

CONSIDERATION OF ESG FACTORS IN THE BENCHMARK METHODOLOGY	
Item 1. Name of the benchmark administrator.	STOXX Ltd.
Item 2. Type of benchmark.	Equity
Item 3. Name of the benchmark.	Benchmark – iSTOXX Uninvest Sustainable World Family – STOXX Factor Based Environmental Social & Governance Family
Item 4. Does the methodology take into account ESG factors?	Yes
Item 5. ESG factors taken into account for benchmark family.	
(a) List of environmental factors considered	<p>This benchmark family takes the following environmental factors into account by exclusion: Global Standards Screening; Controversy Ratings; Environmental Ratings, Overall ESG Ratings; Unconventional Oil & Gas; Conventional Oil & Gas; Thermal Coal; Genetically Modified Plants & Seeds; Pesticides; Palm Oil; Power Generation from Fossil Fuels; Subsectorial Classification.</p> <p>This benchmark family takes the following environmental factors into account by selection: Environmental Ratings, Overall ESG Ratings.</p> <p>This benchmark family takes the following environmental factors into account by weighting: Environmental Ratings, Overall ESG Ratings.</p>
(b) List of social factors considered	<p>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 & Military Contracting); Nuclear Power; Tobacco; Adult Entertainment; Alcoholic Beverages; Fur & Speciality Leather; Gambling; Abortion; Contraceptives; Human Embryonic Stem Cells; Genetically Modified Plants & Seeds; Predatory Lending; Subsectorial Classification.</p> <p>This benchmark family takes the following social factors into account by selection: Social Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following social factors into account by weighting: Social Rating; Overall ESG Rating.</p>
(c) List of governance factors considered.	<p>This benchmark family takes the following governance factors into account by exclusion: Global Standards Screening; Governance Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following governance factors into account by selection: Governance Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following governance factors into account by weighting: Governance Rating; Overall ESG Rating.</p>
Item 6. ESG factors applied for the stated benchmark.	

(a) List of environmental factors considered	Environmental Ratings: – SBTi commitment	Selection
	Environmental Ratings: – SBTi commitment	Weighting
	Environmental Ratings: – CDP A List	Exclusion
	Environmental Ratings: – CDP A List	Weighting
	Environmental Ratings: – Carbon Intensity Score	Selection
	Environmental Ratings: – Carbon Intensity Score	Weighting
(b) List of social factors considered	Human Rights	Inclusion
	Human Capital Risk MEI Score	Selection
	Corporate Governance MEI Risk Score	Selection
	Business Involvement – Controversial Weapons	Exclusion
(c) List of governance factors considered.	Human Rights	Selection
	Human Capital Risk MEI Score	Selection
	Corporate Governance MEI Risk Score	Selection
	Business Involvement – Controversial Weapons	Exclusion
Description of factors considered.	<p>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.</p> <p>Human Rights: Sustainalytics' Human Rights focuses on how companies manage and respect fundamental human rights within their own operations. Emphasis is on measures taken to protect civil and political rights as well economic, social and cultural rights, including child and forced labour.</p> <p>Human Capital Risk MEI Score: Sustainalytics' Human Capital focuses on the management of human resources. It includes the management of risks related to scarcity of skilled labour through retention and recruitment programmes, and includes career development measures such as training programmes. Additionally, it includes labour relations issues, such as the management of freedom of association and non-discrimination, as well as working hours and minimum wages.</p> <p>Corporate Governance MEI Risk Score: Sustainalytics' Corporate Governance comprises six pillars: Board/Management Quality & Integrity; Board Structure; Ownership & Shareholder Rights; Remuneration; Audit & Financial Reporting; and Stakeholder Governance. These six pillars represent foundational structures for the management of ESG risks.</p> <p>EU PAB Requirements – The overall portfolio is weighted to meet the EU Paris Aligned Benchmark (EU PAB) requirements as outlined in the Report on Benchmarks Handbook, https://ec.europa.eu/info/sites/info/files/business_economy_euro/banking_and_finance/documents/192020-sustainable-finance-teg-benchmarks-handbook_en_0.pdf</p> <p>Environmental Ratings: – CDP A List is comprised of the top ranked companies on climate change on its database https://www.cdp.net/en/companies/companies-scores</p>	

	<p>More detailed information on the application of these categories is available within the relevant methodology guides.</p> <p>https://www.stoxx.com/rulebooks</p>
Item 7. Data and standards used	
(a) Data input.	<p>The data are sourced externally from:</p> <p>(i) Sustainalytics, a wholly owned subsidiary of Morningstar Inc. https://www.sustainalytics.com/</p> <p>(ii) ISS ESG, a subsidiary of Institutional Shareholder Services Inc. https://www.issgovernance.com/esg/</p> <p>(iii) CDP, a not-for-profit charity that runs a global environmental disclosure system. https://www.cdp.net/en</p>
(b) Verification and quality of data.	<p>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.</p>
(c) Reference standards	<p>Controversial Weapons: International treaties and conventions used to define Controversial Weapons include Non-proliferation Treaty (1968), Biological and Toxin Weapons Convention (1972), Chemical Weapons Convention (1997), Anti-Personnel Mine Ban Convention (1999), Convention on Cluster Munitions (2008), United Nations Convention on Certain Conventional Weapons (1980), and Convention on the Physical Protection of Nuclear Material (1980).</p>
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