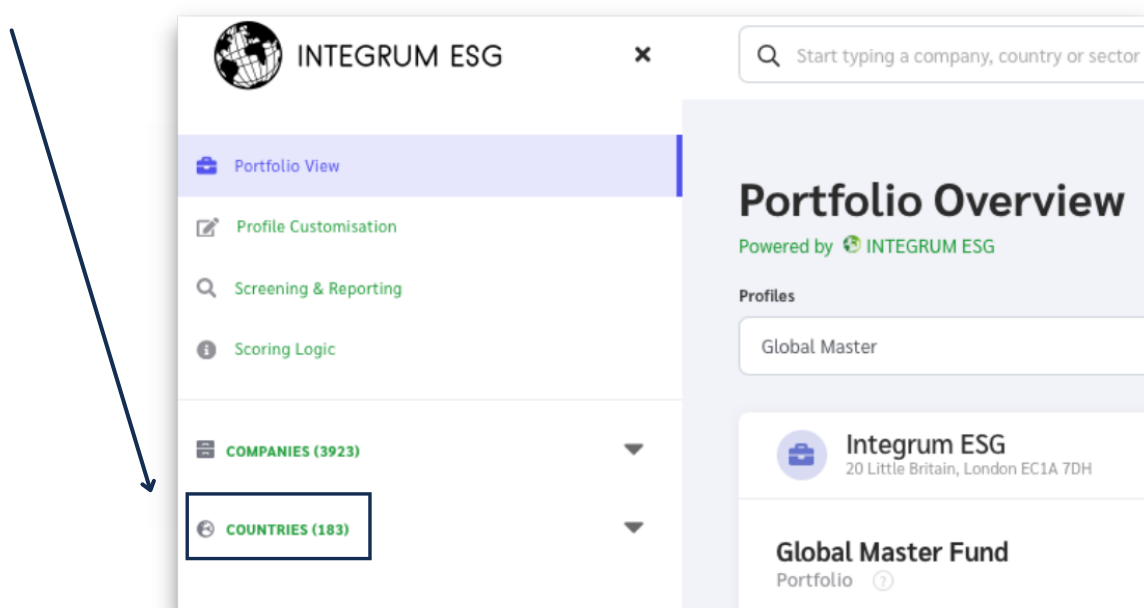


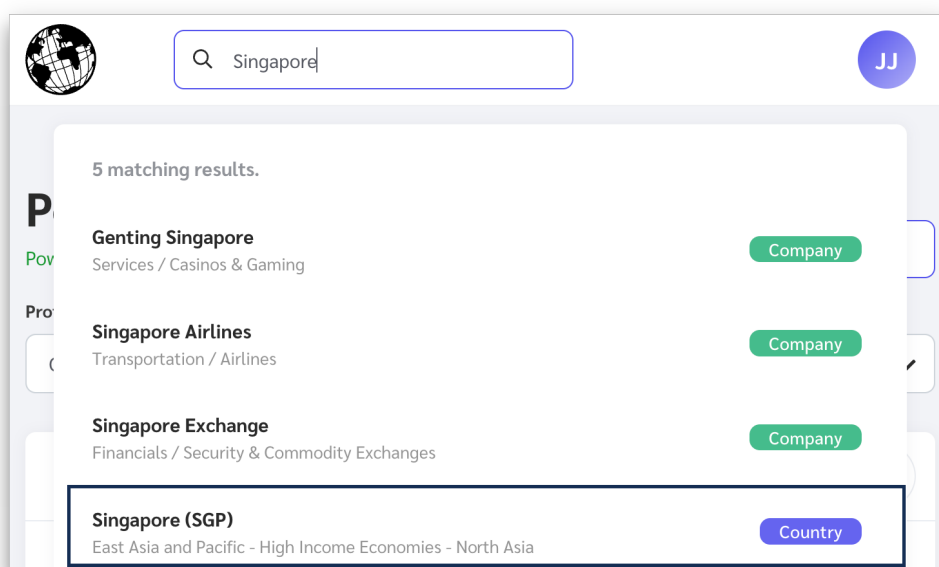


Country ESG Dashboard

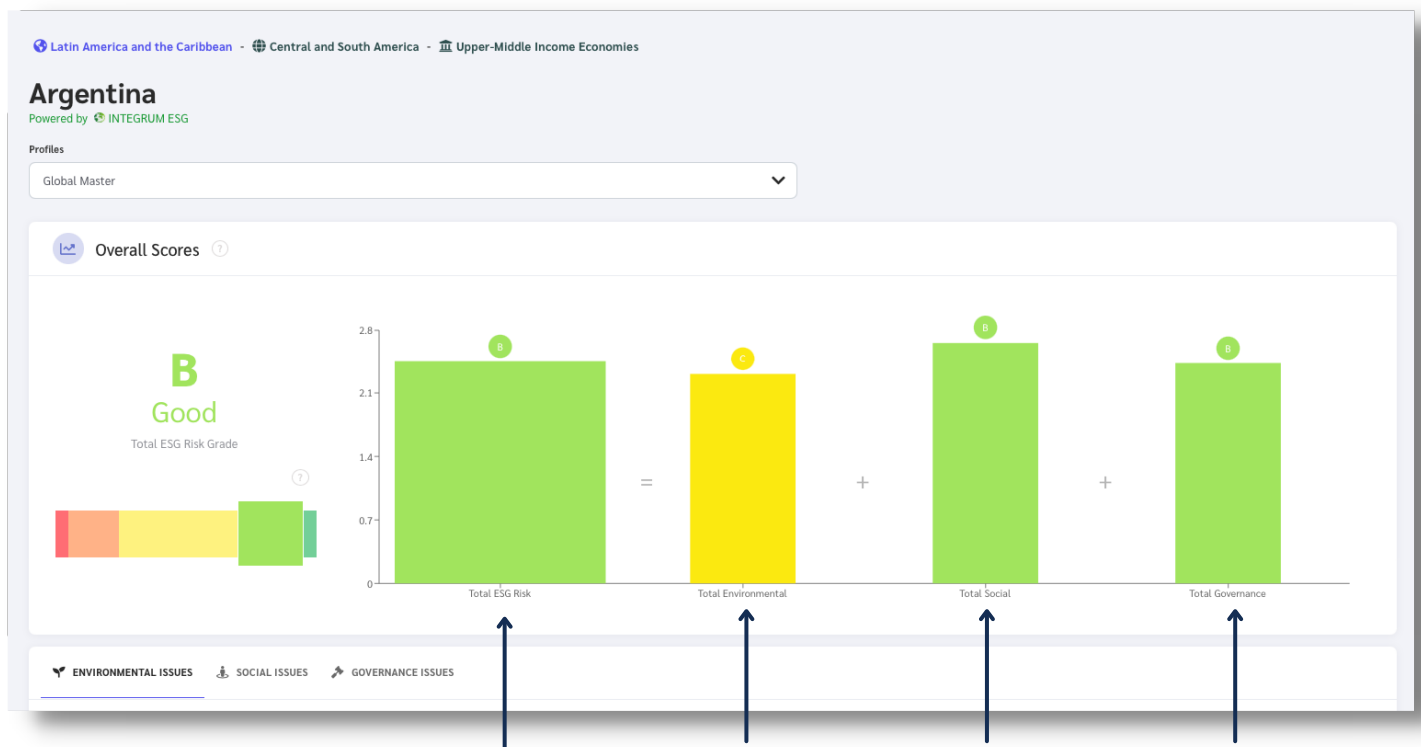
Asset managers who invest in government bonds must integrate ESG into their process. This is the law in Europe, and globally asset owners are increasingly asking to see this. So Integrum ESG