

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 – EURO STOXX 50 ESG Filtered Index Family – STOXX Environmental Social & Governance Equity 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; Environmental Ratings, Overall ESG Ratings; Oil & Gas; Thermal Coal; Nuclear Power; 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; Social Rating, Overall ESG Rating; Controversial Weapons; Weapons (Civilian Firearms & Military Contracting); Tobacco; 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
	Environmental Protection Controversy	Exclusion
	Product Involvement – Nuclear Power	Exclusion

	Product Involvement – Coal	Exclusion
	Product Involvement – Unconventional Oil & Gas	Exclusion
	Carbon Intensity	Exclusion
	Energy Consumption Intensity	Exclusion
	ISS-ESG Corporate Rating	Exclusion
	Product Involvement – Fossil Fuels	Exclusion
(a)List of social factors considered	UN Global Compact Violations	Exclusion
	Human Rights Controversy	Exclusion
	Business Involvement – Controversial Weapons	Exclusion
	Product Involvement – Military Equipment	Exclusion
	Product Involvement – Tobacco	Exclusion
	Product Involvement – Civilian Firearms	Exclusion
	ISS-ESG Corporate Rating	Exclusion
(c)List of governance factors considered.	UN Global Compact Violations	Exclusion
	ISS-ESG Corporate Rating	Exclusion
Description of factors considered.	<p>UNGC Violations: ISS' 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).</p> <p>Controversial Weapons: ISS' 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.</p> <p>Human Rights Controversy: Companies are assessed based on their worst-Case Severity Indicator within the Key Thematic Area Fundamental Human Rights.</p> <p>Environmental Protection controversy: Companies are assessed based on their worst-Case Severity Indicator within the Key Thematic Area Environmental Protection.</p> <p>Product Involvement: ISS' Product Involvement Research identifies companies' involvement on a range of product involvement categories.</p> <p>ISS-ESG Corporate Rating: STOXX will exclude all companies that ISS-ESG identifies to have an ISS-ESG overall ESG Rating of D-, D, D+ or which are not rated.</p> <p>Carbon Intensity: Carbon intensity is expressed as the issuer's total carbon emissions per million USD of revenue as a proxy of the carbon efficiency per unit of output.</p> <p>Energy Consumption Intensity: STOXX will exclude companies that ISS-ESG identifies to have energy consumption in GWh per million EUR of revenue.</p>	

	<p>Overall ESG Rating: ISS' ESG Ratings measure how well issuers proactively manage the environmental, social and governance issues that are the most material to their business.</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> <p>(i) ISS ESG</p> <p>https://www.issgovernance.com/esg/</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 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> <p>ISS ESG's climate solutions follow the GHG Protocol and have been developed in line with various best practice and regulation-driven international reporting initiatives such as the Swedish AP fund guidelines, the Taskforce on Climate-related Financial Disclosures (TCFD), the French Energy Transition Law, the Dutch Platform Carbon Accounting Financials (PCAF), the German FNG label, the Febelfin Sustainability Standard, the Financial Stability Board and others.</p> <p>ESG Rating: The input comprises company reports, quantitative data from external sources, such as greenhouse gas (GHG) emissions or water consumption, materiality assessments as provided by companies, and third-party research, including regulatory news, sustainability Account Standards Board (SASB) information and assessments from the United Nations-supported Principles for Responsible Investment (PRI).</p>
Date on which information has been last updated and reason for the update:	<p>June 2023 – Second Version</p> <p>Addition of ISS-ESG Corporate Rating</p>