



| Combined ESG factors   |                                       | SBI ESG For. 5-10 |                        | SBI For. 5-10 |                        |
|--|---------------------------------------|-------------------|------------------------|---------------|------------------------|
| Comment  |                                       | Score             | Coverage <sup>B)</sup> | Score         | Coverage <sup>B)</sup> |
| Weighted average ESG rating of the benchmark <sup>1)</sup>   |                                       | 7.65              | 99.4%                  | 7.24          | 98.6%                  |
| The percentage of underlying fund management companies signed up to international standards. <sup>4)</sup>   |                                       | n.a.              |                        | n.a.          |                        |
| Environmental factors  |                                       | SBI ESG For. 5-10 |                        | SBI For. 5-10 |                        |
|  |                                       | Score             | Coverage <sup>B)</sup> | Score         | Coverage <sup>B)</sup> |
| Weighted average environmental rating of the benchmark <sup>1)</sup>   |                                       | 6.27              | 99.4%                  | 6.08          | 98.6%                  |
| Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council <sup>2</sup> as a percentage of the total weight in the portfolio.                 |                                       | 11.1%             | 100.0%                 | 19.5%         | 100.0%                 |
| Greenhouse gas (GHG) intensity of the benchmark (tCO2eq/mUSD)  | based on enterprise value             | 54                | 52.8%                  | 105           | 54.7%                  |
|  | based on revenue                      | 535               | 88.1%                  | 593           | 89.2%                  |
| Percentage of (GHG) emissions reported versus estimated.   | Estimated emissions                   | 100%              | 88.1%                  | 100%          | 89.2%                  |
| Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006.  |                                       | 0.7%              | 100.0%                 | 5.0%          | 100.0%                 |
| Percentage of green bonds in the benchmark portfolio.  |                                       | 5.6%              |                        | 10.3%         |                        |
| Social factors   |                                       | SBI ESG For. 5-10 |                        | SBI For. 5-10 |                        |
|  |                                       | Score             | Coverage <sup>B)</sup> | Score         | Coverage <sup>B)</sup> |
| Weighted average social rating of the benchmark <sup>1)</sup>  |                                       | 7.97              | 99.4%                  | 7.35          | 98.6%                  |
| Weighted average percentage of index constituents in the controversial weapons <sup>2)</sup> sector.   |                                       | 0.0%              | 88.1%                  | 0.0%          | 89.2%                  |
| Weighted average percentage of index constituents in the tobacco sector.   |                                       | 0.0%              | 89.5%                  | 0.0%          | 90.4%                  |
| 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. <sup>4)</sup> | Social Violations (#)                 | n.a.              |                        | n.a.          |                        |
|  | Social Violations (% of constituents) | n.a.              |                        | n.a.          |                        |
| Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8. <sup>4)</sup>  |                                       | n.a.              |                        | n.a.          |                        |
| Average human rights performance of the issuers (including a quantitative indicator and the methodology used to calculate it). <sup>3)</sup>   |                                       | 9.8%              | 11.3%                  | 8.1%          | 9.4%                   |
| Average income inequality score, measuring the distribution of income and economic inequality among the participants in a particular economy (including a quantitative indicator and the methodology used to calculate it <sup>4)</sup> .                              |                                       | 8.7%              | 10.4%                  | 7.2%          | 8.6%                   |
| Weighted average gender pay gap. <sup>4)</sup>   |                                       | n.a.              |                        | n.a.          |                        |
| Weighted average ratio of female to male board members   |                                       | 52.1%             | 89.5%                  | 53.6%         | 90.4%                  |
| Weighted average ratio of accidents, injuries, fatalities. <sup>4)</sup>   |                                       | n.a.              |                        | n.a.          |                        |
| Number of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.   | convictions (#)                       | 19                | 88.1%                  | 34            | 89.2%                  |
|  | amount of fines (mEUR)                | 39976             | 100.0%                 | 68034         | 100.0%                 |
| 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 <sup>5)</sup>  |                                       | 10.7%             | 11.3%                  | 8.9%          | 9.4%                   |
| Governance factors   |                                       | SBI ESG For. 5-10 |                        | SBI For. 5-10 |                        |
|  |                                       | Score             | Coverage <sup>B)</sup> | Score         | Coverage <sup>B)</sup> |
| Weighted average governance rating of the benchmark <sup>1)</sup>  |                                       | 8.90              | 99.4%                  | 8.42          | 98.6%                  |
| Average corruption score measuring the perceived level of public sector corruption (including a quantitative indicator and the methodology used to calculate it <sup>6)</sup>  |                                       | 8.4%              | 11.3%                  | 7.0%          | 9.4%                   |
| 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 <sup>7)</sup>  |                                       | 9.1%              | 11.3%                  | 7.5%          | 9.4%                   |
| Average rule 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 <sup>8)</sup>                                  |                                       | 8.1%              | 11.3%                  | 6.7%          | 9.4%                   |

Last update 19 December 2024  
Data from Inrate, SIX, as of 29 November 2024

1) ESG scores are determined numerically as well as in letters, ranging from A+ (12) to D- (1). This documents 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. Each indicator is assigned a normalised value between 0 and 100 and weighted by 33.3%, 16.7%, and 50% respectively.

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 individuals or households within an economy deviates from a perfectly equal distribution.

5) Average freedom of expression score is calculated by using indicators press freedom index, political rights score, and civil liberties score. Each indicator is assigned a normalised value between 0 and 100 and weighted by 28.6%, 28.6%, and 42.8% respectively.

6) Average corruption score is represented by the corruption perception index of Transparency International.

7) Average political stability score represented by the political stability index of the World Bank

8) Average rule of law score is calculated by using indicators about fundamental rights, constraints on government powers, open government, order and security, regulatory enforcement, civil justice, criminal justice, and absence of corruption. Each indicator is assigned a normalised value between 0 and 100 and are equal weighted.

A) This information is currently not available from our ESG data provider. The data is either not collected or not available from the companies / issuers included in the respective benchmark. More information will be added as soon as it is available.

B) Coverage based on the constituents' weights, i.e. it shows the sum of weights for all constituents with a data point.

Some datapoints are only relevant for corporate issuers, others are only relevant for public sector issuers, hence the coverage will not always add up to 100% even if all relevant datapoints are gathered.