

<b>CONSIDERATION OF ESG FACTORS IN THE BENCHMARK METHODOLOGY</b>	
Item 1. Name of the benchmark administrator.	STOXX Ltd.
Item 2. Type of benchmark.	Equity
Item 3. Name of the benchmark.	Benchmark – iSTOXX APG EM Responsible Low Carbon ex Select SOE Family – STOXX 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 &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 Entertainment; 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: 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	APG ESG-Leader flag	Exclusion
(b) List of social factors considered	APG ESG Exclusion	Exclusion
	APG ESG-Leader flag	Selection
(c) List of governance factors considered.	APG ESG-Leader flag	Selection
	APG Good Governance flag	Exclusion
Description of factors considered.	<p>APG ESG Exclusion: a data attribute designed to identify companies that are excluded from the investment universe for product-based reasons (e.g., controversial weapons, tar sands, thermal coal, and tobacco), or conduct-based reasons, or because companies have an elevated risk of or proven to be violating one or more of the ten UNGC Principles.</p> <p>ESG Leader flag: a data attribute designed to identify companies that are adequately managing ESG risks. The assessment contains both normative and relative components and focuses on companies' preparedness and behaviour regarding business ethics, human rights, labor standards and the environment.</p> <p>APG Good Governance Flag: a data attribute to assess Good Governance Practices (GGP) of the investee companies. It considers 1) sound management structures 2) employee relations 3) remuneration of staff, and 4) tax compliance</p> <p>More detailed information on the application of these categories is available within the relevant methodology guides. <a href="https://www.stoxx.com/rulebooks">https://www.stoxx.com/rulebooks</a></p>	
Item 7. Data and standards used		
(a) Data input.	The data are sourced from APG:	
(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	<p>UNGC Violations: The United Nations Global Compact (UNGC) Principles, the Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, the UN Guiding Principles on Business and Human Rights (UNGPs), and their underlying conventions.</p> <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>	

Date on which information has been last updated and reason for the update:

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