

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

Solactive Global UN Sustainable Development Goals 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

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| Name of the benchmark administrator | Solactive AG |
| Type of benchmark or family of benchmarks | Equity |
| Name of the benchmark or family of benchmarks | Solactive Global UN Sustainable Development Goals Index NTR (DE000SLOBD24) |
| Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors? | Yes |

ESG Factors Applied in the Benchmark Methodology

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| List of environmental factors considered | <ul style="list-style-type: none">> Companies with an overall ESG rating equal to or higher than « Prime-2 » status, i.e. two levels below the Prime threshold defined by ISS, are eligible for inclusion> The contribution to the UN Sustainable Development Goals (SDGs) based on ISS Sustainability Solutions Assessment data is considered in the index selection: (i) Companies with a minimum contribution of 10% of net sales to one or more of the environmental objectives (as defined by ISS Sustainability Solutions Assessment) are eligible for inclusion; (ii) exclusion of companies with a limited obstruction of more than 5% of net sales or with a significant obstruction to one or more of the environmental objectives (as defined by ISS Sustainability Solutions Assessment)> Exclusion of companies with verified ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from thermal coal extraction> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from coal and unconventional oil & gas extractions (thermal coal mining, fossil fuel - hydraulic fracturing, oil sands, arctic drilling). Companies that derive >10% of their revenue from the sum of all these categories are also excluded> Exclusion of utilities companies generating revenues (in proportion to their total revenues) < 50% from power generation from renewable energy sources or from natural gas extraction> Exclusion of utilities companies with GHG emissions (carbon) intensity based on Scope 1 emissions (tons) per gigawatt hours (GWh) > 429> Exclusion of utilities companies with power generation share (as part of total electricity production) > 0% from coal, >5% from oil, >5% from natural gas, >0% from nuclear sources |
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| | <ul style="list-style-type: none">> Exclusion of companies with any involvement in the field of nuclear power (production of nuclear power, uranium mining, services)> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from production, processing and/or services in the area of fossil fuels |
| List of social factors considered | <ul style="list-style-type: none">> Companies with an overall ESG rating equal to or higher than « Prime-2 » status, i.e. two levels below the Prime threshold defined by ISS, are eligible for inclusion> The contribution to the UN Sustainable Development Goals (SDGs) based on ISS Sustainability Solutions Assessment data is considered in the index selection: (i) Companies with a minimum contribution of 10% of net sales to one or more of the social objectives (as defined by ISS Sustainability Solutions Assessment) are eligible for inclusion; (ii) exclusion of companies with a limited obstruction of more than 5% of net sales or with a significant obstruction to one or more of the social objectives (as defined by ISS Sustainability Solutions Assessment)> Exclusion of companies with verified ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights> Exclusion of companies with verified ongoing involvement in the area of controversial weapons (including chemical, biological and nuclear weapons (both under and outside the Treaty on the Non-Proliferation of Nuclear Weapons), depleted uranium ammunition or armour, cluster munitions, and anti-personnel mines)> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from services, production or from distribution in the sector of military equipment> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from services or >0% from production or >5% from distribution in the sector of alcohol> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from services or >5% from production or >5% from distribution in the sector of gambling> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from production or >5% from distribution of pornography> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from production or >10% from trade or usage of genetically modified organisms (GMOs)> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from production of pesticides> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from the production or wholesale trading of tobacco products> Exclusion of companies engaged in the production or import of hazardous substances (based on Annex XIV of the EU chemical regulation REACH) |



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| List of governance factors considered | > Companies with an overall ESG rating equal to or higher than « Prime-2 » status, i.e. two levels below the Prime threshold defined by ISS, are eligible for inclusion |
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Data and Standards used

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| Data Input | The data used to construct the index is sourced externally from Institutional Shareholder Services Inc. |
| Verification and quality of data | 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. |
| 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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