has added country level ESG ratings to its dashboard.



You can find these next to the company ratings, or just start typing the country name into the search bar.



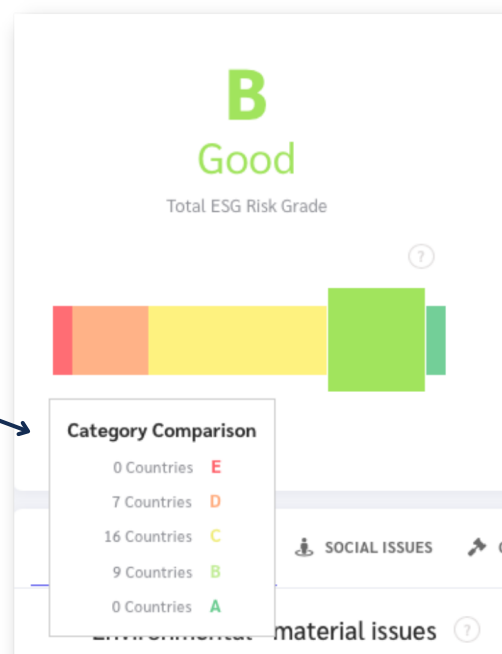
Our sovereign framework analyses every country under 20 metrics to generate ESG scores that are not correlated with credit ratings.



