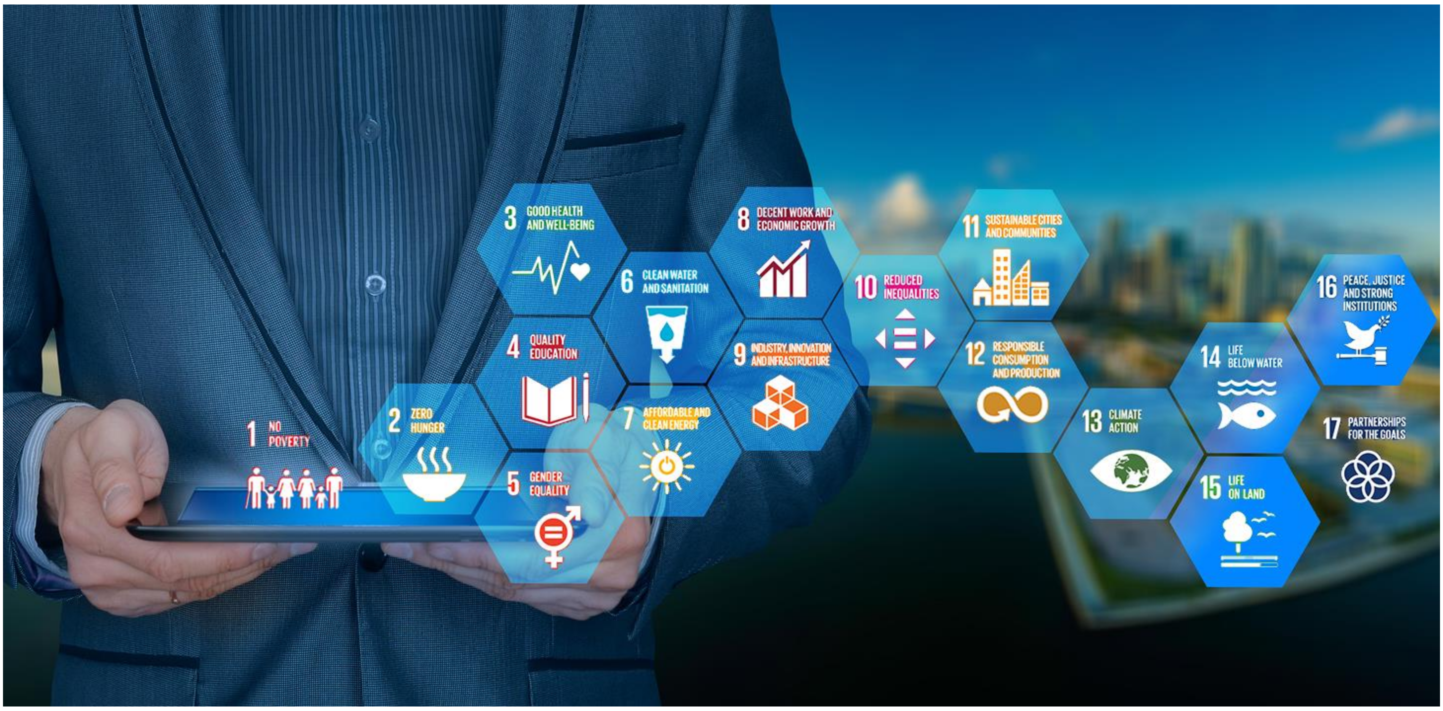
AM-DIS

INTEGRATE ESG DIMENSIONS IN PORTFOLIO MANAGEMENT



Highlights

- Extensive reporting layouts to highlight SRI investment approach
- Integrating the new EU taxonomy
- Combining ESG metrics with performance and risk analytics
- Innovative ESG performance attribution methodology
- Implementation by experts in performance, risk and ESG analytics
- Integrated solution which allows to go further in asset management by quickly and cheaply adding other AM-DIS modules

