

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

Solactive J.P. Morgan AM Carbon Transition Global Equity GBP  
Index NTR



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

|                                                                                                                |                                                                                       |
|----------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| <b>Name of the benchmark administrator</b>                                                                     | Solactive AG                                                                          |
| <b>Type of benchmark or family of benchmarks</b>                                                               | Equity                                                                                |
| <b>Name of the benchmark or family of benchmarks</b>                                                           | Solactive J.P. Morgan AM Carbon Transition Global Equity GBP Index NTR (DE000SLOSJ94) |
| <b>Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?</b> | Yes                                                                                   |

## ESG Factors Applied in the Benchmark Methodology

|                                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|-------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>List of environmental factors considered</b> | <ul style="list-style-type: none"><li>&gt; Exclusion of companies red flagged as UN Global Compact Severe Violators</li><li>&gt; Exclusion of companies generating revenues (in proportion to their total revenues) &gt;20% from Thermal Coal</li><li>&gt; Exclusion of companies found to be doing harm to any of the 6 Environmental Objectives of the EU Taxonomy</li></ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| <b>List of social factors considered</b>        | <ul style="list-style-type: none"><li>&gt; Exclusion of companies red flagged as UN Global Compact Severe Violators</li><li>&gt; Exclusion of companies generating revenues (in proportion to their total revenues) &gt;0% from Tobacco Production</li><li>&gt; Exclusion of companies with any connection to Controversial Weapons</li><li>&gt; Exclusion of companies generating revenues (in proportion to their total revenues) &gt;0% from Nuclear Weapons</li><li>&gt; Exclusion of companies with any connection to Nuclear Weapons (Fissile Material)</li><li>&gt; Exclusion of companies with any connection to Nuclear Weapons (Warhead &amp; Missile)</li><li>&gt; Exclusion of companies with any connection to Nuclear Weapons (Components)</li><li>&gt; Exclusion of companies with any connection to White Phosphorous</li><li>&gt; Exclusion of companies generating revenues (in proportion to their total revenues) &gt;10% from Conventional Weapons</li><li>&gt; Exclusion of companies generating revenues (in proportion to their total revenues) &gt;10% from Gambling</li><li>&gt; Exclusion of companies generating revenues (in proportion to their total revenues) &gt;10% from Adult Entertainment</li></ul> |



|                                              |                                                                            |
|----------------------------------------------|----------------------------------------------------------------------------|
| <b>List of governance factors considered</b> | > Exclusion of companies red flagged as UN Global Compact Severe Violators |
|----------------------------------------------|----------------------------------------------------------------------------|

## Data and Standards used

|                                         |                                                                                                                                                                                                                                                                                                                                                                                                  |
|-----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Data Input</b>                       | The data used to construct the index is sourced externally from JP Morgan                                                                                                                                                                                                                                                                                                                        |
| <b>Verification and quality of data</b> | 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. |
| <b>Reference standards</b>              | International standards referenced by the index methodology are listed in the respective section above.                                                                                                                                                                                                                                                                                          |
| <b>Information updated on</b>           | 10/11/2025                                                                                                                                                                                                                                                                                                                                                                                       |
| <b>Reason for update:</b>               | Initial document creation.                                                                                                                                                                                                                                                                                                                                                                       |

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