

# Sustainability Report

## Portfolio: IDAM Small Euro



Encours 4.7 M€  
 Actions françaises 53.2%  
 PME ETI françaises 44.2%  
 Emplois en France 771 162

Rapport au 31/12/2023

### Sustainability Score

#### Corporate Sustainability Score



IDAM Small Euro

Univers Euro

#### ESG Risk Score Coverage

Coverage (% of AUM)	91,6
Coverage (# of Securities Scored)	144

#### ESG Risk Score Coverage

Coverage (% of AUM)	80,1
Coverage (# of Securities Scored)	144

#### ESG Risk Score Distribution

High (% of AUM)	1,0
Above Average (% of AUM)	1,9
Average (% of AUM)	41,6
Below Average (% of AUM)	28,1
Low (% of AUM)	16,1

#### ESG Risk Score Distribution

High (% of AUM)	4,8
Above Average (% of AUM)	5,4
Average (% of AUM)	38,7
Below Average (% of AUM)	34,5
Low (% of AUM)	5,0

#### Controversy Distribution

Severe Controversies (% of AUM)	0,0
High Controversies (% of AUM)	0,0
Significant Controversies (% of AUM)	0,0
Moderate Controversies (% of AUM)	0,0
Low Controversies (% of AUM)	0,0
No Controversies (% of AUM)	100,0

#### Controversy Distribution

Severe Controversies (% of AUM)	0,0
High Controversies (% of AUM)	0,0
Significant Controversies (% of AUM)	3,3
Moderate Controversies (% of AUM)	14,8
Low Controversies (% of AUM)	24,1
No Controversies (% of AUM)	57,7

# Sustainability Report: Stock Holdings

Portfolio: IDAM Small Euro

## Top Holdings ESG Risk Scores

	ESG Risk Score	Risk Exposure	Managed Risk	Peer Group	Classification	Rating Date
AMG Critical Materials NV	40	74	34	Diversified Metals Mining	High	08/03/2024
Schoeller-Bleckmann Oilfield Equipment AG	29	41	12	Oil & Gas Equipment	Medium	08/03/2024
Datagroup SE	28	35	7	IT Consulting	Medium	08/03/2024
Dermapharm Holding SE Bearer Shares	25	46	22	Pharmaceuticals	Medium	08/03/2024
Talgo SA	23	47	24	Heavy Machinery and Trucks	Medium	08/03/2024
Equasens	23	29	6	Health Care IT Services	Medium	08/03/2024
Tecnicas Reunidas SA	22	50	28	Oil & Gas Equipment	Medium	08/03/2024
Vallourec SA	21	48	27	Oil & Gas Equipment	Medium	08/03/2024
Hexaom	21	34	13	Homebuilding	Medium	08/03/2024
HelloFresh SE Bearer Shares	21	38	17	Food Retail	Medium	08/03/2024
Sesa SpA	21	35	14	IT Consulting	Medium	08/03/2024
Tokmanni Group Corp	20	32	12	Department Stores	Low	08/03/2024
GL Events	19	33	13	Business Support Services	Low	08/03/2024
Gaztransport et technigaz SA	19	39	20	Oil & Gas Equipment	Low	08/03/2024
Marr SpA	15	24	9	Food Distribution	Low	08/03/2024
Ubisoft Entertainment	13	25	12	Entertainment Software	Low	08/03/2024
Fontaine Pajot SA		21	6	Toys and Sporting Goods		08/03/2024
Voyageurs du Monde SA		37	4	Travel, Lodging and Amusement		08/03/2024
Catana Group SA		45	11	Heavy Machinery and Trucks		08/03/2024
Alkemy SpA Ordinary Share		26	9	Advertising		08/03/2024
Guerbet SA Ordinary Shares		31	13	Medical Supplies		08/03/2024
Exel Industries SA		35	11	Agricultural Machinery		08/03/2024
Edil San Felice SpA						
Italian Sea Group		44	14	Heavy Machinery and Trucks		08/03/2024
Esi Group SA		35	18	Enterprise and Infrastructure Software		08/03/2024

