

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

Solactive Global Gender Diversity (CHF) 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

Name of the benchmark administrator	Solactive AG
Type of benchmark or family of benchmarks	Equity
Name of the benchmark or family of benchmarks	Solactive Global Gender Diversity (CHF) 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

List of environmental factors considered	> Not applicable
List of social factors considered	> Not applicable
List of governance factors considered	<ul style="list-style-type: none">> The Gender Diversity Board Score is used in the selection of index components. The score refers to the number of women on company boards. The more women a company has on its board, the higher will be the score. In case of two-tier structures, the composition of the Executive board as well as the Supervisory Board is considered> The Diversity Score is used in the selection of index components. It is the average of the three following scores Discrimination Policy Score (provides an assessment of the quality of a company's policy to eliminate discrimination and ensure equal opportunity), Diversity Programmes Score (provides an assessment of the quality of a company's programme to increase workforce diversity. A strong commitment to workforce diversity benefits a company's long-term position, improving employee retention, innovation and brand differentiation. An effective and comprehensive workforce diversity programme must be holistic: it must include measures to attract, hire, retain, and develop a diverse workforce), Employee Incidents Score (analyses incidents related to labour rights, labour relations, forced labour, child labour, and occupational health and safety)

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Sustainalytics
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.
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