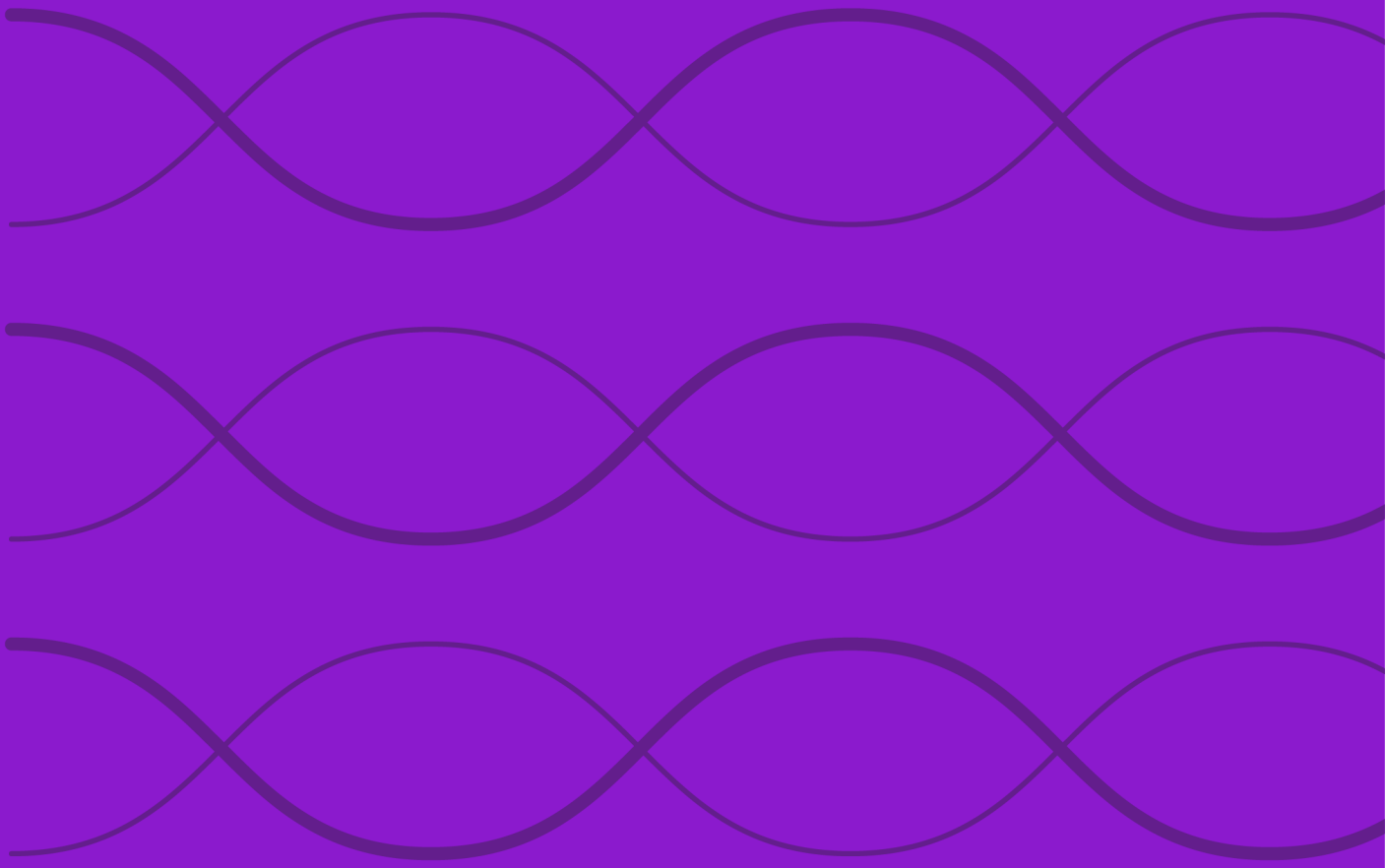
MORNINGSTAR Indexes

Morningstar France Paris Aligned Benchmark Select 40

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 GmbH
Item 2.	**Type of benchmark or amil benchmarks**	Equity
Item 3.(a)	**Name of the benchmark family**	Morningstar France Paris Aligned Benchmark Select 40
Item 3.(b)	**Name of the benchmarks**	Morningstar France Paris Aligned Benchmark Sustainability 40 (EUR)
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?**	Yes
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 France Paris Aligned Benchmark Sustainability 40 (EUR)
Item 7.	**Details of the ESG factors for each benchmark**	Morningstar France Paris Aligned Benchmark Sustainability 40 (EUR)
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. Fore 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**	Morningstar France Paris Aligned Benchmark Sustainability 40 (EUR)
(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**	Morningstar France Paris Aligned Benchmark Sustainability 40 (EUR)
(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**	Morningstar France Paris Aligned Benchmark Sustainability 40 (EUR)

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?**	Yes
(b)	**The temperature scenario used for the allignment with the target of reducing GHG emission or attaining of the objectives of the paris Agreement**	The Intergovernmental Panel on Climate Change's (IPCC) 1.5 degree celsius with no or limited overshoot temperature scenario.
(c)	**The name of the provider of the tempreature scenario used for the allignment with the target of reducing CHG emmions or attaining of the objectives of the paris Agreement**	Intergovernmental Panel on Climate Change's (IPCC)
(d)	**The methodology used of the measurement of the allignment with the tempreature scenario**	The methodology used to measure the alignment with the temperature scenario is detailed in the relevant Rulebook
		Morningstar France Paris Aligned Benchmark Sustainability 40 (EUR)
(e)	**The hyperlink to the website of the tempreature scenario used**	https://www.ipcc.ch/sr15/
	Date on which information has last been updated	21 September 2026

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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