

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

Solactive Europe Corporate Social Responsibility Index PR



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

Name of the benchmark administrator	Solactive AG
Type of benchmark or family of benchmarks	Equity
Name of the benchmark or family of benchmarks	Solactive Europe Corporate Social Responsibility Index PR (DE000SLOAWB6)
Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes

ESG Factors Applied in the Benchmark Methodology

List of environmental factors considered	<ul style="list-style-type: none"> > The companies in the Index Universe are evaluated in the field of Corporate Social Responsibility based on a 4-level rating scale (A to D): Rating A (Best-in-Class): ESG PERFORMANCE SCORE above 60 ESG PERFORMANCE SCORE in the upper 1% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities Rating B: ESG PERFORMANCE SCORE above 50 ESG PERFORMANCE SCORE in the upper 5% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities Rating C: ESG PERFORMANCE SCORE above 30 ESG PERFORMANCE SCORE in the upper 50% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities Or: ESG PERFORMANCE SCORE above 50 ESG PERFORMANCE SCORE in the upper 5% percentile within sector Major Involvement only in Alcohol, Adult Entertainment, and/or Fossil Fuel activities No Major Involvement in other Controversial Activities (Weapons, Tobacco, Gambling, Nuclear) Rating D: Companies that do not qualify for ratings A, B, or C > Exclusion of companies with major involvement in one of the following areas: Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities OR Weapons, Tobacco, Gambling, Nuclear, depending on the rating
List of social factors considered	<ul style="list-style-type: none"> > The companies in the Index Universe are evaluated in the field of Corporate Social Responsibility based on a 4-level rating scale (A to D): Rating A (Best-in-Class): ESG PERFORMANCE SCORE above 60 ESG PERFORMANCE SCORE in the upper 1% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities Rating B: ESG PERFORMANCE SCORE above 50 ESG PERFORMANCE SCORE in the upper 5% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling,



	<p>Nuclear, and/or Fossil Fuel activities Rating C: ESG PERFORMANCE SCORE above 30 ESG PERFORMANCE SCORE in the upper 50% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities Or: ESG PERFORMANCE SCORE above 50 ESG PERFORMANCE SCORE in the upper 5% percentile within sector Major Involvement only in Alcohol, Adult Entertainment, and/or Fossil Fuel activities No Major Involvement in other Controversial Activities (Weapons, Tobacco, Gambling, Nuclear) Rating D: Companies that do not qualify for ratings A, B, or C</p> <p>> Exclusion of companies with major involvement in one of the following areas: Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities OR Weapons, Tobacco, Gambling, Nuclear, depending on the rating</p>
<p>List of governance factors considered</p>	<p>> The companies in the Index Universe are evaluated in the field of Corporate Social Responsibility based on a 4-level rating scale (A to D): Rating A (Best-in-Class): ESG PERFORMANCE SCORE above 60 ESG PERFORMANCE SCORE in the upper 1% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities Rating B: ESG PERFORMANCE SCORE above 50 ESG PERFORMANCE SCORE in the upper 5% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities Rating C: ESG PERFORMANCE SCORE above 30 ESG PERFORMANCE SCORE in the upper 50% percentile within sector No Major Involvement in Controversial Activities (CAS): Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities Or: ESG PERFORMANCE SCORE above 50 ESG PERFORMANCE SCORE in the upper 5% percentile within sector Major Involvement only in Alcohol, Adult Entertainment, and/or Fossil Fuel activities No Major Involvement in other Controversial Activities (Weapons, Tobacco, Gambling, Nuclear) Rating D: Companies that do not qualify for ratings A, B, or C</p> <p>> Exclusion of companies with major involvement in one of the following areas: Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Nuclear, and/or Fossil Fuel activities OR Weapons, Tobacco, Gambling, Nuclear, depending on the rating</p>

Data and Standards used

<p>Data Input</p>	<p>The data used to construct the index is sourced externally from ISS ESG and Minerva</p>
<p>Verification and quality of data</p>	<p>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.</p>



Reference standards	International standards referenced by the index methodology are listed in the respective section above.
Information updated on	18/12/2025
Reason for update:	Initial document creation

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