

ESG FACTORS EXPLANATION DOCUMENT

Solactive Paris Aware Global Government USD 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 USD 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 | - | - |
| <i>% reported GHG emissions</i> | - | - |
| <i>% estimated GHG emissions</i> | - | - |
| 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 | 08.04.2026 |
| Reason for update | document update |

MISCELLANEOUS

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