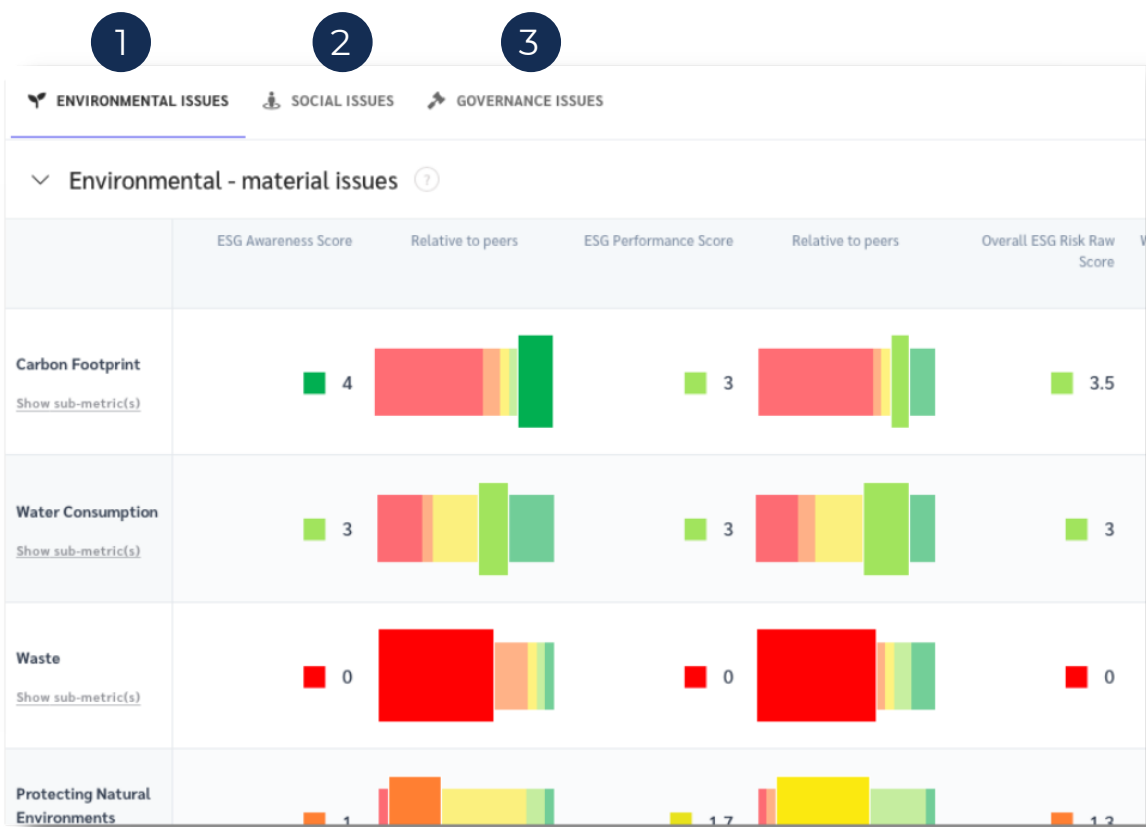
The format is very similar to our company ESG analysis. The E, S and G scores combine to create an overall ESG score and grade.

And as with companies, you can customise how these scores combine (for more information on customisation, you can view our video [here](#) on customising the scoring and the info sheet [here](#).)

We show where that country's grade sits relative to its peers.

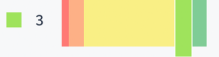
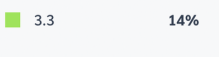
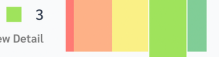


The 20 material but uncorrelated metrics that we analyse are shown across three tabs.



And of course, our sovereign ratings contain all the unique features of the Integrum ESG dashboard, such as complete data transparency.



