

STOXX USA 500 Climate Transition Benchmark

Climate Impact Assessment

OVERVIEW

DATE OF HOLDINGS 30 SEP 2021	COVERAGE 100%
AMOUNT INVESTED 100,000,000 EUR	BENCHMARK USED STOXX USA 500
PORTFOLIO TYPE EQUITY	

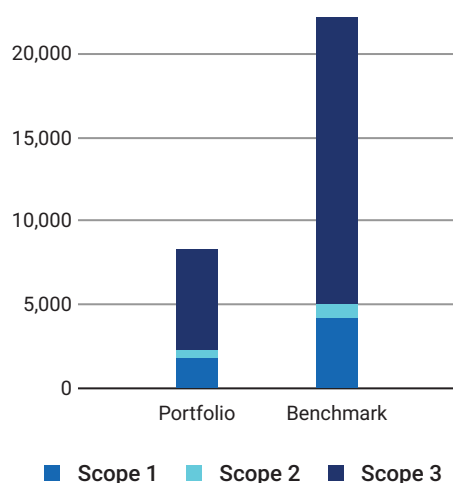
Carbon Metrics 1 of 3

Portfolio Overview

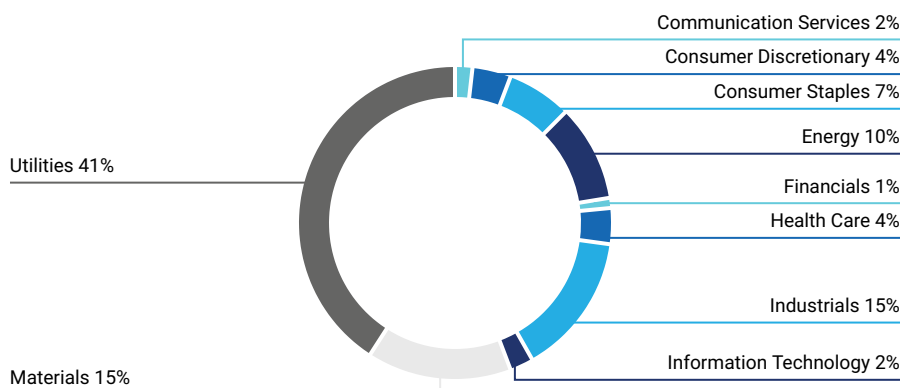
	Disclosure Number/Weight	Emission Exposure tCO ₂ e		Relative Emission Exposure tCO ₂ e/Mio EUR Revenue			Climate Performance Weighted Avg
		Scope 1 & 2	Incl. Scope 3	Relative Carbon Footprint	Carbon Intensity	Weighted Avg Carbon Intensity	Carbon Risk Rating ¹
Portfolio	65.9% / 87.7%	2,250	8,264	22.50	67.49	72.23	61
Benchmark	65.5% / 79.8%	5,048	22,158	50.48	168.07	129.64	53
Net Performance	0.4 p.p. / 7.9 p.p.	55.4%	62.7%	55.4%	59.8%	44.3%	—

Emission Exposure Analysis

Emissions Exposure (tCO₂e)



Sector Contributions to Emissions²



¹ Note: Carbon Risk Rating data is current as of the date of report generation.

² Emissions contributions for all other portfolio sectors is less than 1% for each sector.