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**Annex II - COMMISSION DELEGATED REGULATION (EU) 2020/1816 of 17 July 2020**

**ENVIRONMENTAL, SOCIAL AND GOVERNANCE (ESG) FACTORS TO BE CONSIDERED BY UNDELYING ASSETS OF THE BENCHMARK**

**Fixed Income ESG Benchmark Family**

ESG FACTORS	DISCLOSURES	Fixed Income ESG Benchmark Family	NXSRYT28
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,50	2,50
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,42	2,42
	Exposure of the benchmark portfolio to renewable energy as measured by capital expenditures (CapEx) in those activities (as a share of total CapEx by energy companies included in the portfolio) (voluntary).	Not available yet	Not available yet
	Exposure of the benchmark portfolio to climate-related physical risks, measuring the effects of extreme weather events on companies' operations and production or on the different stages of the supply chain (based on issuer exposure) (voluntary).	81,36	81,36
	Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council <sup>2</sup> as a percentage of the total weight in the portfolio.	0,80	0,80
	Greenhouse gas (GHG) intensity of the benchmark.	167,47	167,47
	Percentage of GHG emissions reported versus estimated.	1,00	1,00
	Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006.	0,10	0,10
	Exposure of the benchmark portfolio to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011 of the European Parliament and of the Council <sup>3</sup> .	36,59%	0,37
	Percentage of green bonds in the benchmark portfolio	39,21%	0,39
	Weighted average social rating of the benchmark (voluntary).	2,46	2,46
International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	'See below*	'See below*	
Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%	0,00	
Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%	0,00	
Number of benchmark constituents subject to social violations (relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	0,00	0,00	
Number of benchmark constituents subject to social violations (absolute number), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	0,00	0,00	
Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	0,00	0,00%	
Weighted average gender pay gap.	0,09	9,31%	
Weighted average ratio of female to male board members.	88,03%	88,03%	
Weighted average ratio of accidents, injuries, fatalities	1,25	1,25	
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	3,06	3,06

\*Anti-personnel mines: Convention on the Prohibition of the Use, Stockpiling, Production and Transfer of Anti-Personnel Mines and on Their Destruction

Biological weapons: Convention on the Prohibition of the Development, Production and Stockpiling of Bacteriological (Biological) and Toxin Weapons and on their Destruction

Chemical weapons: Convention on the Prohibition of the Development, Production, Stockpiling and Use of Chemical Weapons and on their Destruction

Cluster munitions: Convention on Cluster Munitions

Nuclear weapons\*: Treaty on the Non-Proliferation of Nuclear Weapons and the International Court of Justice's Advisory Opinion on the Legality of the Threat or Use of Nuclear Weapons as well as the Treaty on the Prohibition of Nuclear Weapons

\*Note that the screening service encompasses all corporate involvement in nuclear weapons but allows clients to distinguish between involvement in nuclear weapon programmes outside the Nuclear Non-Proliferation Treaty (NPT) and nuclear weapons programmes by the five legally recognized nuclear weapons states as defined under the NPT (China, France, Russia, United Kingdom, United States).

Depleted uranium: ISS ESG uses own definition of depleted uranium, based on national legislation and market demand. It covers munitions made with depleted uranium because of its high density and armourpiercing capabilities. Depleted uranium can also be used in tank armour and landmines.