

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

RAFI Value Factor Developed Eurozone Carbon Neutral GTR



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	RAFI Value Factor Developed Eurozone Carbon Neutral GTR
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	<ul style="list-style-type: none">> Calculation of Individual, Baseline, and Index Carbon Intensity.> The index starts with RAFI Value Factor Developed and at each rebalance tilts index constituent weights in order to reduce the overall index carbon intensity to roughly match the carbon intensity of the market.
List of social factors considered	> Not applicable
List of governance factors considered	> Not applicable

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services (ISS ESG)
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.
Information updated on	11/04/2024
Reason for update:	Update ESG data provider

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