Transparency Hide sub-metric(s) ▾				14%	0.5
Freedom of the press	 View Detail	 View Detail	N/A ?	N/A ?	
Public access to how government uses funds	 View Detail	 View Detail	N/A ?	N/A ?	

Every metric opens up to sub-metrics and when you click View Details, we give you a glass box not a black box.

Transparency
Freedom of the press

Reason for score

We have assigned a score of 3 because the country scores between 15 to 25 on a 0-100 index which indicates a satisfactory situation with regards to press freedom. This index is managed by Reporters Without Borders. (The logic behind each 0-4 score is set out on the 'scoring logic' sheet)

Excerpt

Data collected by Integrum ESG from the sources cited above.

The relevant value for this country, for this sub-metric is: 21.590

The 'Awareness' scoring methodology is absolute not relative. Nonetheless, in the table below we show what the value for this country looks like in a global context.

Worldwide Rank	Country	Index	Year
1	Norway	6.720	2021
2	Finland	6.990	2021
3	Sweden	7.240	2021
...			
31	South Africa	21.590	2021
32	United Kingdom	21.590	2021
33	France	22.600	2021

The glass box shows the metric you're considering, a simple explanation of why it has that score, where the data comes from, and this country's data relative to its peers.

Every sub-metric for every country has a glass box. The data is drawn from open sources so you can investigate it thoroughly if you wish to.

Transparency

Freedom of the press

Reason for score

We have assigned a score of 3 because the country scores between 15 to 25 on a 0-100 index which indicates a satisfactory situation with regards to press freedom. This index is managed by Reporters Without Borders. The logic behind each 0-4 score is set out on the 'scoring logic' sheet)

Remember that Integrum ESG avoids subjectivity. Our scores for companies and countries are rules based, and all those rules are transparent.

Scoring Logic

Detailed information about values attributed to performance and awareness scores.

COMPANIES

COUNTRIES

INTERIM

Metric type

Governance

Metric

Transparency

Sub-metric

Select a sub-metric

Freedom of the press

Public access to how government uses funds

Sub-metric

Freedom of the press

Awareness Scores Explained

Score: 0

A score of 0 means that reliable verified data is not available.

Score: 1

A score of 1 means that the country scores between 35 and 100 on a 0-100 index which indicates a difficult or very serious situation with regards to press freedom. This index is managed by Reporters Without Borders.

Score: 2

A score of 2 means that the country scores between 25 and 35 on a 0-100 index which indicates a problematic situation with regards to press freedom. This index is managed by Reporters Without Borders.

Score: 3

A score of 3 means that the country scores between 15 to 25 on a 0-100 index which indicates a satisfactory situation with regards to press freedom. This index is managed by Reporters Without Borders.

Score: 4

A score of 4 means that the country scores between 0 to 15 on a 0-100 index which indicates a good situation with regards to press freedom. This index is managed by Reporters Without Borders.

Performance Scores Explained

Score: 0

A score of 0 means that reliable verified data is not available for this country and therefore its performance versus peers cannot be assessed for this metric.

Score: 1

A score of 1 means that the country's place on a 0-100 index is in the bottom quartile of its peer group.

Score: 2

A score of 2 means that the country's place on a 0-100 index is in the third quartile of its peer group.

Score: 3

A score of 3 means that the country's place on a 0-100 index is in the second quartile of its peer group.

Score: 4

A score of 4 means that the country's place on a 0-100 index is in the top quartile of its peer group.

Now you might think some metrics are far more meaningful than others.



This is why the Integrum ESG ratings are dynamically customisable.

Start typing a company, country or sector name...

Profile Customisation

Powered by INTEGRUM ESG

Profiles
Core strategy

Summary View

Filament
22 Tudor Street, London EC4Y 0AY

Josie Jordan
Profile Manager

Business activities to exclude
Add an exclusion

Select how you want to categorise countries/sovereigns
Geographic (World Bank Categories)

