

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 – ISS STOXX Europe 600 Net Zero Transition 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	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. This benchmark family takes the following environmental factors into account by selection: Environmental Ratings, Overall ESG Ratings. 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.
(b) List of social factors considered	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. This benchmark family takes the following social factors into account by selection: Social Rating; Overall ESG Rating. This benchmark family takes the following social factors into account by weighting: Social Rating; Overall ESG Rating.
(c) List of governance factors considered.	This benchmark family takes the following governance factors into account by exclusion: Global Standards Screening; Governance Rating; Overall ESG Rating. This benchmark family takes the following governance factors into account by selection: Governance Rating; Overall ESG Rating. This benchmark family takes the following governance factors into account by weighting: Governance Rating; Overall ESG Rating.
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
	Product Involvement – Unconventional Oil & Gas Involvement	Exclusion
	ISS ESG carbon and climate risk rating	Exclusion
	Net Zero - IEA NZE 2050 Carbon Budget Scenario	Exclusion
	Net Zero - IEA NZE 2050 Carbon Budget Scenario	Weighting
	Biodiversity - Potentially Disappeared Fraction (PDF)	Weighting
	Net Zero - Implied Temperature	Weighting
	Net Zero - Net Zero Alignment Status	Weighting
	Net Zero - Net Zero Material GHG Disclosure	Weighting
	Net Zero - Net Zero Audit Report	Weighting
	Net Zero - Science-based Climate Targets	Weighting
	Product Involvement - Potential Emissions from Reserves	Weighting
	EU Taxonomy - Total Reported Aligned Capital Expenditure	Weighting
(b) List of social factors considered	UN Global Compact Violations	Exclusion
	Business Involvement – Controversial Weapons	Exclusion
	Product Involvement – Military Equipment	Exclusion
	Product Involvement – Civilian Firearms	Exclusion
	Product Involvement – Tobacco	Exclusion
(c) List of governance factors considered.	UN Global Compact Violations	Exclusion
Description of factors considered.	UNGC Violations: ISS-ESG assesses companies' adherence to international norms on human rights, labor standards, environmental protection and anti-corruption set out in the UN Global Compact and OECD Guidelines. Controversial Weapons: ISS-ESG assesses companies' involvement in banned or controversial weapons, including cluster munitions, anti-personnel mines, depleted uranium, nuclear weapons, and biological and chemical weapons. Product Involvement: ISS-ESG assesses companies' involvement in a wide range of products and services such as alcohol, animal welfare, cannabis, for-profit correctional facilities, gambling, pornography, tobacco and more. Carbon and Climate Risk rating: ISS ESG evaluates companies' capacity to cope with future challenges related to climate change and to seize opportunities arising from a transition to a low-carbon economy. Net Zero Solutions: ISS ESG's Net Zero alignment assessment is based on companies' substantiated commitments to achieving Net Zero by 2050, as well as whether they have	

	established interim targets, and have a decarbonization strategy. More detailed information on the application of these categories is available within the relevant methodology guides. https://www.stoxx.com/rulebooks
Item 7. Data and standards used	
(a) Data input.	The data are sourced from: (i) ISS ESG ISS ESG ISS
(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. 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).
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