

| CONSIDERATION OF ESG FACTORS IN THE BENCHMARK METHODOLOGY | | |
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| Item 1. Name of the benchmark administrator. | STOXX Ltd. | |
| Item 2. Type of benchmark. | Equity | |
| Item 3. Name of the benchmark. | Benchmark - EURO STOXX Sustainability Family - STOXX Environmental Social & Governance Family | |
| Item 4. Does the methodology take into account ESG factors? | Yes | |
| Item 5. How 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; EU Climate Transition Benchmark EU CTB requirements; EU Paris Aligned Benchmark (EU PAB) requirements.</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 Environmental; 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: Social Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following governance factors into account by weighting: Social Rating; Overall ESG Rating.</p> | |
| Item 6. How ESG factors are applied for the stated benchmark. | | |
| (a) List of environmental | Overall ESG Rating | Exclusion |

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| factors considered | | |
| (a) List of social factors considered | Overall ESG Rating | Exclusion |
| (c) List of governance factors considered. | Overall ESG Rating | Exclusion |
| Description of factors considered. | ESG Rating: Issuers are excluded if they fail to receive a positive rating when assessed using the Sarasin Sustainability Matrix. J Safra Sarasin analyse and rate each issuer in two criteria (company rating and industry rating); these two ratings are then combined to give an overall Sustainability rating. | |
| Item 7. Data and standards used | | |
| (a) Data input. | The data are sourced externally from: (i) Bank J Safra Sarasin Ltd, a wholly owned subsidiary of the J Safra Group. https://www.jsafrasarasin.com/internet/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. | |
| (c) Reference standards | None explicitly used for this benchmark | |
| Date on which information has been last updated and reason for the update: | December 2020 - First Version | |