

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 L&G North America Diversified Multi-Factor ESG Monthly Hedged 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	<p>This benchmark family takes the following environmental factors into account by exclusion: Carbon emissions intensity; Carbon reserve intensity; Green revenue, Temperature Alignment, and Biodiversity program.</p> <p>This benchmark family takes the following environmental factors into account by selection: Carbon emissions intensity; Carbon reserve intensity; Green revenue, Temperature Alignment, and Biodiversity program.</p> <p>This benchmark family takes the following environmental factors into account by weighting: Carbon emissions intensity; Carbon reserve intensity; Green revenue, Temperature Alignment, and Biodiversity program.</p>
(b) List of social factors considered	<p>This benchmark family takes the following social factors into account by exclusion: Social diversity(% of Women on the board, Women at executive level, Women in management, Women in workforce); Human capital(Bribery and corruption policy, Freedom of association policy, Discrimination policy, Supply chain policy, Employee incidents, Business ethics incidents, Social supply chain incidents).</p> <p>This benchmark family takes the following social factors into account by selection: Social diversity(% of Women on the board, Women at executive level, Women in management, Women in workforce); Human capital(Bribery and corruption policy, Freedom of association policy, Discrimination policy, Supply chain policy, Employee incidents, Business ethics incidents, Social supply chain incidents).</p> <p>This benchmark family takes the following social factors into account by weighting: Social diversity (% of Women on the board, Women at executive level, Women in management, Women in workforce); Human capital(Bribery and corruption policy, Freedom of association policy, Discrimination policy, Supply chain policy, Employee incidents, Business ethics incidents, Social supply chain incidents).</p>
(c) List of governance factors considered.	<p>This benchmark family takes the following governance factors into account by exclusion: Investor rights (equal voting rights & free float); board composition (Independence of the chair, Independent directors on the Board & Board tenure; Audit oversight (Audit committee expertise, Non-audit fees paid to auditors & Audit opinion of the accounts).</p> <p>This benchmark family takes the following governance factors into account by selection: Investor rights (equal voting rights & free float); board composition (Independence of the chair, Independent directors on the Board & Board tenure; Audit oversight(Audit committee expertise, Non-audit fees paid to auditors & Audit opinion of the accounts).</p>

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(d) List of transparency factors considered.	<p>This benchmark family takes the following transparency factors into account by exclusion. The transparency score sets out expectations with regards to:</p> <p>ESG reporting standard; Verification of ESG reporting standards; Scope of GHG emissions; Tax disclosure; Director disclosure; Remuneration disclosure.</p> <p>This benchmark family takes the following governance factors into account by selection:</p> <p>ESG reporting standard; Verification of ESG reporting standards; Scope of GHG emissions; Tax disclosure; Director disclosure; Remuneration disclosure.</p> <p>This benchmark family takes the following governance factors into account by weighting:</p> <p>ESG reporting standard; Verification of ESG reporting standards; Scope of GHG emissions; Tax disclosure; Director disclosure; Remuneration disclosure</p>	
Item 6. ESG factors applied for the stated benchmark.		
(a) List of environmental factors considered	LGIM Future World Protection List (FWPL)	Exclusion
	Carbon Intensity	Weighting
	LGIM ESG scores	Weighting
(b) List of social factors considered	LGIM ESG scores	Weighting
(c) List of governance factors considered.	LGIM ESG scores	Weighting
Description of factors considered.	<p>The Future World Protection List includes companies that meets the criteria of Involvement in the manufacture and production of controversial weapons, Perennial violator of the United Nations Global Compact (UNGC), an initiative to encourage businesses worldwide to adopt sustainable and socially responsible policies and Involvement in mining and extraction of thermal coal, thermal-coal power generation and oil sands.</p> <p>LGIM ESG score Rules-based environmental, social, and governance (ESG) scores from Legal & General Investment Management Limited (LGIM). The LGIM ESG score combines an environment E score, a social S score, and a governance G score, with adjustments made for a company's overall levels of transparency T with regards to ESG issues. The scores can be downloaded from the LGIM ESG score website.</p> <p>Carbon Intensity: Carbon dioxide emissions that a company produces directly ('Scope 1') or is indirectly responsible for through its purchased energy ('Scope 2'). The sum of these emissions is divided by the companies' enterprise value (including cash). This provides a measure of the carbon emissions intensity of a company's activities, adjusted by company size and applicable across different sectors.</p> <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 https://www.issgovernance.com/esg/ (ii) LGIM <ul style="list-style-type: none"> a. LGIM Future World Protection Methodology, b. LGIM Future World Protection List.
(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.
Date on which information has been last updated and reason for the update:	November 2024 - First Version