



## **Benchmark Statement**

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| Date of initial Publication                                                                                                                                                                                                                                   | 07.09.2022                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Last Update                                                                                                                                                                                                                                                   | 07.09.2022                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Reason for the last update                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Name of the benchmark                                                                                                                                                                                                                                         | Climate Smart Europe Long Short Index                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| ISIN                                                                                                                                                                                                                                                          | DE000A3DQMH2                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| Name of the benchmark administrator                                                                                                                                                                                                                           | LIXX GmbH                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Contributions of input data?                                                                                                                                                                                                                                  | Yes                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| Qualification of benchmark                                                                                                                                                                                                                                    | The benchmark qualifies as non-significant benchmark (as defined in Article 3(1)(27) of Regulation (EU) 2016/1011, as amended).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| A general description of the market or economic reality                                                                                                                                                                                                       | The Index Guidelines are available under the tab "Master data & documents" at <a href="https://lixinnovation.com/indizes/index/alpha-centauri-climate-smart-long-short-index">https://lixinnovation.com/indizes/index/alpha-centauri-climate-smart-long-short-index</a>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| The geographical boundaries of the market or economic reality, where applicable;                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| The circumstances in which the administrator would lack sufficient input data to determine the benchmark according to the methodology                                                                                                                         | <p>In case of missing, insufficient, inaccurate or unreliable input data or non-compliance with the standards, as set out below, for any of the required data to calculate the Index, the Index Administrator may not calculate and publish the Index. The decision will be taken on discretion of the Index Administrator. In case the standards as set out are not fulfilled for a considerable time, the Index Administrator, to protect users of the Index, will publish such information either by amending the Index Guidelines, or on its website. Where appropriate, the Index Administrator will consult experts to make the decision.</p> <p>The minimum requirements for the quantity of input data are:</p> <ul style="list-style-type: none"> <li>• for Official Valuations, a pricing value for each Index Component;</li> <li>• The weight per Index Component</li> </ul> <p>The minimum standards for the quality of input data are:</p> <ul style="list-style-type: none"> <li>• data must be reliable and consistent;</li> <li>• data must be robust;</li> <li>• data must be verifiable;</li> </ul> |
| Consideration of ESG factors                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Are there any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks (each as defined in Regulation (EU) 2016/1011, as amended) or benchmarks that pursue ESG objectives or take into account ESG factors in the portfolio of the Index Administrator? | Yes                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| Does the benchmark pursue ESG objectives?                                                                                                                                                                                                                     | No                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| Disclosure of the alignment with the objectives of the Paris Agreement                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |

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| Do the methodology and the objective of this Index align with the target of carbon emission reductions or the attainment the objectives of the Paris Agreement (as defined in Regulation (EU) 2016/1011, as amended)?                              | No                                                                                                                                                                                                                                                                   |
| The temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement (as defined in Regulation (EU) 2016/1011, as amended) | As of the date of this Benchmark Statement, the Index does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement (as defined in Regulation (EU) 2016/1011, as amended). |
| The name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement (as defined in Regulation (EU) 2016/1011, as amended)             | As of the date of this Benchmark Statement, the Index does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement (as defined in Regulation (EU) 2016/1011, as amended). |
| The methodology used for the measurement of the alignment with the temperature scenario                                                                                                                                                            | As of the date of this Benchmark Statement, the Index does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement (as defined in Regulation (EU) 2016/1011, as amended). |
| The hyperlink to the website of the temperature scenario used                                                                                                                                                                                      | As of the date of this Benchmark Statement, the Index does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement (as defined in Regulation (EU) 2016/1011, as amended). |

## **Regulatory Notice**

Following the amendment of Regulation (EU) 2016/1011 ("Benchmarks Regulation") by Regulation (EU) 2025/914, LIXX GmbH is subject to the provisions of the Benchmarks Regulation under the direct supervision of the German Federal Financial Supervisory Authority (Bundesanstalt für Finanzdienstleistungsaufsicht - BaFin) only with respect to EU Paris-aligned Benchmarks (PAB) and EU Climate Transition Benchmarks (CTB).

For all other benchmarks administered by LIXX GmbH, the requirements of the Benchmarks Regulation, including its delegated and implementing regulations, are not statutorily prescribed. Nevertheless, LIXX GmbH continues to apply the provisions of the BMR and the corresponding delegated regulations on a voluntary basis as a matter of good practice and in order to maintain consistent and transparent benchmark administration standards.

Accordingly, all references in this Benchmark Statement to the Benchmarks Regulation and its delegated regulations — including, without limitation, references to Articles 27 and 27(2a) of the BMR and to Commission Delegated Regulation (EU) 2020/1816 — are to be understood as voluntarily adopted standards and not as obligations arising from statutory law.

Any deviations from the Benchmarks Regulation regime applicable to registered administrators are set out in the Compliance Statement.