

MARKET CONSULTATION SEVERAL GPR INDICES

28 October 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 |
|-----------------------------------|-----------|--------------|
| GPR Global Top 100 ESG Index | .TRGPRGLE | TRGPRGLE0000 |
| GPR Americas Top 40 ESG Index | .TRGPRAPE | TRGPRAPE0000 |
| GPR Asia Pacific Top 30 ESG Index | .TRGPRAPE | TRGPRAPE0000 |
| GPR EMEA Top 30 ESG Index | .TRGPRAPE | TRGPRAPE0000 |

Rationale for the Market Consultation

To enhance the ESG standards of the index and make it aligned with SFDR Article 8 requirements, Solactive would like to incorporate an additional filter based on compliance with the United Nations Global Compact (UNGC) principles. This filter will exclude companies flagged with a "RED" status under the ISS NBS Overall Flag, which reflects Norm-Based Research (NBR) evaluations. This enhancement aims to ensure that the index constituents align with globally recognized ESG standards, thereby meeting the increasing demand from stakeholders for socially responsible investment options. Additionally, by excluding companies that violate the UNGC principles or lack adequate information for assessment, the index will better reflect a commitment to sustainable and responsible investing.

Moreover, given the recently published guidelines from ESMA around the use of ESG and sustainability-related terms in fund names and the fact that in most cases fund names are aligned with index names, Solactive would like to remove the word "ESG" from the index names.



Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following points of the Index Guideline:

Titles:

- From: *GPR Global Top 100 ESG Index* | To: *GPR Global Top 100 Index*
- From: *GPR Americas Top 40 ESG Index* | To: *GPR Americas Top 40 Index*
- From: *GPR Asia Pacific Top 30 ESG Index* | To: *GPR Asia Pacific Top 30 Index*
- From: *GPR EMEA Top 30 ESG Index* | To: *GPR EMEA Top 30 Index*

Section 2 addition:

[...]

"2.12

Only companies compliant with the UN Global Compact are eligible for the index. All companies for which an evaluation is not possible due to insufficient and/or missing information or data are excluded."

[...]

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 above-mentioned GPR indices 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 8th of November 2024.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 25th of November 2024.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Several GPR Indices" as the subject of the email, or

via postal mail to: Solactive AG
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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

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