

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 – STOXX Europe 600 ESG Broad Market 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; 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 & 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.	

(a)List of environmental factors considered	UN Global Compact and the OECD Guidelines	Exclusion
	Product Involvement – Thermal Coal	Exclusion
	Overall ESG Rating	Exclusion
	Product Involvement – Unconventional Oil & Gas	Exclusion
	Product Involvement – Fossil Fuels	Exclusion
	ESG Performance Score	Selection
(a)List of social factors considered	UN Global Compact and the OECD Guidelines	Exclusion
	Business Involvement – Controversial Weapons	Exclusion
	Product Involvement – Military Contracting	Exclusion
	Product Involvement – Tobacco	Exclusion
	Overall ESG Rating	Exclusion
	Product Involvement – Civilian Firearms	Exclusion
	ESG Performance Score	Selection
(c)List of governance factors considered.	UN Global Compact and the OECD Guidelines	Exclusion
	Overall ESG Rating	Exclusion
	ESG Performance Score	Selection
Description of factors considered.	UN Global Compact and the OECD Guidelines: ISS-ESG assesses companies' adherence to international norms on human rights, labour standards, environmental protection and anti-corruption established in the UN Global Compact and the OECD Guidelines.	
	Controversial Weapons: ISS-ESG assesses companies' involvement in banned or controversial weapons, including anti-personnel mines, biological weapons, chemical weapons, cluster munitions, depleted uranium programs, nuclear weapons (including non-NPT countries, i.e., countries not belonging to the Nuclear Non-proliferation Treaty), and white phosphorus.	
	Product Involvement: ISS-ESG assesses companies' involvement in a wide range of products and services Tobacco, Fossil Fuels, Unconventional oil & gas, Thermal coal, Civilian Firearms, and Military.	
	Overall ESG Rating: The ESG Corporate Rating measures performance on an absolute twelve-point letter and underlying numerical scale from A+/4.00 (excellent performance) to D-/1.00 (poor performance).	
	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.	<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>UN Global Compact and the OECD Guidelines: 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>Overall ESG rating: The ESG Corporate Rating measures performance on an absolute twelve-point letter and underlying numerical scale from A+/4.00 (excellent performance) to D-/1.00 (poor performance).</p>
Date on which information has been last updated and reason for the update:	<p>November 2024 – Third Version</p> <p>Sustainalytics to ISS ESG data switch, addition of Fossil fuels, and renaming of Civilian Firearms, UN Global Compact and the OECD Guidelines and ESG Performance Score</p>