Portfolio Summary to show all companies with weighting above (0%)
0% 2% 4% 6%

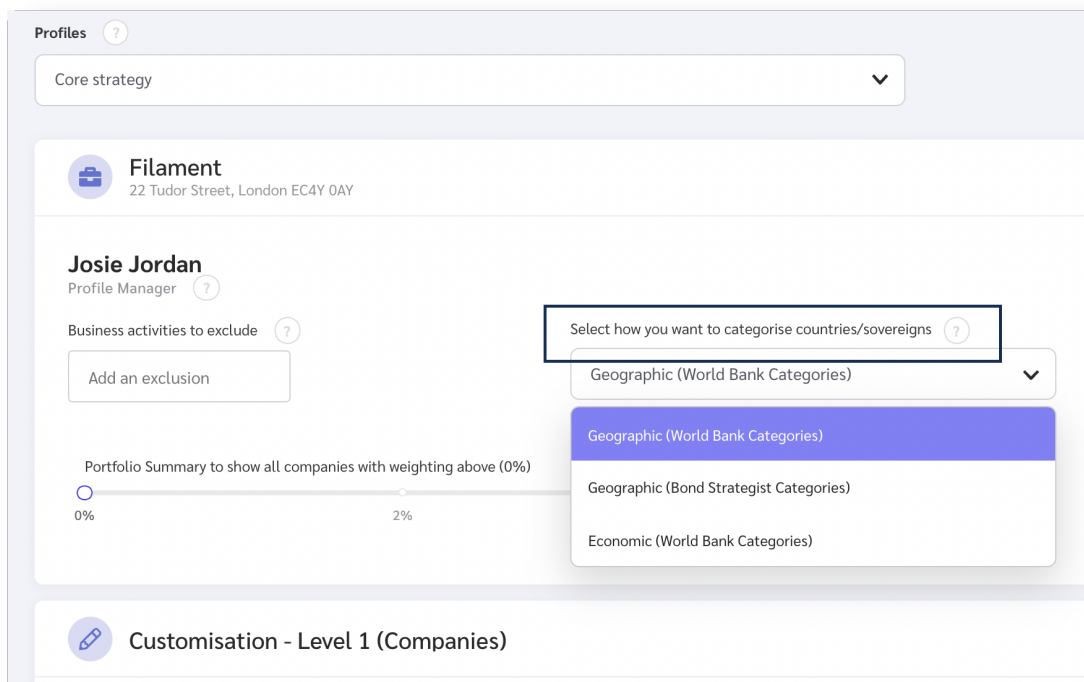
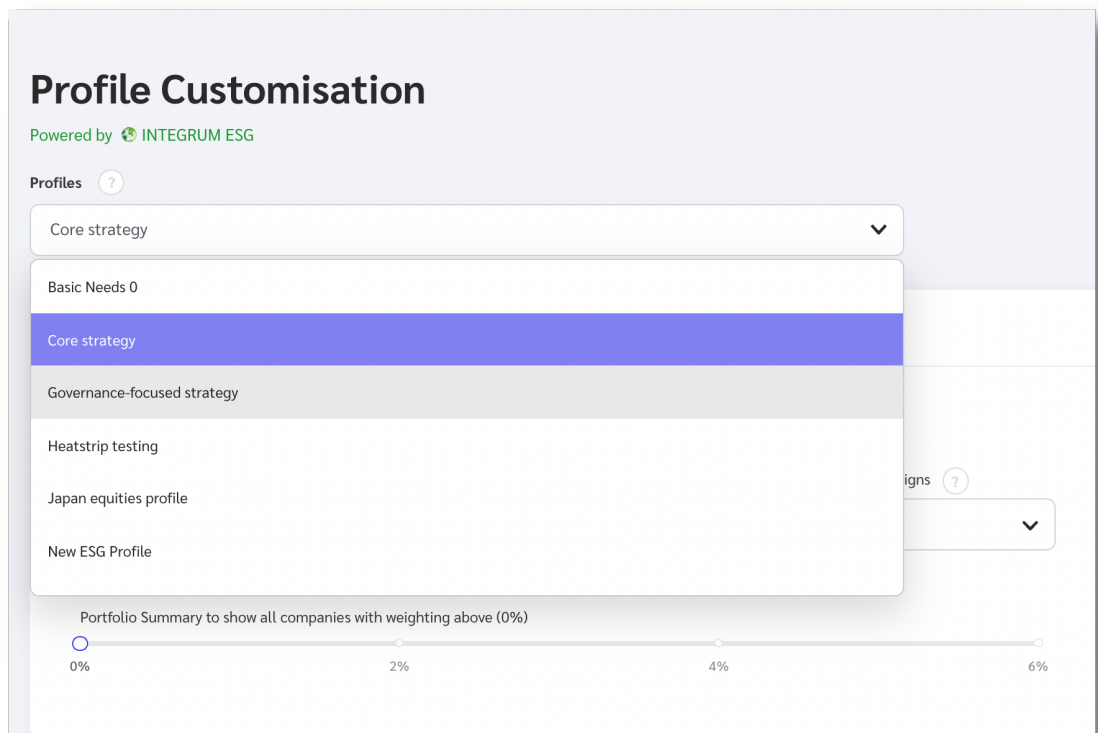
Save

