

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 Europe Select Dividend ESG Filtered 30 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: 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 Equipment); 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
	Product Involvement – Coal	Exclusion
	Carbon Intensity	Exclusion

	Energy Consumption Intensity	Exclusion
(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 Equipment	Exclusion
	Human Rights Controversy	Exclusion
(c) List of governance factors considered.	UN Global Compact Violations	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. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. Companies identified as "Very Severe" are excluded.</p> <p>Energy consumption intensity: The amount of energy used to produce a given level of output or activity. STOXX will exclude companies that ISS-ESG identifies to have energy consumption in GWh per million EUR of revenue.</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>Product Involvement: ISS Product Involvement Research identifies companies' involvement on a range of product involvement categories.</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>	

(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	<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:	October 2024 - First Version