

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

Solactive Equileap Global exAPAC Gender Equality 100 Index PR



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

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| Name of the benchmark administrator | Solactive AG |
| Type of benchmark or family of benchmarks | Equity |
| Name of the benchmark or family of benchmarks | Solactive Equileap Global exAPAC Gender Equality 100 Index PR |
| Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors? | Yes |

ESG Factors Applied in the Benchmark Methodology

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| List of environmental factors considered | <ul style="list-style-type: none"> > Unconventional Fossil Fuels: exclude companies with more than 5% revenue exposure to coal mining and power generation, hydraulic fracturing, oil&sands as well as any involvement in deep water drilling. > Nuclear Energy: exclude companies with more than 10% of revenues derived from production, distribution or supports of products related to nuclear energy. > Exclusion of companies generating revenues from the production or exploration of oil sands. |
| List of social factors considered | <ul style="list-style-type: none"> > Norms Based Research: exclude companies with verified infringement of established international initiatives and guidelines (such as UN Principles and OECD Guidelines). > Controversial Businesses: exclude companies with more than 10% revenue exposure to gambling, adult entertainment, alcoholic beverages and tobacco products or military equipment. > Controversial Weapons: exclude companies with any exposure to anti-personnel mines, biological and chemical weapons, cluster munitions, depleted uranium as well as nuclear weapons. > The selection of index components is based on the Equileap Gender Diversity (EGD) Score. The Equileap Gender Diversity (EGD) Score is calculated based on 19 criteria across three categories: (i) Gender Balance in Leadership & Workforce (ii) Equal Compensation & Work Life Balance (iii) Policies Promoting Gender Equality |
| List of governance factors considered | <ul style="list-style-type: none"> > Unethical practices regarding employees or customers: - A legal judgement or an official ruling regarding discrimination against any employees, or - Two or more legal cases brought against them regarding discrimination against any employees, or - A legal judgement or an official ruling regarding unethical practices in its marketing and advertisement. > The selection of index components is based on the Equileap Gender Diver- |



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Data and Standards used

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| Data Input | The data used to construct the index is sourced externally from Institutional Shareholder Services Inc. and Equileap. |
| 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. |
| Information updated on | 23/02/2024 |
| Reason for update: | Index launch |

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

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