

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 PPF Responsible SDG Monthly Hedged 50% 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	ISS ESG SDGR Controversy Score	Selection
	ISS ESG SDGR Products and Services Score	Selection
	Entis SDI High Confidence Score	Weighting
	Carbon Emission Intensity	Weighting
	ISS ESG SDGR Products and Services Score	Weighting
	ISS ESG SDG Overall Score	Weighting
	Entis SDI Status	Weighting
	PPF Public Exclusions	Selection
(b) List of social factors considered	ISS ESG SDGR Controversy Score	Selection
	ISS ESG SDGR Products and Services Score	Selection
	Entis SDI High Confidence Score	Weighting
	ISS ESG SDGR Products and Services Score	Weighting
	ISS ESG SDG Overall Score	Weighting
	Entis SDI Status	Weighting
	PPF Public Exclusions	Selection
(c) List of governance factors considered.	PPF Public Exclusions	Selection
Description of factors considered.	<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> <ul style="list-style-type: none"> (i) ISS ESG, a subsidiary of Institutional Shareholder Services Inc. https://www.issgovernance.com/esg/ (ii) Entis SDI https://www.entis.ai/sdi-development-investments/ (iii) PPF, Philips Pension Fund https://philipspensioenfond.nl/ 	
(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>ISS: ISS ESG SDGR Controversy Score, ISS ESG SDGR Products and Services Score, Carbon Emission Intensity, ISS ESG SDG Overall Score</p> <p>Entis: Entis SDI High Confidence Score, Entis SDI Status</p>	

	PPF Public Exclusions: Securities of companies which appear on most current 'Uitsluitingslijst beleggingen,' posted on https://philipspensioenfonds.nl/ as of the review cut-off date
Date on which information has been last updated and reason for the update:	June 2022 - First Version