

EURO STOXX Paris-Aligned Benchmark

Climate Impact Assessment

OVERVIEW

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

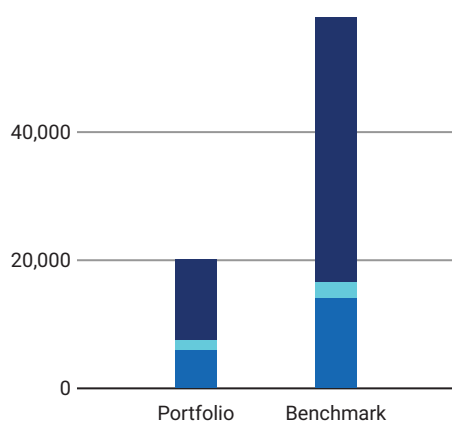
Carbon Metrics 1 of 3

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	88.5% / 98%	7,430	20,033	74.30	109.60	100.28	64
Benchmark	89.5% / 95.5%	16,500	57,769	165.00	223.26	204.60	56
Net Performance	-1 p.p. /2.5 p.p.	55%	65.3%	55%	50.9%	51%	—

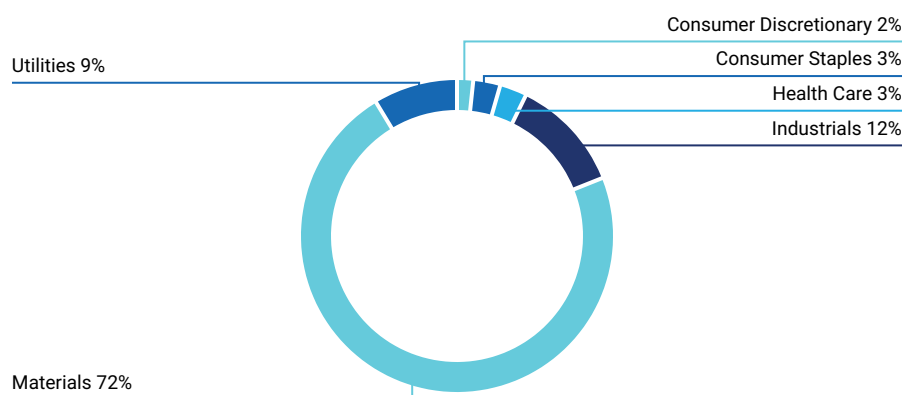
Emission Exposure Analysis

Emissions Exposure (tCO₂e)



■ Scope 1 ■ Scope 2 ■ Scope 3

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.