

## 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 iSTOXX Ocean Care 40 Decrement 5%<br>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 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. ESG factors applied for the stated benchmark.        |   |

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| (a)List of environmental factors considered                                | Environmental Rating – Operations Incidents   | Exclusion |  |
|  | Environmental Rating – Ocean Care KPIs  | Weighting |  |
| (a)List of social factors considered                                       |   |           |  |
|  |   |           |  |
| (c)List of governance factors considered.                                  |   |           |  |
|  |   |           |  |
| Description of factors considered.   | <p>Environmental Rating – Operations Incident Score: Sustainalytics' measures the extent to which issuers have been involved in operational incidents relevant to ocean pollution.</p> <p>Environmental Rating – Ocean Care KPIs: Sustainalytics' Ocean Care KPIs measures how well issuers manage 12 environmental KPIs concerned with efficient water management and strong environmental policies.</p> |           |  |
| Item 7. Data and standards used  |   |           |  |
| (a) Data input.  | <p>The reported data are sourced externally from:</p> <p>(i) Sustainalytics, a wholly owned subsidiary of Morningstar Inc.<br/> <a href="https://www.sustainalytics.com/">https://www.sustainalytics.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  | <p>No specific reference standards are used for this benchmark.</p>   |           |  |
| Date on which information has been last updated and reason for the update: | <p>December 2020 - First Version</p>  |           |  |