

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	Equity ESG Benchmark Family	NXSHOPWG
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,36	2,24
	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).	2,30	2,14
	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).	Not available yet	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet	Not available yet
	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.	Not available yet	Not available yet
	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 ³ .	0,38	35,21%
Social	Weighted average social rating of the benchmark (voluntary).	2,33	2,25
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet	Not available yet
	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 (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet	Not available yet
	Weighted average gender pay gap.	Not available yet	Not available yet
	Weighted average ratio of female to male board members.	Not available yet	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet	Not available yet
	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).	2,69	2,61
	Weighted average percentage of board members who are independent.	Not available yet	Not available yet
	Weighted average percentage of female board members.	Not available yet	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSHPRWG
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,24
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,14
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	35,21%
Social	Weighted average social rating of the benchmark (voluntary).	2,25
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,61
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSH85M7
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,24
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,14
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	35,21%
Social	Weighted average social rating of the benchmark (voluntary).	2,25
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,61
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSHOWGE
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,34
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,25
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	30,90%
Social	Weighted average social rating of the benchmark (voluntary).	2,32
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,80
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSHOWGV
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,34
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,25
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	30,90%
Social	Weighted average social rating of the benchmark (voluntary).	2,32
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,80
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSHCOP
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,37
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,32
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	33,78%
Social	Weighted average social rating of the benchmark (voluntary).	2,34
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,66
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSHCOP2
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,37
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,32
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	33,78%
Social	Weighted average social rating of the benchmark (voluntary).	2,34
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,66
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSHCOPV
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,37
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,32
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	33,78%
Social	Weighted average social rating of the benchmark (voluntary).	2,34
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,66
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSHCOPVU
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,37
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,32
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	33,78%
Social	Weighted average social rating of the benchmark (voluntary).	2,34
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,66
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSCOE
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,44
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,45
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	53,57%
Social	Weighted average social rating of the benchmark (voluntary).	2,32
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,71%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,81
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSCLIMJ
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,48
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,47
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	48,23%
Social	Weighted average social rating of the benchmark (voluntary).	2,43
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,73
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet

Last update:

10/05/2021

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

Equity ESG Family

ESG FACTORS	DISCLOSURES	NXSCLIMD
Combined ESG	Weighted average ESG rating of the benchmark (voluntary).	2,48
	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	Not available yet
Environmental	Weighted average environmental rating of the benchmark (voluntary).	2,47
	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
	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).	Not available yet
	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 ² as a percentage of the total weight in the portfolio.	Not available yet
	Greenhouse gas (GHG) intensity of the benchmark.	Not available yet
	Percentage of GHG emissions reported versus estimated.	Not available yet
	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.	Not available yet
	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 ³ .	48,23%
Social	Weighted average social rating of the benchmark (voluntary).	2,43
	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.	Not available yet
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	0,00%
	Weighted average percentage of benchmark constituents in the tobacco sector.	0,00%
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	Not available yet
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	Not available yet
	Weighted average gender pay gap.	Not available yet
	Weighted average ratio of female to male board members.	Not available yet
	Weighted average ratio of accidents, injuries, fatalities	Not available yet
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	Not available yet	
Governance	Weighted average governance rating of the benchmark (voluntary).	2,73
	Weighted average percentage of board members who are independent.	Not available yet
	Weighted average percentage of female board members.	Not available yet