

STOXX USA 500 Paris-Aligned Benchmark

Climate Impact Assessment

OVERVIEW

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

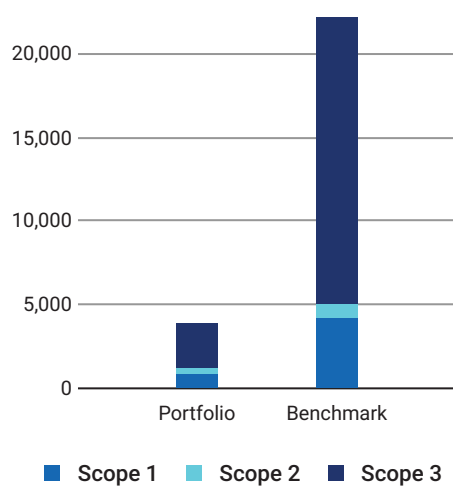
Carbon Metrics 1 of 3

Portfolio Overview

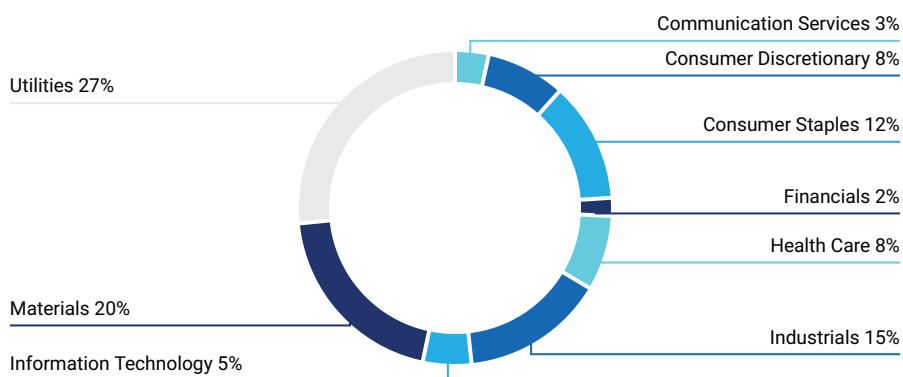
	Disclosure Number/Weight	Emission Exposure tCO ₂ e		Relative Emission Exposure tCO ₂ e/Mio EUR Revenue			Climate Performance Weighted Avg
		Scope 1 & 2	Incl. Scope 3	Relative Carbon Footprint	Carbon Intensity	Weighted Avg Carbon Intensity	Carbon Risk Rating ¹
	Share of Disclosing Holdings						
Portfolio	63% / 87.4%	1,162	3,829	11.62	35.53	45.32	62
Benchmark	65.5% / 79.8%	5,048	22,158	50.48	168.07	129.64	53
Net Performance	-2.5 p.p. / 7.6 p.p.	77%	82.7%	77%	78.9%	65%	—

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.