

Morningstar Global Target Market  
Exposure Paris Aligned  
Benchmark Select & Morningstar  
US Small Cap Target Market  
Exposure Paris Aligned  
Benchmark Select

ESG Report - Benchmark Statement

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

<b>SECTION 1 - CONSIDERATION OF ESG FACTORS</b>		
Item 1.	<b>Name of the benchmark administrator</b>	Morningstar Indexes Limited
Item 2.	<b>Type of benchmark or amil benchmarks</b>	Equity
Item 3.(a)	<b>Name of the benchmark family</b>	Morningstar Global Target Market Exposure Paris Aligned Benchmark Select & Morningstar US Small Cap Target Market Exposure Paris Aligned Benchmark Select
Item 3.(b)	<b>Name of the benchmarks</b>	Morningstar US Small Cap Target Market Exposure Paris Aligned Benchmark Select
		Morningstar Global Target Market Exposure Paris Aligned Benchmark Select
Item 4.	<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>	Yes
Item 5.	<b>Does the benchmark or family of benchmarks pursue ESG objectives?</b>	Yes
Item 6.	<b>Details of the ESG factors for each family of benchmarks</b>	Morningstar US Small Cap Target Market Exposure Paris Aligned Benchmark Select
		Morningstar Global Target Market Exposure Paris Aligned Benchmark Select
Item 7.	<b>Details of the ESG factors for each benchmark</b>	Morningstar US Small Cap Target Market Exposure Paris Aligned Benchmark Select
		Morningstar Global Target Market Exposure Paris Aligned Benchmark Select
Item 8.	<b>Data and standards used</b>	Please see below
(a)	<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. Fore 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>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>		
Item 9.	<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>	
(a)	<b>Forward-looking year-on-year decarbonisation trajectory</b>	Morningstar US Small Cap Target Market Exposure Paris Aligned Benchmark Select
		Morningstar Global Target Market Exposure Paris Aligned Benchmark Select
(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>	Morningstar US Small Cap Target Market Exposure Paris Aligned Benchmark Select
		Morningstar Global Target Market Exposure Paris Aligned Benchmark Select
(c)	<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>	Morningstar US Small Cap Target Market Exposure Paris Aligned Benchmark Select
		Morningstar Global Target Market Exposure Paris Aligned Benchmark Select

<b>SECTION 3 - DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT</b>		
Item 10.	<b>Benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, disclose the following information:</b>	
(a)	<b>Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement?</b>	Yes
(b)	<b>The temperature scenario used fir the alignment with the target of reducing GHG emission or attaining of the objectives of the paris Agreement</b>	Not Available
(c)	<b>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</b>	
(d)	<b>The methodology used of the measurement of the alignment with the tempreature scenario</b>	The methodology used to measure the alignment with the temperature scenario is detailed in the relevant Rulebook
		Morningstar US Small Cap Target Market Exposure Paris Aligned Benchmark Select
		Morningstar Global Target Market Exposure Paris Aligned Benchmark Select

**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>(e)</b>	<b>The hyperlink to the website of the temperature scenario used</b>	
	<b>Date on which information has last been updated</b>	22 June 2026
	<b>The reason why the information has been updated</b>	Quarterly Review

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