**Combined ESG factors**

<table>
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<tr>
<th>Comment</th>
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<tbody>
<tr>
<td>Score</td>
<td>Coverage</td>
<td>Score</td>
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**Environmental factors**

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Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex II to Regulation (EC) No 1893/2006 of the European Parliament and of the Council as a percentage of the total weight in the portfolio:

- 6.71
- 100.0%
- 6.38
- 100.0%

**Social factors**

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Number of benchmark constituents subject to social violations (absolute number and relative divided by all index constituents, as referred to in international treaties and conventions, United Nations principles and, where applicable, national law):

- 0.0%
- 100.0%
- 0.0%
- 100.0%

Number of benchmark constituents subject to social violations (percent of constituents):

- n.a
- n.a

Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the following standards:

- 0.0%
- 100.0%
- 0.0%
- 100.0%

**Governance factors**

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Weighted average governance rating of the benchmark:

- 8.08
- 100.0%
- 7.49
- 100.0%

Average corruption score measuring the perceived level of public sector corruption (including a quantitative indicator and the methodology used to calculate it):

- 1.2%
- 1.5%
- 1.1%
- 1.3%

Average political stability score, measuring the likelihood that the current regime will be overthrown by the use of force (including a quantitative indicator and the methodology used to calculate it):

- 1.3%
- 1.5%
- 1.1%
- 1.3%

Average score of law score, based on the absence of corruption, respect for fundamental rights, and the state of civil and criminal justice (including a quantitative indicator and the methodology used to calculate it):

- 1.3%
- 1.5%
- 1.1%
- 1.3%

**ESG scores** are determined numerically as well as in letters, ranging from A+ (12) to D- (1). This document provides the numerical scores. A numerical score of 7 translates to a B-, 8 to a B, and so on.

1) ESG scores are determined numerically as well as in letters, ranging from A+ (12) to D- (1). This document provides the numerical scores. A numerical score of 7 translates to a B-, 8 to a B, and so on.

2) Controversial weapons are defined as anti-personnel mines, cluster munitions, nuclear weapons, bio & chemical weapons, depleted uranium and white phosphorus (according to international treaties such as Ottawa Convention, Convention on Cluster Munitions, Treaty on the Non-Proliferation of Nuclear Weapons, Biological Weapons Convention, and Chemical Weapons Convention).

3) Average human rights performance is calculated by using indicators about the use of death penalty in a country, fundamental rights and the number of human rights conventions signed.

4) For the average income inequality score, the GINI index by the Worldbank is being used. It measures the extent to which the distribution of income (or, in some cases, consumption expenditure) among participants in a particular economy (including a quantitative indicator and the methodology used to calculate it):

- 0.9%
- 1.1%
- 0.7%
- 0.9%

5) Weighted average gender gap score:

- n.a
- n.a

6) Weighted average gender pay gap:

- n.a
- n.a

7) Weighted average ratio of accidents, injuries, fatalities:

- 52.4%
- 89.0%
- 55.0%
- 90.7%

8) Weighted average ratio of accidents, injuries, fatalities:

- n.a
- n.a

9) Number of convictions and amount of fines for violations of anti-corruption and anti-Bribery laws:

- 1.4%
- 1.5%
- 1.2%
- 1.3%

10) Average freedom of expression score measuring the extent to which political and civil society organizations can operate freely (including a quantitative indicator and the methodology used to calculate it):

- 1.3%
- 1.5%
- 1.1%
- 1.3%

11) Average political stability score, measuring the likelihood that the current regime will be overthrown by the use of force (including a quantitative indicator and the methodology used to calculate it):

- 1.3%
- 1.5%
- 1.1%
- 1.3%

12) Average score of law score, based on the absence of corruption, respect for fundamental rights, and the state of civil and criminal justice (including a quantitative indicator and the methodology used to calculate it):

- 1.3%
- 1.5%
- 1.1%
- 1.3%

Data from Inrate, SIX, as of 30 November 2023

Last update 26 January 2024