

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

Solactive Just Transition Select Index NTR



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

<b>Name of the benchmark administrator</b>	Solactive AG
<b>Type of benchmark or family of benchmarks</b>	Equity
<b>Name of the benchmark or family of benchmarks</b>	Solactive Just Transition Select Index NTR (DE000SLOA8Q2)
<b>Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?</b>	Yes

## ESG Factors Applied in the Benchmark Methodology

<b>List of environmental factors considered</b>	<ul style="list-style-type: none"><li>&gt; CARBON RISK RATING higher or equal to 45 and STAFF AND SUPPLIER RATING percentile score higher or equal to 0.5 if Carbon Footprint grade is A, B, C OR CARBON RISK RATING higher or equal to 60 and STAFF AND SUPPLIER RATING percentile score higher or equal to 0.75 if Carbon footprint grade is D. CARBON RISK RATING is assigned by DATA PROVIDER and is based on an assessment of over 100 industry-specific indicators and a carbon risk classification at the industry and sub-industry levels. STAFF AND SUPPLIER RATING is assigned by DATA PROVIDER and is based on an assessment of performance across key social sustainability metrics, including freedom of association, equal opportunities, health and safety, work-life balance, employment security, and training and education, as well as supplier standards with regard to labor rights and working conditions.</li><li>&gt; The Index Universe is filtered based on the Norm-Based Research exclusion criteria, which consider factors such as environmental impact, human rights, corruption, and labor rights.</li><li>&gt; Exclusion of companies that fail to meet the Febelfin (Fédération belge du secteur financier) quality standards on sustainable and socially responsible investment.</li></ul>
<b>List of social factors considered</b>	<ul style="list-style-type: none"><li>&gt; CARBON RISK RATING higher or equal to 45 and STAFF AND SUPPLIER RATING percentile score higher or equal to 0.5 if Carbon Footprint grade is A, B, C OR CARBON RISK RATING higher or equal to 60 and STAFF AND SUPPLIER RATING percentile score higher or equal to 0.75 if Carbon footprint grade is D. CARBON RISK RATING is assigned by DATA PROVIDER and is based on an assessment of over 100 industry-specific indicators and a carbon risk classification at the industry and sub-industry levels. STAFF AND SUPPLIER RATING is assigned by DATA PROVIDER and is based on an assessment of performance across key social sustainability metrics, including freedom of association, equal opportunities, health and safety, work-life balance, employment security, and training and education, as well as supplier standards with regard to labor rights and working conditions.</li></ul>



	<ul style="list-style-type: none"><li>&gt; The Index Universe is filtered based on the Norm-Based Research exclusion criteria, which consider factors such as environmental impact, human rights, corruption, and labor rights.</li><li>&gt; Exclusion of companies that fail to meet the Febelfin (Fédération belge du secteur financier) quality standards on sustainable and socially responsible investment.</li></ul>
<b>List of governance factors considered</b>	<ul style="list-style-type: none"><li>&gt; The Index Universe is filtered based on the Norm-Based Research exclusion criteria, which consider factors such as environmental impact, human rights, corruption, and labor rights.</li><li>&gt; Exclusion of companies that fail to meet the Febelfin (Fédération belge du secteur financier) quality standards on sustainable and socially responsible investment.</li></ul>

## Data and Standards used

<b>Data Input</b>	The data used to construct the index is sourced externally from ISS. For more information, please visit: <a href="https://www.issgovernance.com/">https://www.issgovernance.com/</a> .
<b>Verification and quality of data</b>	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.
<b>Reference standards</b>	International standards referenced by the index methodology are listed in the respective section above.
<b>Information updated on</b>	19/12/2025
<b>Reason for update:</b>	Initial document creation

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