

| 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 – iSTOXX Transatlantic Megatrends ESG 60 GR Decrement 50 Index<br>Family – STOXX Thematic Index Family (ESG)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| 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.        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |

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| (a) List of environmental factors considered | UN Global Compact Violations                                                                                                                                                                                                                                                                                                                                                                 | Exclusion |
|                                              | Product Involvement – Thermal Coal Extraction                                                                                                                                                                                                                                                                                                                                                | Exclusion |
|                                              | Product Involvement – Thermal Coal Power Generation-Capacity                                                                                                                                                                                                                                                                                                                                 | Exclusion |
|                                              | Product Involvement – Unconventional Oil & Gas                                                                                                                                                                                                                                                                                                                                               | Exclusion |
|                                              | Overall ESG Risk Ratings                                                                                                                                                                                                                                                                                                                                                                     | Selection |
|                                              |                                                                                                                                                                                                                                                                                                                                                                                              |           |
| (b) List of social factors considered        | UN Global Compact Violations                                                                                                                                                                                                                                                                                                                                                                 | Exclusion |
|                                              | Business Involvement – Controversial Weapons                                                                                                                                                                                                                                                                                                                                                 | Exclusion |
|                                              | Product Involvement – Tobacco                                                                                                                                                                                                                                                                                                                                                                | Exclusion |
|                                              | Overall ESG Risk Ratings                                                                                                                                                                                                                                                                                                                                                                     | Selection |
|                                              |                                                                                                                                                                                                                                                                                                                                                                                              |           |
| (c) List of governance factors considered.   | UN Global Compact Violations                                                                                                                                                                                                                                                                                                                                                                 | Exclusion |
|                                              | Overall ESG Risk Ratings                                                                                                                                                                                                                                                                                                                                                                     | Selection |
|                                              |                                                                                                                                                                                                                                                                                                                                                                                              |           |
| 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).                                                                                         |           |
|                                              | 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: Sustainalytics' Product Involvement Research identifies companies' involvement on a range of product involvement categories.                                                                                                                                                                                                                                            |           |
|                                              | Overall ESG Risk Ratings: Sustainalytics' ESG Risk Ratings measure the degree to which a company's economic value (enterprise value) is at risk driven by ESG factors or, more technically speaking, the magnitude of a company's unmanaged ESG risks. The ESG Risk Ratings comprise two dimensions, Exposure and Management, to assess how much unmanaged ESG risk a company is exposed to. |           |
|                                              | More detailed information on the application of these categories is available within the relevant methodology guides.<br><a href="https://www.stoxx.com/rulebooks">https://www.stoxx.com/rulebooks</a>                                                                                                                                                                                       |           |
| Item 7. Data and standards used              |                                                                                                                                                                                                                                                                                                                                                                                              |           |
| (a) Data input.                              | The data are sourced externally from:<br><br>(i) Sustainalytics, a wholly owned subsidiary of Morningstar Inc.<br><a href="https://www.sustainalytics.com/">https://www.sustainalytics.com/</a>                                                                                                                                                                                              |           |

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| (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: | November 2022 - First Version                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |