

ESG FACTORS EXPLANATION DOCUMENT

Solactive Paris Aware Global Government Index

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Solactive AG is included in the register of administrators referred to in Article 36 of Regulation (EU) 2016/1011 (the "Benchmark Regulation" or "BMR") for benchmarks used in the Union. Solactive AG is required to publish the explanation about Environmental, Social, and Governance (ESG) factors in accordance with the requirements of Article 27 (2aa) of the BMR and Delegated Regulation (EU) 2020/1816.

CONSIDERATION OF ESG FACTORS

Name of the benchmark administrator	Solactive AG
Type of benchmark	Fixed Income – Sovereign
Name of the benchmark	Solactive Paris Aware Global Government Index
Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?	Yes
Does the benchmark pursue ESG objectives?	Yes

Details in relation to ESG factors listed in Annex II to Commission Delegated Regulation (EU) 2020/1816 disclosed at an aggregated weighted average value at the level of the benchmark. ESG factors marked as "voluntary" in Annex II to Commission Delegated Regulation (EU) 2020/1816 are not disclosed. If no data are available for individual ESG factors, they are marked as "NA" below.

For a detailed description of each factor as well as the associated calculation formula, please refer to the Solactive ESG Factor Disclosure Guideline available at www.solactive.com/documents.

Combined ESG factors	Value	Coverage
% of underlying fund management companies signed up to international standards	-	-

Environmental factors	Value	Coverage
Greenhouse Gas (GHG) Intensity	-	-
% reported GHG emissions	-	-
% estimated GHG emissions	-	-
Green Bonds %	0.00%	-

Social factors	Value	Coverage



Social Violations	Total: 814 % of constituents: 28.85	100.00%
Average human rights performance of the issuers (including a quantitative indicator and the methodology used to calculate it)	2.79	1.00
Average income inequality score, measuring the distribution of income and economic inequality among the participants in a particular economy	2.29	100.00%
Average freedom of expression score measuring the extent to which political and civil society organizations can operate freely	2.42	100.00%

Governance factors	Value	Coverage
Corruption score	1.41	100.00%
Political stability score	2.18	100.00%
Rule of law score	1.97	100.00%

Data and standards used

a) Description of data sources used to provide information on the disclosed ESG factors	The respective source of each disclosed ESG factor is described in the Solactive ESG Factor Disclosure Guideline available at www.solactive.com/documents
b) Reference standards	If individual data points reported under the description of the ESG factors above are informed by supporting standards, the latter are listed in the detailed definition of the respective item in the Solactive ESG Disclosure Guideline available at www.solactive.com/documents

Information updated on	08.02.2026
Reason for update	internal document creation

MISCELLANEOUS

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