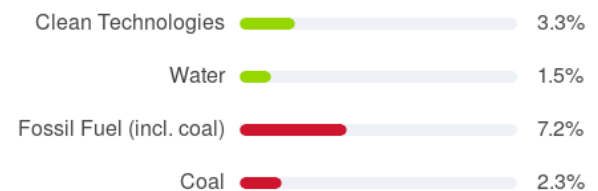
- Alcohol
- Gambling
- GMO
- Nuclear
- Pornography
- Tobacco
- Weapon

##### Breach to international norms

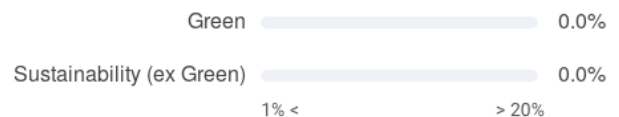
- Business ethics
- Corruption
- Environnement
- Human rights
- Oppressive regime
- Cluster bombs

### IMPACT REVIEW

#### Climate sectors

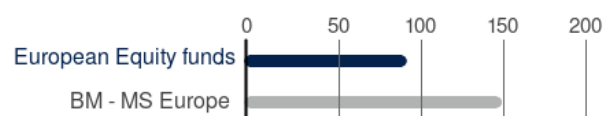


#### Thematic bonds



### FOCUS

#### Exposure to CO2 (K't Co2 / mio \$ Revenues)



## BENCHMARK REVIEW

This section provides summary information on the portfolio and on its relevant benchmark

### Relative positioning

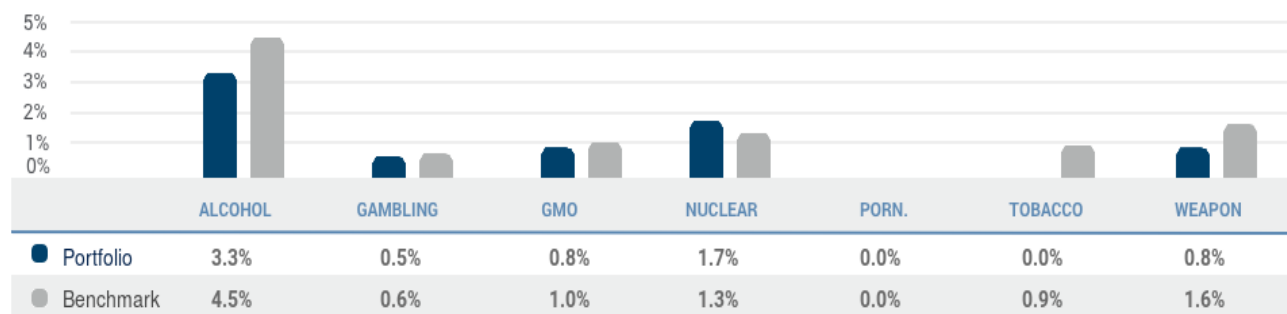
#### European Equity funds



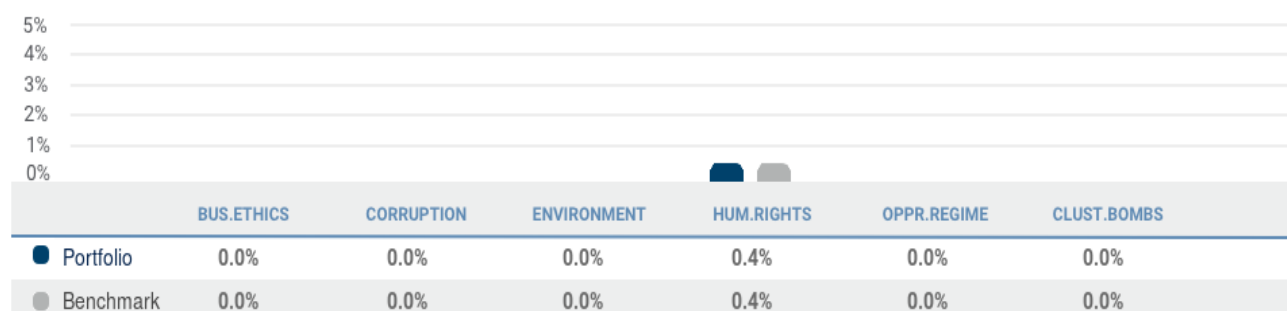
#### BM - MS Europe



### Sensitive sectors



### International norms breach



## Complementary Information

### SUSTAINABILITY PORTFOLIO CHECK

The purpose of this Check is to provide the investor with an overall view of the sustainability level of its portfolio. Based on a unique methodology combining several ESG independent sources, the report offers a neutral, objective and independent perspective to qualify the portfolio's sustainability profile. All underlying holdings are assessed to evaluate the overall sustainability grade and to highlight the exposure to serious controversies, sensitive sectors and climate impact.

### FINAL GRADE

The Final Sustainability Grade illustrates the overall environmental, social & governance (ESG) quality and impact of the issuers assessed. The following scale is applied: A+, A, A-, B+, B, B-, C+, C, C- and D.

### ESG CONSENSUS®

The ESG consensus® is an assessment methodology offering easy comparison of any portfolio or fund. It guarantees a consistent approach and avoids any methodological bias. It is based on a multi-scan of several independent, complementary and recognized ESG sources. It covers a universe of more than 5'000 companies and over 200 countries. The assessment tool not only measure the level (The Consensus Average) of the ESG consensus but also its strength (The Consensus Strength).

### DATA SOURCES

For our analysis, we rely on the following data providers: Refinitiv, S&P Global Sustainable 1 and CSRHub.

### ANALYSIS COVERAGE

The Final Sustainability Grade is only calculated for portfolios or funds with at least 50% of weighted underlyings assessed. The figure "NR" (Not Rated) will appear for a coverage ratio below this threshold.

### MAJOR CONTROVERSIES

Pictograms are activated in red if the aggregated exposure of the portfolio reach a defined threshold. For sensitive sectors this threshold is set at 1%. For international norms if the aggregated exposure of all breaches reach 1% every positive exposure will be illustrated in red. Cluster bombs have a special threshold at 0%.

### CLIMATE IMPACT

This section measures the impact of the portfolio on climate change. This is done by aggregating all asset weights of positions with business exposed to fossil fuel (Negative impact) or exposed to clean technologies (Positive impact).

### SUSTAINABILITY PORTFOLIO REVIEW

The Sustainability report provides investors with complementary and more detailed information on the sustainable quality of the portfolio's holdings. The report describes the various components of the ESG Consensus® methodology. It shows the largest positions which are best in class or below average measured by the ESG Consensus. It also provides the exposures to major controversies and the climate impact.

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