Customisation - Level 1 (Companies)

COMPANIES COUNTRIES

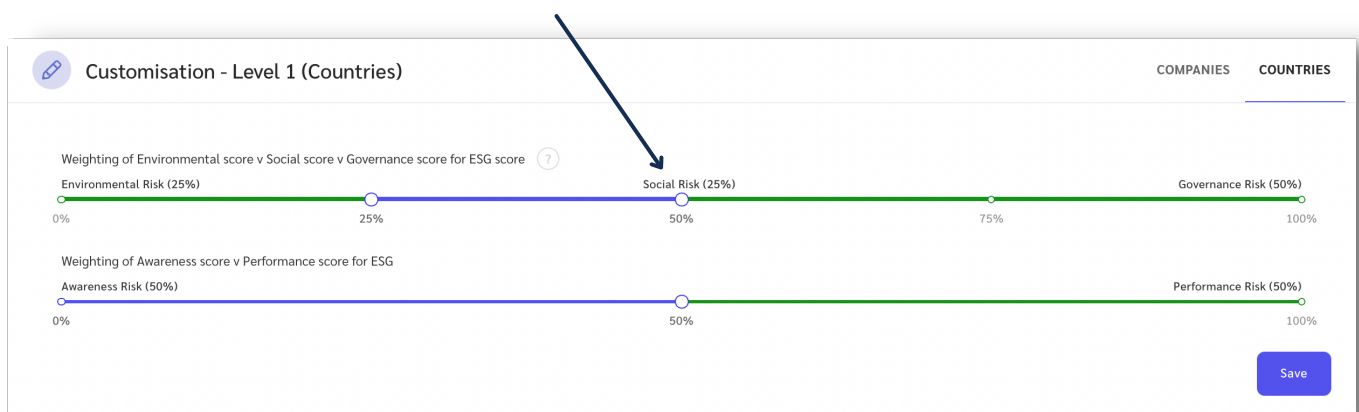
Select sector to view or customise weightings

You can create as many custom profiles as you want.

