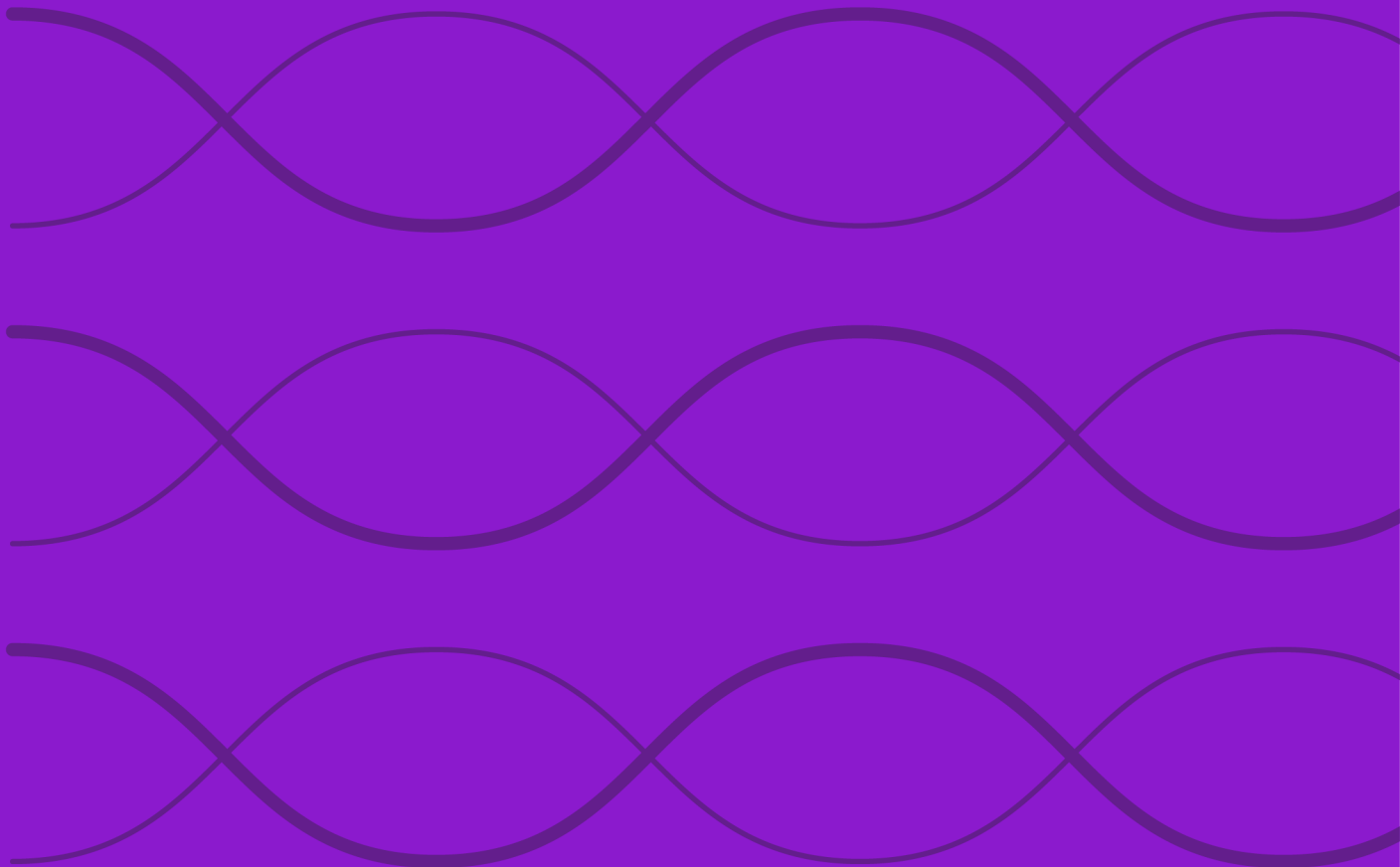


# Morningstar Transatlantic Auto Banks Luxury Tech and Telecom ESG Screened Select 60

ESG Report - Benchmark Statement



## EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT

SECTION 1 - CONSIDERATION OF ESG FACTORS		
Item 1.	Name of the benchmark administrator	Morningstar Indexes Limited
Item 2.	Type of benchmark or amil benchmarks	Equity
Item 3.(a)	Name of the benchmark family	Morningstar Transatlantic Auto Banks Luxury Tech and Telecom ESG Screened Select 60
Item 3.(b)	Name of the benchmarks	Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60
Item 4.	Are there any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?	No
Item 5.	Does the benchmark or family of benchmarks pursue ESG objectives?	Yes
Item 6.	Details of the ESG factors for each family of benchmarks	Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60
Item 7.	Details of the ESG factors for each benchmark	Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60
Item 8.	Data and standards used	Please see below
(a)	Description of data sources used to provide information on the ESG factors in the benchmark statement	The data and standards used to provide information about the ESG factors in the ESG Report - Benchmark Statement are sourced via Sustainalytics. For more details, please refer to the Morningstar ESG Metrics Guide available at <a href="https://indexes.morningstar.com/">https://indexes.morningstar.com/</a> .
(b)	Reference standards	The data and standards used to provide information about the ESG factors in the ESG Report - Benchmark Statement are sourced via Sustainalytics. For more details, please refer to the Morningstar ESG Metrics Guide available at <a href="https://indexes.morningstar.com/">https://indexes.morningstar.com/</a> .

SECTION 2 - ADDITIONAL DISCLOSURE REQUIREMENTS FOR EU CLIMATE TRANSITION AND EU PARIS-ALIGNED BENCHMARKS		
Item 9.	Where a benchmark is labelled as 'EU Climate Transition Benchmark' or 'EU Paris-aligned Benchmark', benchmark administrators shall also disclose the following information:	
(a)	Forward-looking year-on-year decarbonisation trajectory	Not Applicable
(b)	Degree to which the IPCC decarbonisation trajectory (1,5 °C with no or limited overshoot) has been achieved on average per year since creation	Not Applicable
(c)	Overlap between those benchmarks and their investable universe, as defined in Article 1. point (e), of Commission Delegated Regulation(EU) 2020/1818 (1), using the active share at asset level	Not Applicable

SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT		
Item 10.	Benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, disclose the following information:	
(a)	Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement?	No
(b)	The temperature scenario used fir the alignment with the target of reducing GHG emission or attaining of the objectives of the paris Agreement	Not Applicable
(c)	The name of the provider of the tempreature scenario used for the alignment with the target of reducing CHG emmions or attaining of the objectives of the paris Agreement	Not Applicable
(d)	The methodology used of the measurement of the alignment with the tempreature scenario	Not Applicable
		Not Applicable
(e)	The hyperlink to the website of the tempreature scenario used	Not Applicable
	Date on which information has last been updated	23 December 2024

**EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT**

**SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT**

	<b>The reason why the information has been updated</b>	Quarterly Review
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