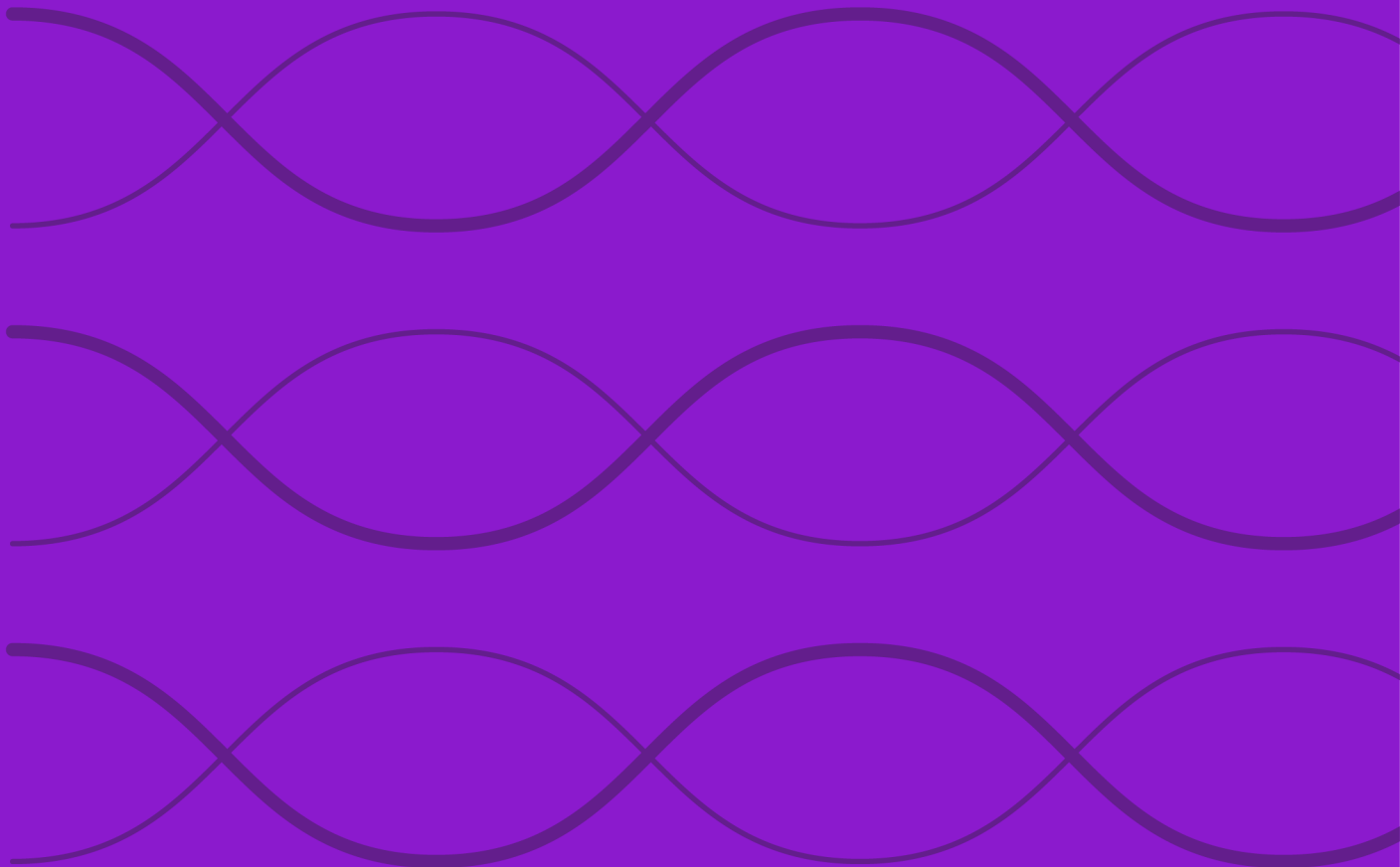


# Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60 Capped Series

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 Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60 Capped Series  |
| Item 3.(b)                                      | <b>Name of the benchmarks</b>   | Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60 Capped   |
| 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> | No   |
| 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 Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60 Capped   |
| Item 7.   | <b>Details of the ESG factors for each benchmark</b>  | Morningstar Transatlantic Auto Banks Luxury Tech & Telecom ESG Screened Select 60 Capped   |
| 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>   | Not Applicable |
| (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 |
| (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> | Not Applicable |

| <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>   | No             |
| (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 Applicable |
| (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> | Not Applicable |
| (d)   | <b>The methodology used of the measurement of the allignment with the tempreature scenario</b>   | Not Applicable |
|   |  | Not Applicable |
| (e)   | <b>The hyperlink to the website of the tempreature scenario used</b>   | Not Applicable |
|   | <b>Date on which information has last been updated</b>   | 22 June 2026   |

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

| <b>SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT</b> |                  |
|---|------------------|
| <b>The reason why the information has been updated</b>                                    | Quarterly Review |

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