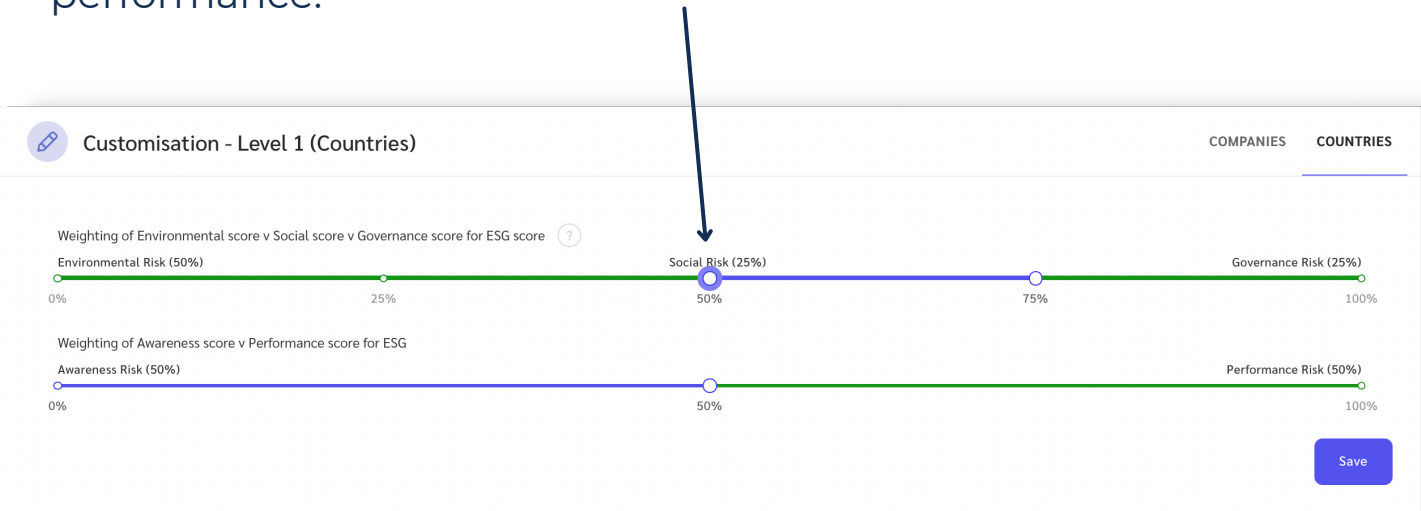


For Sovereigns, you can customise what the peer group should be.

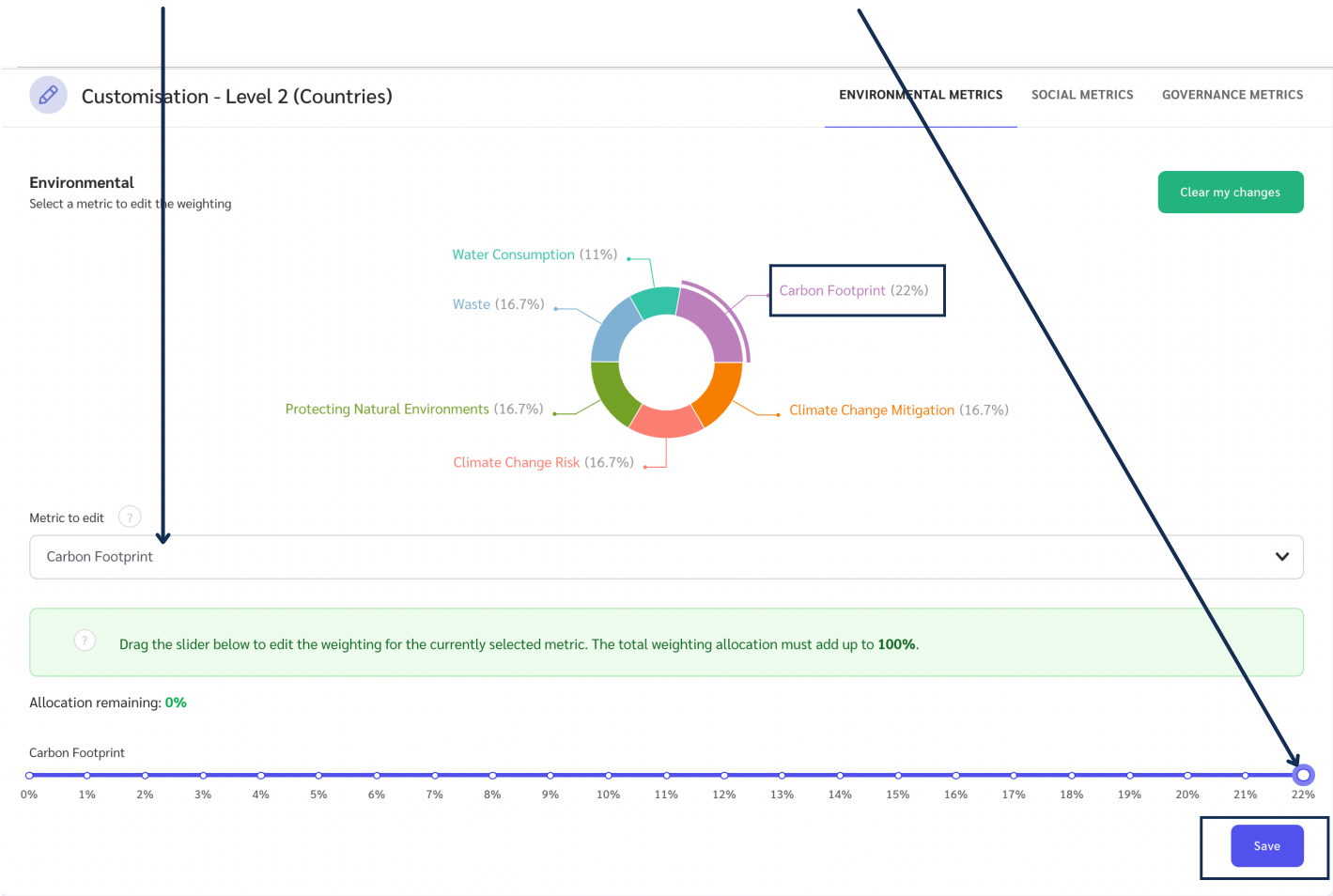
You can customise how the E, S and G scores should blend to generate the overall ESG rating.



