

| 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 – STOXX North America Climate Awareness Ex Global Compact and Controversial Weapons 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 & Gas; Conventional Oil & Gas; Thermal Coal; Genetically Modified Plants & 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.</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 & Military Contracting); Nuclear Power; Tobacco; Adult Entertainment; Alcoholic Beverages; Fur & Speciality Leather; Gambling; Abortion; Contraceptives; Human Embryonic Stem Cells; Genetically Modified Plants & 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 | Exclusion |
| | Product Involvement – Unconventional Oil & Gas | Exclusion |
| | Environmental Rating – Carbon Intensity | Weighting |
| | Environmental Rating – CDP Performance Band | Selection |
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| (b) List of social factors considered | UN Global Compact Violations | Exclusion |
| | Business Involvement – Controversial Weapons | Exclusion |
| | Product Involvement – Tobacco | Exclusion |
| | Product Involvement – Civilian Firearms | Exclusion |
| | Product Involvement – Military | Exclusion |
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| (c) List of governance factors considered. | UN Global Compact Violations | Exclusion |
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| 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>Product Involvement: ISS Product Involvement Research identifies companies' involvement on a range of product involvement categories.</p> <p>Environmental Ratings: – CDP's Performance Band ratings follow a proprietary scoring logic which is dependent upon external verification of issuers' reported emissions. Selection of all companies with a CDP Performance Band between A and C-.</p> <p>More detailed information on the application of these categories is available within the relevant methodology guides. 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, a subsidiary of Institutional Shareholder Services Inc. https://www.issgovernance.com/esg/</p> <p>(ii) CDP, a not-for-profit charity that runs a global environmental disclosure system. https://www.cdp.net/en</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> | |

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| (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: | <p style="text-align: center;">February 2024 – Second Version</p> <p>Addition of Norms Based Screening, Controversial Weapons, Tobacco, Thermal Coal, Civilian Firearms, Military, Unconventional Oil & Gas Involvement and change in data source to ISS</p> |