Key Features

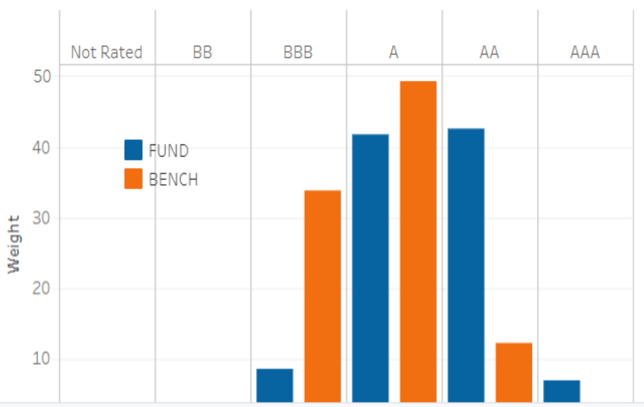
Extensive detailed information at the **issuer level**

Multiple extra-financial providers

Multiple SRI factors available

- E, S, G, Total Score
- ESG Percentile
- Score Momentum
- Carbon footprint
- Controversies Level
- Compliance to 10 UN principles
- 17 UN Sustainable Development Goals
- Company Taxonomy allignment

ESG Rating



17 UN Sustainable Development Goals

Consolidation of data provided by multiple providers

Analytics on **ESG score buckets**

Combination of ESG scores and ESG ratings in the same data repository

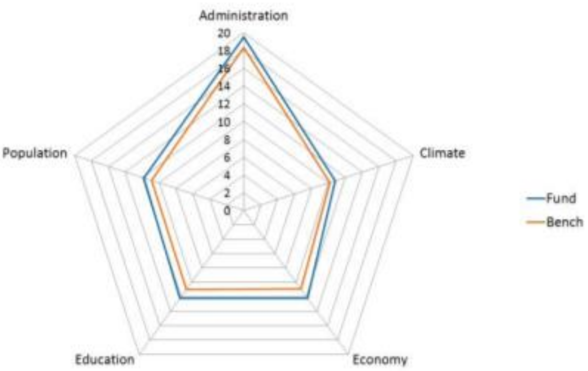
Specific ESG factors for countries and governments

AMINDIS

ESG Reports

- Connection to every financial and extra-financial metrics on the market
- Management of EU taxonomy data
- Production of SFDR reports
- Selection of output type : Word, Excel, PDF, Interactive
- Link with external files to insert useful comments or related notes
- Automation and industrialization of report production
- Integrated solution with a web-based client portal

Key Features



Generation of **extensive reports** describing ESG scores, fund SRI coverage, controversies level, carbon footprint for corporate portfolios

Unlimited customized reports with the choice of the period, frequency, functions and visualization

Automated **data control**

Availability

Consistency

Integrity

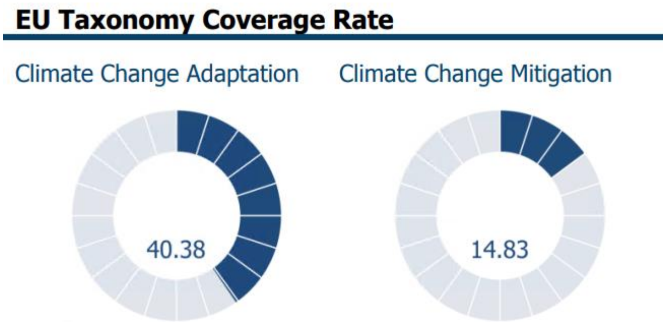
Exception based automation

More than 150 criteria (security, issuer, asset class, sector …)

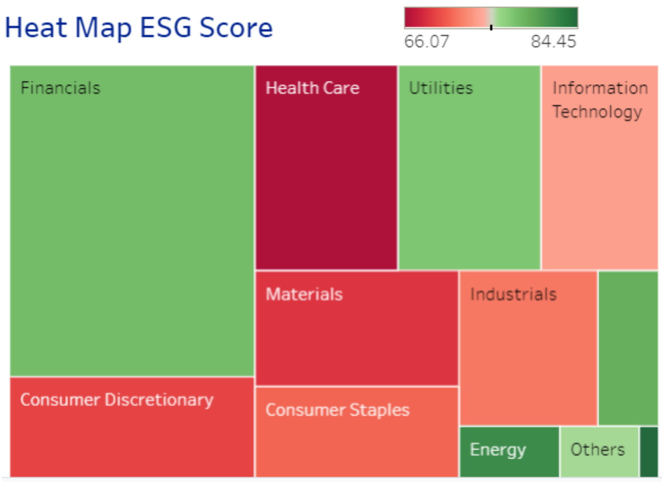
Regulatory repots:

