

EXPLANATION OF HOW KEY ELEMENTS OF THE BENCHMARK METHODOLOGY REFLECT ENVIRONMENTAL, SOCIAL, AND GOVERNANCE (ESG) FACTORS

Knights of Columbus U.S. All Cap Index



This document provides an explanation of how the key elements of the benchmark methodology reflect ESG factors. It is compiled in accordance with the requirements of point (d) of Article 13 (1) of Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 (the "Benchmarks Regulation") and of the Commission Delegated Regulation (EU) 2020/1817.

General Information

Name of the benchmark administrator	Solactive AG
Type of benchmark or family of benchmarks	Equity
Name of the benchmark or family of benchmarks	Knights of Columbus U.S. All Cap Index
Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes

ESG Factors Applied in the Benchmark Methodology

List of environmental factors considered	> Not applicable
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with policies and practices inconsistent with the United States Conference of Catholic Bishops' Socially Responsible Investing Guidelines.> Exclusion of companies that have any ties to abortifacients or abortion.> Exclusion of companies with any ties to production, or generating >5% of their revenue from distribution, of contraception.> Exclusion of companies engaging in human embryonic stem cell (HESC), fetal tissue, cloning research or research organizations contracted to conduct human, embryonic, fetal or adult stem cell research.> Exclusion of companies engaging in gender or racial discrimination in the workplace.> Exclusion of companies with verified ongoing involvement or an imminent involvement/strong indications of involvement / fragmentary information about involvement in the area of controversial weapons (including chemical, biological and nuclear weapons (both under and outside the Treaty on the Non-Proliferation of Nuclear Weapons), depleted uranium munitions, cluster munitions, and anti-personnel mines).> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from involvement in military equipment or services.> Exclusion of companies generating revenues >5% from the production and / or distribution of pornography.> Exclusion of companies with a Community Reinvestment Act (CRA) rated as "Needs to Improve" or "Substantial Noncompliance".
List of governance factors considered	> Not applicable



Data and Standards used

Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.
Verification and quality of data	The provider of ESG-related data input is selected by the Administrator based on an assessment of its existing processes in order to ensure the reliability and representativeness of the ESG-related data. The data provider has established processes in accordance with accepted and established market standards that ensure the permanent quality and reliability of the ESG-data provided.
Reference standards	International standards referenced by the index methodology are listed in the respective section above.
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