

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 MUTB US Paris Aligned Index 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	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. This benchmark family takes the following environmental factors into account by selection: Environmental Ratings, Overall ESG Ratings. 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.
(b) List of social factors considered	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. This benchmark family takes the following social factors into account by selection: Social Rating; Overall ESG Rating. This benchmark family takes the following social factors into account by weighting: Social Rating; Overall ESG Rating.
(c) List of governance factors considered.	This benchmark family takes the following governance factors into account by exclusion: Global Standards Screening; Governance Rating; Overall ESG Rating. This benchmark family takes the following governance factors into account by selection: Governance Rating; Overall ESG Rating. This benchmark family takes the following governance factors into account by weighting: Governance Rating; Overall ESG Rating.
Item 6. ESG factors applied for the stated benchmark.	

(a) List of environmental factors considered	UN Global Compact Violations	Exclusion
	Controversy Rating –Severe	Exclusion
	Product Involvement – Fossil Fuels	Exclusion
	Carbon Risk Overall Score	Selection
	Carbon Intensity Reduction	Weighting
	UN Sustainable Development Goal 12,13,14,15 Obstruction	Exclusion
	Physical Risk Score	Selection
	Decrement Plan Computation Score	Selection
	Level Involvement Score	Selection
(b) List of social factors considered	UN Global Compact Violations	Exclusion
	Controversy Rating –Severe	Exclusion
	Product Involvement – Tobacco	Exclusion
	Business Involvement – Controversial Weapons	Exclusion
(c) List of governance factors considered.	UN Global Compact Violations	Exclusion
	Controversy Rating –Severe	Exclusion
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). Level Involvement Score: Sustainalytics assesses companies for their level of involvement in controversies that have an impact on the environment or society and the associated business risks companies face from such involvement. Each controversy is categorized from Category 1 (low ESG impact) to Category 5 (severe ESG impact). Physical Risk Score: ISS ESG's new Climate Physical Risk Analysis, within the Climate Impact Report, provides investors with in-depth, proprietary financial analysis to help assess the financial impact of physical climate risks on assets, issuers and portfolios. The ISS ESG climate physical risk assessment gives the investor a holistic overview of its exposure to physical climate risks Carbon Risk Ratings assess a company's carbon risk, driven by the transition to a low-carbon economy. The ratings are determined by evaluation of a company's material exposure to and management of carbon issues. The ISS ESG SDG Impact Rating identifies companies' positive and negative impact towards the UN Sustainable Development Goals (UN SDGs) across three pillars: Product & Services, Operations and Controversies. STOXX will use the dataset to minimize index exposure to obstructions in the 4 environmental related UN SDGs, SDG 12 Responsible Consumption and Production, SDG 13 Climate Action, SDG 14 Life Below Water and SDG 15 Life On Land., by screening out companies identified to have significant obstruction in these areas.	

	Decrement Plan Computation Score: Measures the annualized emissions reduction percentage calculated from ISS referencing data from both current and 2050 forecasts Controversy Rating: Sustainalytics assesses companies' involvement in incidents with negative ESG implications. A controversy is defined as an event or aggregation of events relating to an ESG topic and is measured by its severity on a scale of 1 to 5 (1- Low, 2- Moderate, 3- Significant, 4- High, 5- Severe). 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. Product Involvement: ISS ESG Product Involvement Research identifies companies' involvement on a range of product involvement categories. More detailed information on the application of these categories is available within the relevant methodology guides. https://www.stoxx.com/rulebooks
Item 7. Data and standards used	
(a) Data input.	The data are sourced externally from: (i) Data is offered through ISS ESG, the sustainable investment arm of Institutional Shareholder Services Inc. https://www.issgovernance.com/esg/ (ii) Sustainalytics, a wholly owned subsidiary of Morningstar Inc. https://www.issgovernance.com/esg/
(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	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. 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).
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