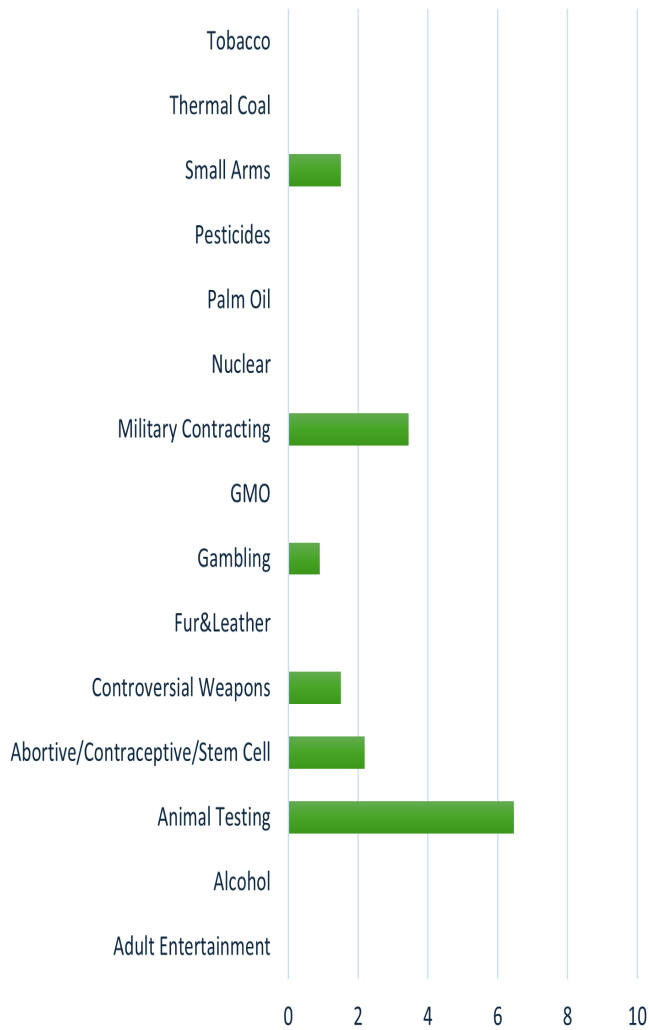
## Top Holdings Controversy Scores

	Score	Niveau	Sujets	Rating Date
Ubisoft Entertainment	3	Significant	Employee	08/03/2024
Vallourec SA	2	Moderate	Operations	08/03/2024
HelloFresh SE Bearer Shares	2	Moderate	Employee, Customer	08/03/2024
Fontaine Pajot SA	1	Low	Customer	08/03/2024
Tecnicas Reunidas SA	1	Low	Customer	08/03/2024
Guerbet SA Ordinary Shares	1	Low	Customer	08/03/2024
AMG Critical Materials NV	1	Low	Customer	08/03/2024
Talgo SA	1	Low	Employee	08/03/2024
Gaztransport et technigaz SA	1	Low	Customer	08/03/2024
Hexaom	0	None		08/03/2024
Voyageurs du Monde SA	0	None		08/03/2024
Catana Group SA	0	None		08/03/2024
Sesa SpA	0	None		08/03/2024
Alkemy SpA Ordinary Share	0	None		08/03/2024
Exel Industries SA	0	None		08/03/2024
Schoeller-Bleckmann Oilfield Equipment AG	0	None		08/03/2024
GL Events	0	None		08/03/2024
Dermapharm Holding SE Bearer Shares	0	None		08/03/2024
Tokmanni Group Corp	0	None		08/03/2024
Italian Sea Group	0	None		08/03/2024
Marr SpA	0	None		08/03/2024
Esi Group SA	0	None		08/03/2024
Datagroup SE	0	None		08/03/2024
Equasens	0	None		08/03/2024
Edil San Felice SpA				

