

*Explanation of how key elements of the
benchmark methodology reflect environmental,
social, and governance (ESG) factors*

GPR Global Top 100 ESG 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

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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 | GPR Global Top 100 ESG 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

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|--|--|
| List of environmental factors considered | The overall ESG score is used in the weighting of index constituents |
| List of social factors considered | The overall ESG score is used in the weighting of index constituents |
| List of governance factors considered | The overall ESG score is used in the weighting of index constituents |

Data and standards used

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|----------------------------------|---|
| Data input | The ESG data used to construct the index is sourced externally from GRESB |
| 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 | 1 January 2024 |
| Reason for update | Administration by Solactive AG initiated |