

## 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 – EURO STOXX Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms  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 &amp; Gas; Conventional Oil &amp; Gas; Thermal Coal; Genetically Modified Plants &amp; 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 &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.</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 factors considered	Overall ESG Rating	Exclusion	
(a)List of social factors considered	Overall ESG Rating	Exclusion	
	Product Involvement – Alcohol	Exclusion	
	Product Involvement - Gambling	Exclusion	
	Product Involvement – Tobacco	Exclusion	
	Product Involvement – Weapons (Armaments & Firearms)	Exclusion	
(c)List of governance factors considered.	Overall ESG Rating	Exclusion	
Description of factors considered.	<p>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.</p> <p>Product Involvement: Companies which generate greater than 5% of their revenues from these industries are excluded from the index. Sarasin’s industry classification is used to identify which companies are members of these industries.</p>		
Item 7. Data and standards used			
(a) Data input.	<p>The data are sourced externally from:</p> <p>(i) Bank J Safra Sarasin Ltd, a wholly owned subsidiary of the J Safra Group.  <a href="https://www.jsafrasarasin.com/internet/com/">https://www.jsafrasarasin.com/internet/com/</a></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	None explicitly used for this benchmark		
Date on which information has been last updated and reason for the update:	December 2020 - First Version		