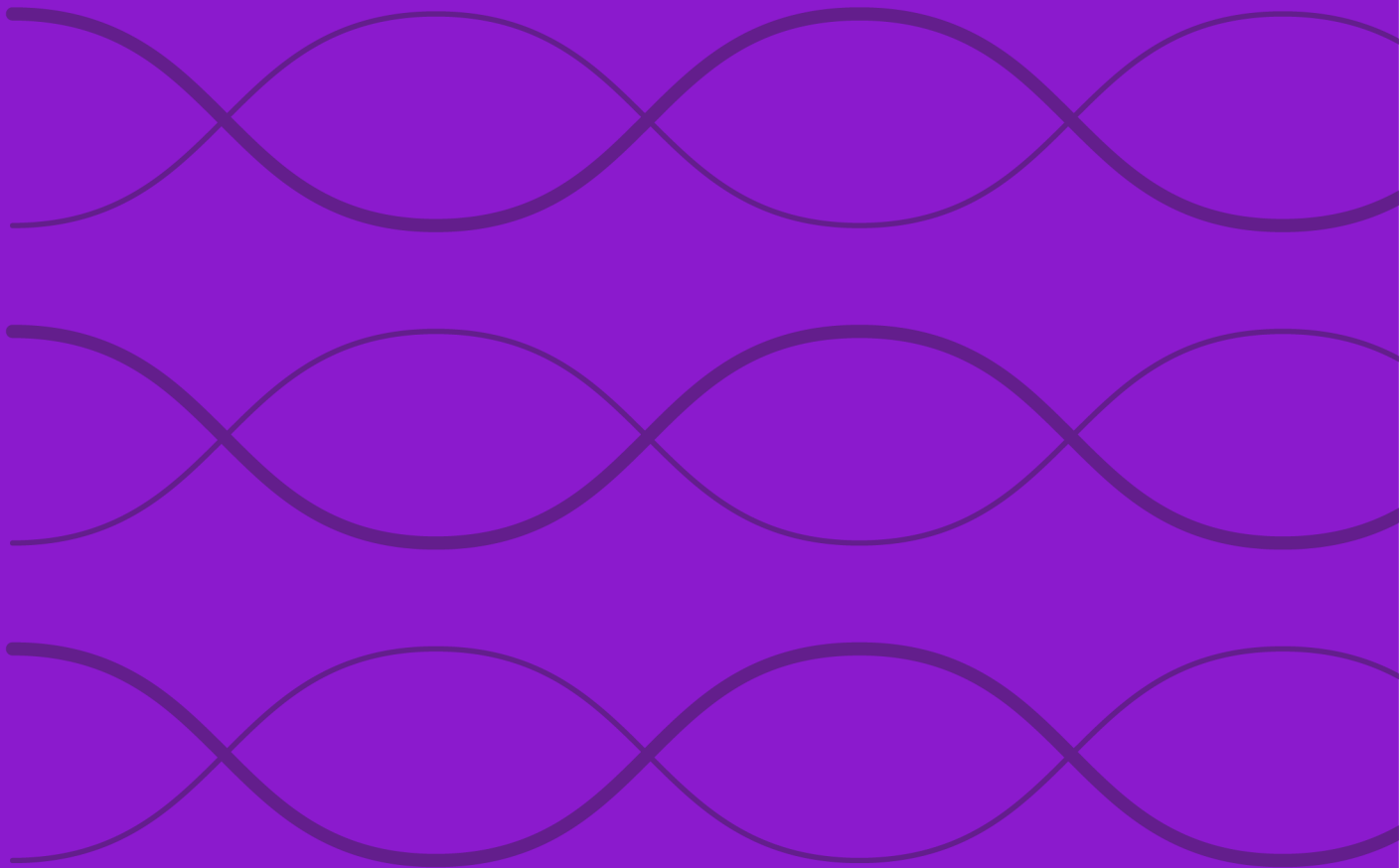


# Morningstar Transatlantic Auto Banks Luxury Tech and Telecom ESG Screened Select 60

ESG Report - Benchmark Statement



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

<b>SECTION 1 - CONSIDERATION OF ESG FACTORS</b>		
<b>Item 1.</b>	<b>Name of the benchmark administrator</b>	Morningstar Indexes Limited
<b>Item 2.</b>	<b>Type of benchmark or family of benchmarks</b>	Equity
<b>Item 3.(a)</b>	<b>Name of the benchmark family</b>	Morningstar Transatlantic Auto Banks Luxury Tech and Telecom ESG Screened Select 60
<b>Item 3.(b)</b>	<b>Name of the benchmarks</b>	Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60
<b>Item 4.</b>	<b>Are there any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?</b>	No
<b>Item 5.</b>	<b>Does the benchmark or family of benchmarks pursue ESG objectives?</b>	Yes
<b>Item 6.</b>	<b>Details of the ESG factors for each family of benchmarks</b>	Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60
<b>Item 7.</b>	<b>Details of the ESG factors for each benchmark</b>	Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60
<b>Item 8.</b>	<b>Data and standards used</b>	Please see below
<b>(a)</b>	<b>Description of data sources used to provide information on the ESG factors in the benchmark statement</b>	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>(b)</b>	<b>Reference standards</b>	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>SECTION 2 - ADDITIONAL DISCLOSURE REQUIREMENTS FOR EU CLIMATE TRANSITION AND EU PARIS-ALIGNED BENCHMARKS</b>		
<b>Item 9.</b>	<b>Where a benchmark is labelled as 'EU Climate Transition Benchmark' or 'EU Paris-aligned Benchmark', benchmark administrators shall also disclose the following information:</b>	
<b>(a)</b>	<b>Forward-looking year-on-year decarbonisation trajectory</b>	Not Applicable
<b>(b)</b>	<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</b>	Not Applicable
<b>(c)</b>	<b>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</b>	Not Applicable

<b>SECTION 3 - DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT</b>		
<b>Item 10.</b>	<b>Benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, disclose the following information:</b>	
<b>(a)</b>	<b>Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement?</b>	No
<b>(b)</b>	<b>The temperature scenario used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement</b>	Not Applicable
<b>(c)</b>	<b>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</b>	Not Applicable
<b>(d)</b>	<b>The methodology used of the measurement of the alignment with the temperature scenario</b>	Not Applicable
		Not Applicable
<b>(e)</b>	<b>The hyperlink to the website of the temperature scenario used</b>	Not Applicable
	<b>Date on which information has last been updated</b>	22 December 2025

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT

SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT		
	The reason why the information has been updated	Quarterly Review

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**[Indexes@morningstar.com](mailto:Indexes@morningstar.com)**

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