Here, the user is increasing the importance of environmental performance.



Here, the user is increasing the weighting given to a country's carbon footprint. Remember to save your changes.



Our customisation tool means these ratings become proprietary to your firm.



We can see here, using Canada as an example, how the overall ESG score falls from a B to a C when applying this customised profile, because of the greater emphasis the user placed on carbon emissions.

You can use our simple screener tool to create focus lists for Sovereigns, by screening for certain attributes in the same way as you can when analysing companies.

The image shows a three-step process for using the 'Screening and Reporting' tool:

- Step 1: Main Interface**
The 'Screening and Reporting' dashboard is shown. A sidebar on the left contains a magnifying glass icon. The main area has a 'Profiles' dropdown set to 'New ESG Profile' and a 'Portfolios or Entire Universe' dropdown set to 'Screen Entire Coverage Universe'. Below this is a section titled 'Select fields you want to query' with tabs for 'COMPANIES' and 'COUNTRIES'. Under 'COUNTRIES', there is a button 'Add a Field' and a section 'Show these columns...' with buttons for '+ Add other data', 'Category', 'ESG Score', 'Environmental Score', 'Social Score', and 'Governance Score'. At the bottom are 'Run Query' and 'Load Query' buttons.
- Step 2: Column Selection Modal**
A modal titled 'Select a column to add' is displayed. It has a 'Select a field' dropdown set to 'Environmental Score'. Below the dropdown is a list of options: 'Category', 'ESG Score', 'Environmental Score' (highlighted in blue), 'Social Score', 'Governance Score', and 'Specific Metric (opens a metric selection menu)'.
- Step 3: Query Builder**
The 'Select fields you want to query' section is now populated with three criteria:
 - 'Environmental Score' is less than 2.
 - 'Governance Score' is less than 2.
 - 'Category' is 'Latin America and the Caribbean'.Each criterion has a dropdown for the operator (less than), a text input for the value, and buttons for 'AND', 'OR', edit, and delete. Below the criteria is the 'Show these columns...' section with buttons for '+ Add other data', 'Category', 'Governance Score', 'Environmental Score', 'ESG Score', and 'Social Score'. At the bottom are buttons for 'Run Query' (highlighted with a red box), 'Clear all fields', 'Save Query', and 'Load Query'.

Then, click 'Run Query'. The result can be exported to Excel.

Show these columns... ?

Add other data
Category
Governance Score
Environmental Score
ESG Score
Social Score

Run Query
Clear all fields
Save Query
Load Query

Result

Results: 10

Export to Excel
Export as .csv

Rank	Country Name	Category	Governance Score	Environmental Score	ESG Score	Social Score
1	Antigua and ...	Latin America and the Caribbean	1.75	1.13	1.61	2.75
2	Belize	Latin America and the Caribbean	1.68	1.42	1.69	2.38
3	Bolivia	Latin America and the Caribbean	1.89	1.26	1.56	2.13
4	Cuba	Latin America and the Caribbean	1.86	1.86	1.97	2.3
5	Guatemala	Latin America and the Caribbean	1.79	1.01	1.33	1.83
6	Haiti	Latin America and the Caribbean	1.36	0.86	1.1	1.56
7	Honduras	Latin America and the Caribbean	1.71	1.43	1.56	1.78
8	Nicaragua	Latin America and the Caribbean	1.96	1.42	1.57	1.7
9	Puerto Rico	Latin America and the Caribbean	1.54	0.44	0.8	1.23

The Sovereign data and ratings are completely consistent with the overall Integrum ESG dashboard. Transparent, customisable, easy to use, and very affordable.

Transparency of Underlying Data
Read more

Hassle-Free Client Portfolio Reporting
Read more

Real-Time ESG Sentiment Tracking
Read more

Customisation of ESG Scores
Read more

Use of Our Intuitive UI and API
Read more

Affordable Subscription Without Lock-In
Read more

If you would like a quick demo, or have any further questions, please just email contact@integrumesg.com