<table>
<thead>
<tr>
<th>CONSIDERATION OF ESG FACTORS IN THE BENCHMARK METHODOLOGY</th>
</tr>
</thead>
<tbody>
<tr>
<td>Item 1. Name of the benchmark administrator.</td>
</tr>
<tr>
<td>STOXX Ltd.</td>
</tr>
<tr>
<td>Item 2. Type of benchmark.</td>
</tr>
<tr>
<td>Equity</td>
</tr>
<tr>
<td>Item 3. Name of the benchmark.</td>
</tr>
<tr>
<td>Benchmark - STOXX Global ESG Impact</td>
</tr>
<tr>
<td>Family - STOXX Environmental Social &amp; Governance Family</td>
</tr>
<tr>
<td>Item 4. Does the methodology take into account ESG factors?</td>
</tr>
<tr>
<td>Yes</td>
</tr>
<tr>
<td>Item 5. How ESG factors taken into account for benchmark family.</td>
</tr>
<tr>
<td>(a) List of environmental factors considered</td>
</tr>
<tr>
<td>This benchmark family takes the following environmental factors into account by exclusion: Global Standards Screening; Controversy Ratings; Environmental Ratings; Overall ESG Ratings; Unconventional Oil &amp; Gas; Conventional Oil &amp; Gas; Thermal Coal; Genetically Modified Plants &amp; Seeds; Pesticides; Palm Oil; Power Generation from Fossil Fuels; Subsectorial Classification.</td>
</tr>
<tr>
<td>This benchmark family takes the following environmental factors into account by selection: Environmental Ratings; Overall ESG Ratings.</td>
</tr>
<tr>
<td>This benchmark family takes the following environmental factors into account by weighting: Environmental Ratings; Overall ESG Ratings; EU Climate Transition Benchmark (EU CBT) requirements; EU Paris Aligned Benchmark (EU PAB) requirements.</td>
</tr>
<tr>
<td>(b) List of social factors considered</td>
</tr>
<tr>
<td>This benchmark family takes the following social factors into account by exclusion: Global Standards Screening; Controversy Rating; Social Rating; Overall ESG Rating; Controversial Weapons; Weapons (Small Arms &amp; Military Contracting); Nuclear Power; Tobacco; Adult Environmental; Alcoholic Beverages; Fur &amp; Speciality Leather; Gambling; Abortion; Contraceptives; Human Embryonic Stem Cells; Genetically Modified Plants &amp; Seeds; Predatory Lending; Subsectorial Classification.</td>
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<td>This benchmark family takes the following social factors into account by selection: Social Rating; Overall ESG Rating.</td>
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<td>(c) List of governance factors considered</td>
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<tr>
<td>This benchmark family takes the following governance factors into account by exclusion: Global Standards Screening; Governance Rating; Overall ESG Rating.</td>
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<td>This benchmark family takes the following governance factors into account by weighting: Social Rating; Overall ESG Rating.</td>
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<td>Item 6. How ESG factors are applied for the stated benchmark.</td>
</tr>
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<td>(a) List of environmental factors</td>
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<tr>
<td>UN Global Compact Violations</td>
</tr>
<tr>
<td>Exclusion</td>
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## Factors considered

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<td>Business Involvement – Controversial Weapons</td>
<td>Exclusion</td>
</tr>
<tr>
<td> </td>
<td>Overall ESG Rating – KPI Score</td>
<td>Exclusion</td>
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<tr>
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### (a) List of social factors considered

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### (c) List of governance factors considered

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### Description of factors considered

**UNGC Violations:** Sustainalytics’ Global Standards Screening provides an assessment of a company’s impact on stakeholders and the extent to which a company causes, contributes or is linked to violations of international norms and standards (UNGC, OECD, UNGPs and their underlying conventions).

**Controversial Weapons:** Sustainalytics’ Controversial Weapons Radar monitors company involvement in the following areas: anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons.

**Overall ESG Rating:** Sustainalytics’ KPI scores measure how well issuers proactively manage five specific environmental, social and governance issues. (emission targets; percentage of board member independence; percentage of women on the board; policy against child labour; no ‘golden parachute’ agreements)

**Subsectorial Classification.** FTSE Russell Industry Classification Benchmark Subsectors are the lowest level of taxonomic hierarchy for the categorization and comparison of companies.

### Item 7. Data and standards used

#### (a) Data input.

The data are sourced externally from:

1. **Sustainalytics, a wholly owned subsidiary of Morningstar Inc.**
   
   [https://www.sustainalytics.com/](https://www.sustainalytics.com/)

2. **FTSE Russell, a wholly owned subsidiary of London Stock Exchange Group**
   
   [https://www.ftserussell.com/](https://www.ftserussell.com/)

#### (b) Verification and quality of data.

The verification and quality of data are checked both externally and internally by automated and manual quality assurance processes involving, inter alia, change control; change mapping; ID mapping; exception reporting; pre-publication reviews; continuous incident monitoring; quarterly rebalancing and centralised definitions.
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<tbody>
<tr>
<td>Date on which information has been last updated and reason for the update:</td>
<td>December 2020 - First Version</td>
</tr>
</tbody>
</table>