

## STOXX Europe 600 Paris-Aligned Benchmark

Climate Impact Assessment

### OVERVIEW

DATE OF HOLDINGS 30 SEP 2021	COVERAGE 99.77%
AMOUNT INVESTED 99,774,790 EUR	BENCHMARK USED STOXX Europe 600
PORTFOLIO TYPE EQUITY	

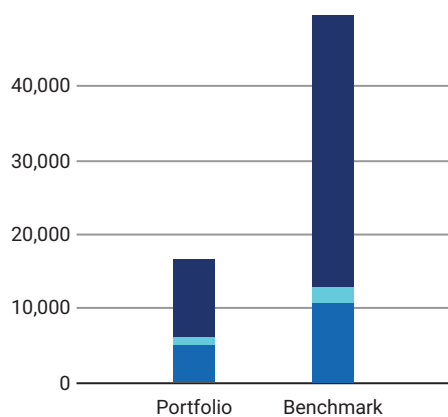
### Carbon Metrics 1 of 3

#### Portfolio Overview

	Disclosure Number/Weight	Emission Exposure tCO <sub>2</sub> e		Relative Emission Exposure tCO <sub>2</sub> 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 <sup>1</sup>
	Share of Disclosing Holdings						
<b>Portfolio</b>	88.7% / 97.9%	6,098	16,486	61.11	104.21	88.85	64
<b>Benchmark</b>	89.5% / 95%	12,687	49,466	127.16	188.56	159.97	55
<b>Net Performance</b>	-0.8 p.p. / 2.9 p.p.	51.9%	66.7%	51.9%	44.7%	44.5%	—

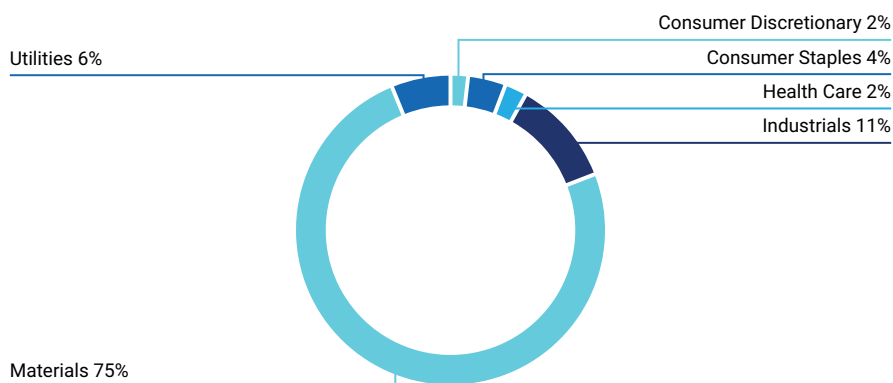
#### Emission Exposure Analysis

Emissions Exposure (tCO<sub>2</sub>e)



■ Scope 1 ■ Scope 2 ■ Scope 3

Sector Contributions to Emissions<sup>2</sup>



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

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