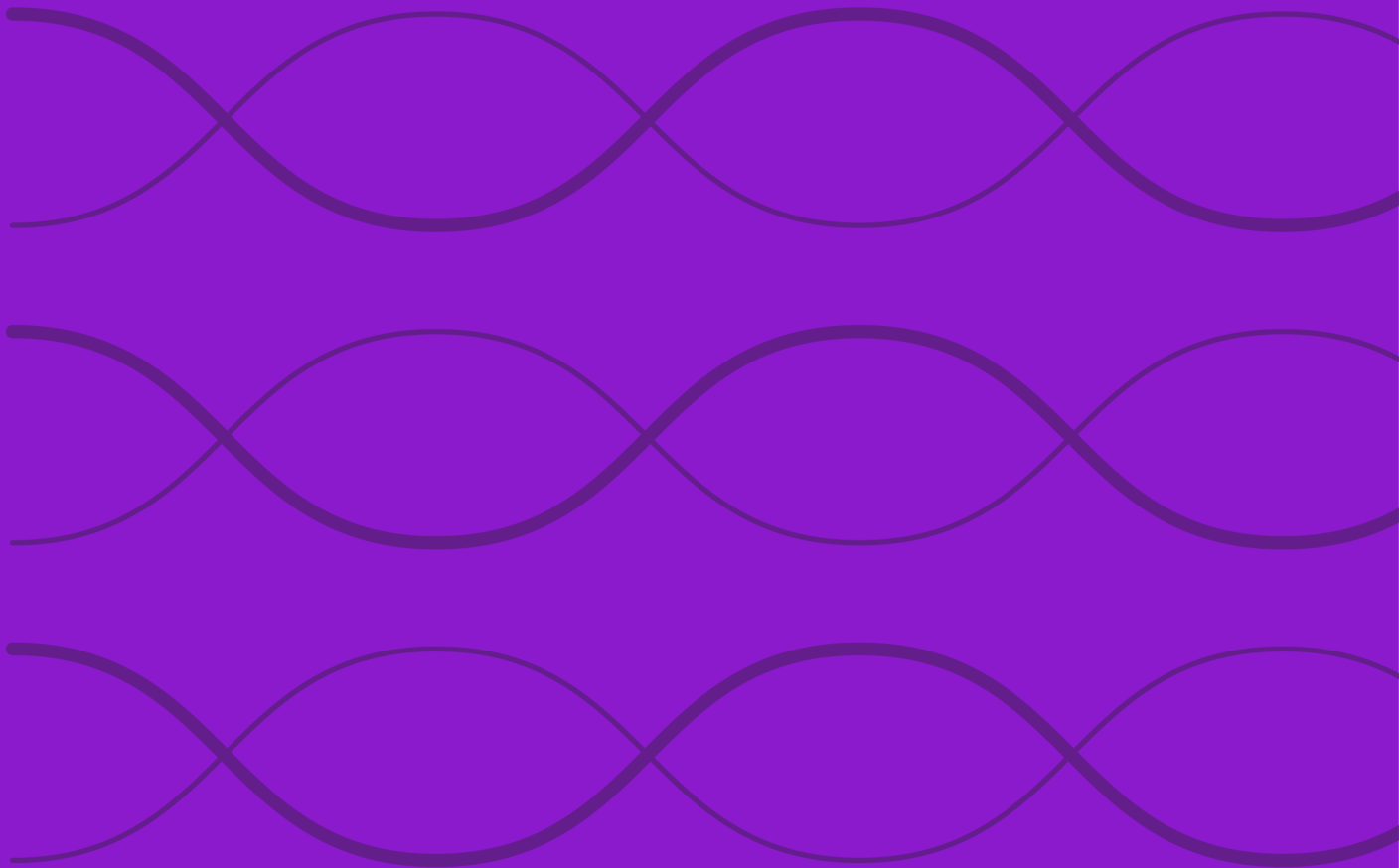


Morningstar Exponential Technologies ESG Screened Select

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 family of benchmarks | Equity |
| Item 3.(a) | Name of the benchmark family | Morningstar Exponential Technologies ESG Screened Select |
| Item 3.(b) | Name of the benchmarks | Morningstar Exponential Technologies ESG Screened Select |
| | | Morningstar Exponential Technologies ESG Screened Target Volatility 7% Select |
| 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 Exponential Technologies ESG Screened Select |
| | | Morningstar Exponential Technologies ESG Screened Target Volatility 7% Select |
| Item 7. | Details of the ESG factors for each benchmark | Morningstar Exponential Technologies ESG Screened Select |
| | | Morningstar Exponential Technologies ESG Screened Target Volatility 7% Select |
| 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 https://indexes.morningstar.com/ . |
| (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 https://indexes.morningstar.com/ . |

| 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 for 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 temperature scenario used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement | Not Applicable |
| (d) | The methodology used of the measurement of the alignment with the temperature scenario | Not Applicable |
| | | Not Applicable |
| (e) | The hyperlink to the website of the temperature scenario used | Not Applicable |

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT

| SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT | | |
|--|--|------------------|
| | Date on which information has last been updated | 24 March 2025 |
| | The reason why the information has been updated | Quarterly Review |

About Morningstar Indexes

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