

# ESG FACTORS EXPLANATION DOCUMENT

Solactive Invesco Developed Markets Multifactor Enhanced Hedged to  
EUR Index NTR

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Authority (BaFin)



## ESG FACTORS EXPLANATION DOCUMENT

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                                                                                                                                                                                                    | No Reporting                                                                     |
| Name of the benchmark                                                                                                                                                                                                | Solactive Invesco Developed Markets Multifactor Enhanced Hedged to EUR Index NTR |
| 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?                                                                                                                                                                            | No                                                                               |

### DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT

|                                                                                                                                                                                                  |                                                                                                                                                                    |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| a) Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement?                                                             | No                                                                                                                                                                 |
| b) Temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement | The benchmark does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining the objectives of the Paris Agreement |
| c) Name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement                  | The benchmark does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining the objectives of the Paris Agreement |
| d) Methodology used for the measurement of the alignment with the temperature scenario                                                                                                           | The benchmark does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining the objectives of the Paris Agreement |
| e) Hyperlink to the website of the temperature scenario used                                                                                                                                     | The benchmark does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining the objectives of the Paris Agreement |
| <b>Information updated on:</b>                                                                                                                                                                   | 08.02.2026                                                                                                                                                         |
| <b>Reason for update:</b>                                                                                                                                                                        | Daily weight update                                                                                                                                                |



## MISCELLANEOUS

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