

MARKET CONSULTATION GLOBAL ETHICAL VALUES INDEX

06 August 2024



Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to changing the Index Methodology of the following Indices (the 'Indices'):

| NAME | RIC | ISIN |
|---------------------------------|--------|--------------|
| Global Ethical Values Index PR | .GEVXP | DE000SLOEBU2 |
| Global Ethical Values Index NTR | .GEVXN | DE000SLOEBV0 |
| Global Ethical Values Index TR | .GEVXT | DE000SLOEBW8 |

Rationale for the Market Consultation

The index represents securities that comply with ethical and ecological, social and governance standards. In order to align the index with the latest standards for ESG investing, Solactive proposes to adjust the ESG criteria as described below.

Additionally, as we currently observe a high concentration in the markets, it is proposed to include a cap of 9% for individual securities in the index.

Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following points of the Index Guideline (ordered in accordance with the numbering of the affected sections)]:

REMOVALS in section 2.2. SELECTION OF THE INDEX COMPONENTS:

| | | |
|------------------------|----------------|--|
| | Greenhouse gas | High GHG intensity (scope 1 & 2) |
| | Stem cell | Research Cloning companies that conduct stem cell research with cells derived from human embryos or conduct embryonic stem cell research using human embryos derived from cloning techniques |
| Sector-Based Screening | | |

ADDITIONS in section 2.2. SELECTION OF THE INDEX COMPONENTS:

| | | |
|------------------------|--------------------|--|
| | Metallurgical Coal | 5% |
| | Oil & Gas | 5% Distribution <OR> 5% Generation <OR> 30% Equipment and Services <OR> 30% Pipelines and Transportation <OR> 5% Trading |
| Sector-Based Screening | | |



<OR> 5% Extraction and
Production

CHANGES in section 2.3. WEIGHTING OF THE INDEX COMPONENTS

- Before: All Index Components of a Cluster are weighted so that the weight of the Cluster in the Index corresponds to the weight of the respective Cluster in the Index Universe

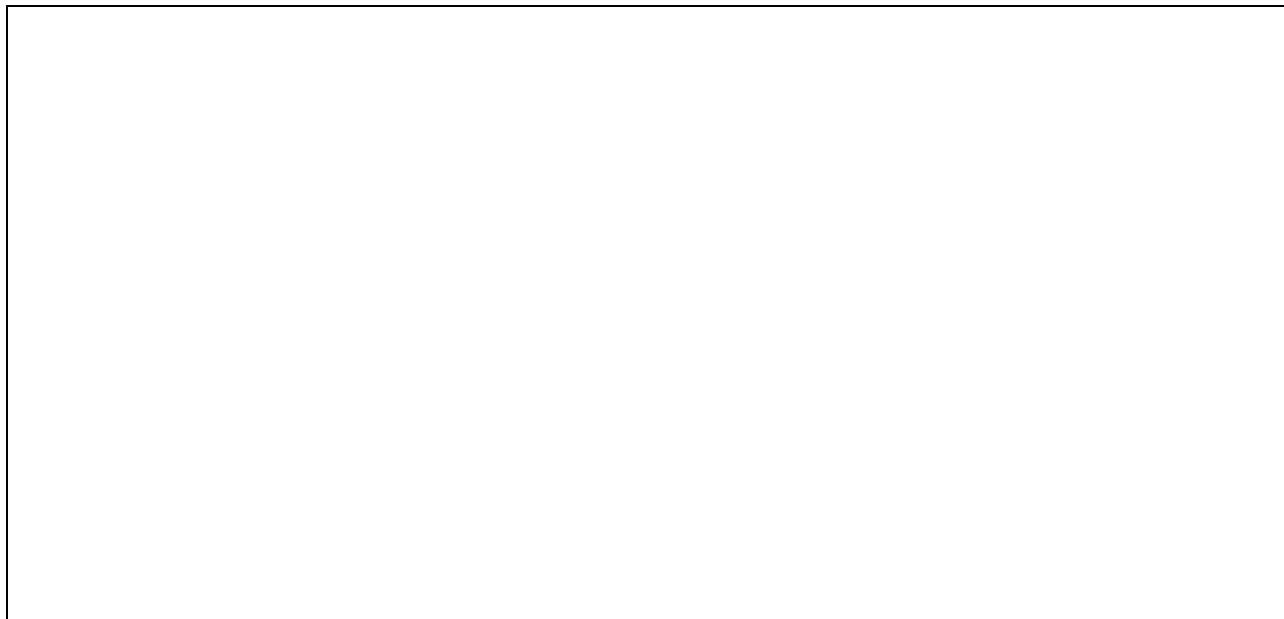
After: All Index Components of a Cluster are weighted so that the weight of the Cluster in the Index corresponds to the weight of the respective Cluster in the Index Universe while capping the weight of each Index Component at 9%.

Feedback on the proposed changes

If you would like to share your thoughts with Solactive, please use this consultation form and provide us with your personal details and those of your organization.

| | |
|-----------------------|--|
| Name | |
| Function | |
| Organization | |
| Email | |
| Phone | |
| Confidentiality (Y/N) | |

Solactive is inviting all stakeholders and interested third parties to evaluate the proposed changes to the Methodology for the GLOBAL ETHICAL VALUES INDEX and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.



Consultation Procedure

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until 2024-08-13.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 2024-08-21.

Please send your feedback via email to marketconsultation@solactive.com, specifying “**Market Consultation GLOBAL ETHICAL VALUES INDEX**” as the subject of the email, or

via postal mail to: **Solactive AG**
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Should you have any additional questions regarding the consultative question in particular, please do not hesitate to contact us via above email address.

CONTACT

Solactive AG
German Index Engineering
Platz der Einheit 1
60327 Frankfurt am Main
Germany
Tel.: +49 (0) 69 719 160 00
Fax: +49 (0) 69 719 160 25
Email: info@solactive.com
Website: www.solactive.com

© Solactive AG