EU Taxonomy

SFDR



Consistency with performance and risk analytics thanks to **full integration**

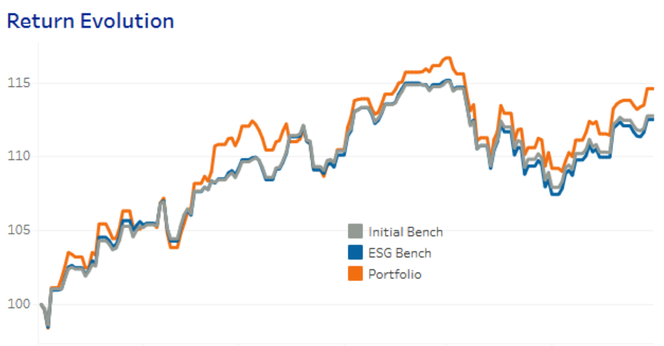


ESG PERFORMANCE ATTRIBUTION

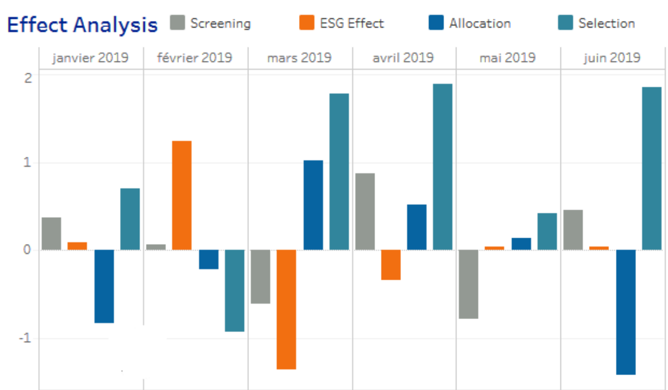
- Innovative performance attribution methodology integrating ESG investment process
- Calculate the “Taxonomy effect”
- Combining financial and extra financial analytics
- Flexibility for the calculation of performance, risk and ESG
- Full comparison with SRI and non-SRI Indices

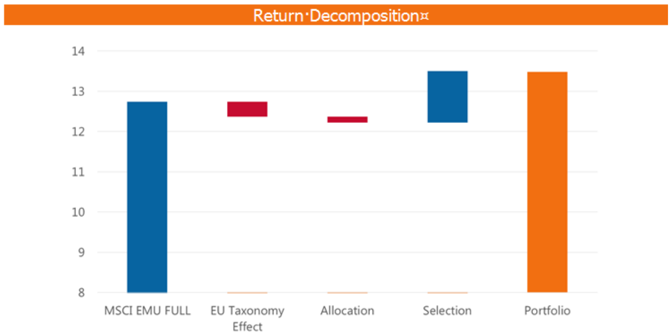
KEY FEATURES

Choice of price **providers** for performance attribution, iso-valorisation and synchronisation with indices



Creation of **ad hoc benchmarks** or model portfolios for performance attribution





Innovative performance attribution methodology integrating investment processes including ESG strategies

Best In class

Negative or positive screening

Negative or positive screening and Best In class

Taxonomy-aligned screening

Comparison of ESG Strategy on different portfolios:

Thematical

Impact investing

ESG Strategy	Bench Return	Screening Effect	Best-in-Class Effect	Taxonomy Effect	ESG Bench	Ptf Return	XS Return	Allocation	Selection
Negative Screening & Best-in-Class	12.74	-0.25	0.53		13.02	13.91	0.89	0.14	0.75
EU Taxonomy	12.74			-0.37	12.37	13.48	1.11	-0.15	1.28

Rebalancing frequency decided by the user

Auto-integration of changes in the benchmark’s weight