

<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 – STOXX China A 900 Large ESG Index 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	UN Global Compact Violations	Exclusion
	Product Involvement – Thermal Coal	Exclusion
	Overall ESG Scores	Selection
(b) List of social factors considered	UN Global Compact Violations	Exclusion
	Business Involvement – Controversial Weapons	Exclusion
	Product Involvement – Tobacco	Exclusion
	Overall ESG Scores	Selection
(c) List of governance factors considered.	UN Global Compact Violations	Exclusion
	Overall ESG Scores	Selection
Description of factors considered.	<p>UNGC Violations: IIGF’s UN Global Compact screen identifies companies that are noncompliant with international standards such as the United Nations Global Compact (UNGC) Principles and related norms.</p> <p>Controversial Weapons: IIGF’s Controversial Weapons screen monitors company’s involvement in the following areas: cluster weapons, anti-personnel mines, biological and chemical weapons, nuclear weapons, depleted uranium, and white phosphorus weapons.</p> <p>Product Involvement: IIGF business involvement screen identifies companies’ involvement in a range of product involvement areas.</p> <p>Overall ESG Score: IIGF’s ESG Score evaluates the sustainable development level of various firms in the Chinese market. ESG performance evaluation is based on qualitative and quantitative indicators.</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.	<p>The data are sourced externally from:</p> <p>(i) International Institute of Green Finance (IIGF)  <a href="https://iigf-china.com/">https://iigf-china.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>UNGC Violations: The United Nations Global Compact (UNGC) Principles, the United Nations Principles for Responsible Investment (UN PRI), the United Nations Sustainable Development Goals (UN SDGs), and their underlying conventions.</p>	

	<p>Controversial Weapons: International treaties and conventions used to define Controversial Weapons include: Convention on Cluster Munitions(2008), Implementation of the Convention on Cluster Munitions(UNGA), Treaty on the Non-Proliferation of Nuclear Weapons(1968),The Anti-Personnel Landmines Treaty(1997, also known as The Ottawa Treaty), The Biological Weapons Convention(1975), The Chemical Weapons Convention (1977).</p> <p>ESG Score: considers international standards as well as Chinese policy on environment and market development. The overall score is derived from nearly 300 indicators across the E, S and G pillars.</p>
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