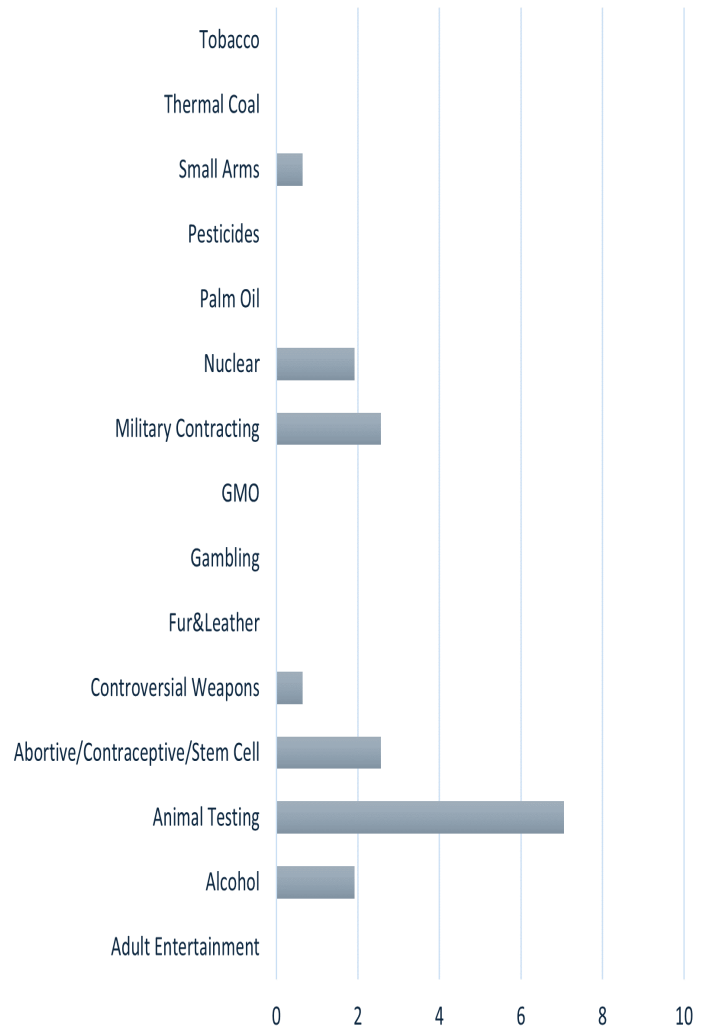
# Sustainability Report: Product Involvement

Portfolio: IDAM Small Euro

## ISE % Involvement



## Univers ISE % Involvement



	#	%
Adult Entertainment	0	0,0
Alcohol	0	0,0
Animal Testing	3	6,4
Abortive/Contraceptives/Stem Cell	1	2,2
Controversial Weapons	1	1,5
Fur & Specialty Leather	0	0,0
Gambling	1	0,9
GMO	0	0,0
Military Contracting	2	3,4
Nuclear	0	0,0
Palm Oil	0	0,0
Pesticides	0	0,0
Small Arms	1	1,5
Thermal Coal	0	0,0
Tobacco	0	0,0

	#	%
Adult Entertainment	0	0,0
Alcohol	0	1,9
Animal Testing	11	7,0
Abortive/Contraceptives/Stem Cell	4	2,6
Controversial Weapons	1	0,6
Fur & Specialty Leather	0	0,0
Gambling	0	0,0
GMO	0	0,0
Military Contracting	4	2,5
Nuclear	3	1,9
Palm Oil	0	0,0
Pesticides	0	0,0
Small Arms	1	0,7
Thermal Coal	0	0,0
Tobacco	0	0,0

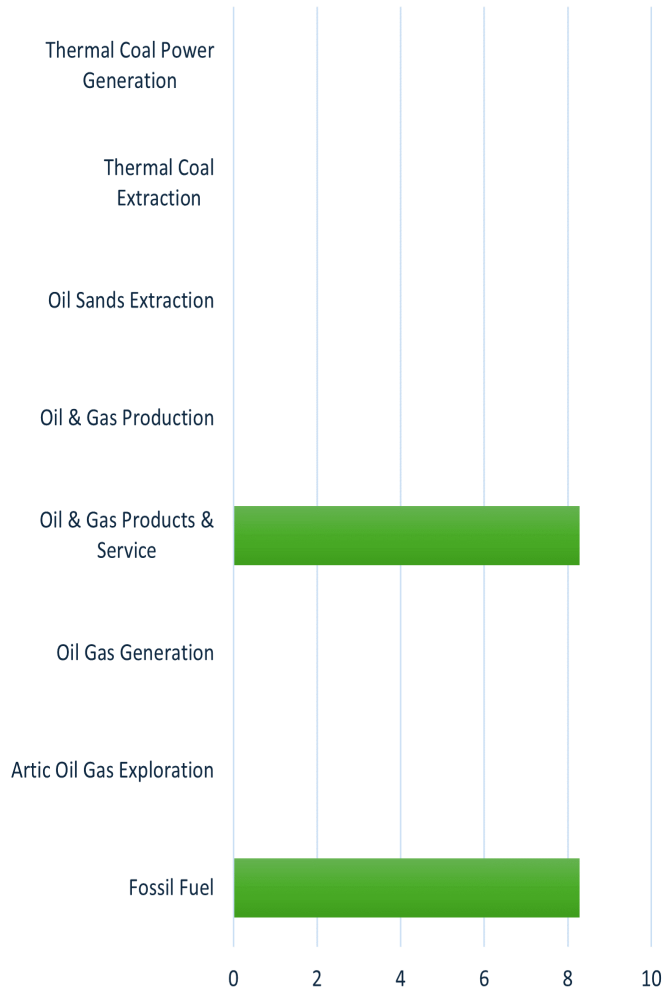
Benchmark: Unvers Euro

Source: Morningstar Direct

# Sustainability Report: Carbon Involvement

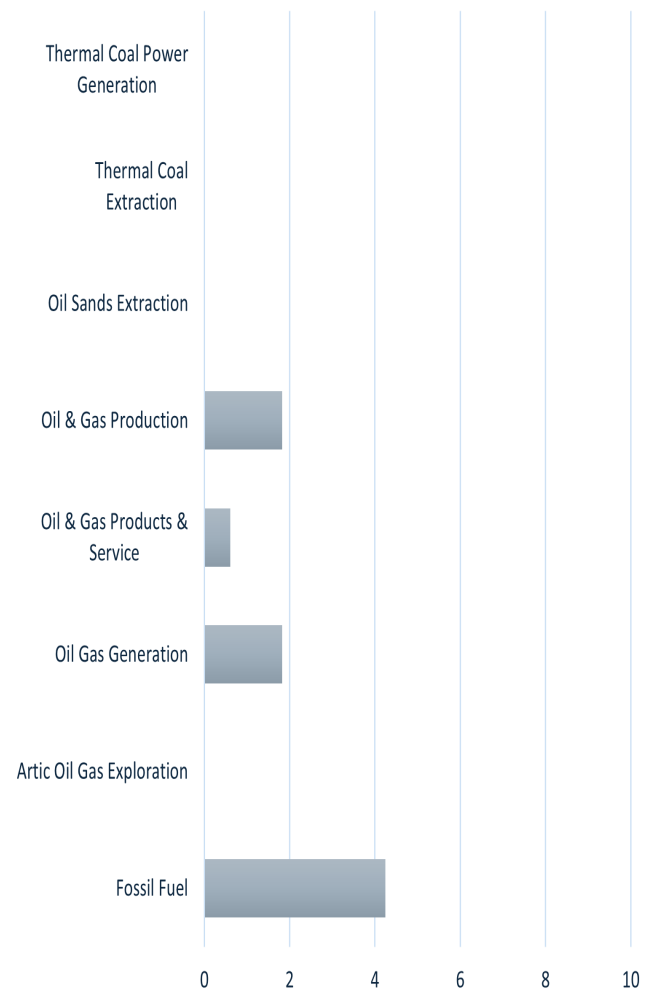
Portfolio: IDAM Small Euro

## ISE % Involvement



	%
Fossil Fuel	8,3
Arctic Oil & Gas Exploration	0,0
Oil & Gas Generation	0,0
Oil & Gas Products & Service	8,3
Oil & Gas Production	0,0
Oil Sands Extraction	0,0
Thermal Coal Extraction	0,0
Thermal Coal Power Generation	0,0

## Univers ISE % Involvement



	%
Fossil Fuel	4,3
Arctic Oil & Gas Exploration	0,0
Oil & Gas Generation	1,8
Oil & Gas Products & Service	0,6
Oil & Gas Production	1,8
Oil Sands Extraction	0,0
Thermal Coal Extraction	0,0
Thermal Coal Power Generation	0,0