

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

Solactive Eurozone Christian Values 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

Name of the benchmark administrator	Solactive AG
Type of benchmark or family of benchmarks	Equity
Name of the benchmark or family of benchmarks	Solactive Eurozone Christian Values Index NTR (DE000SLOBG05)
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">> Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from extraction of coal> Exclusion of companies generating revenues (in proportion to their total revenues) > 30% from coal energy production> Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from extraction of oil> Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from hydraulic fracturing (high volume involvement)> Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from hydraulic fracturing (total)> Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from oil sands> Exclusion of companies generating revenues (in proportion to their total revenues) from the production of hazardous pesticides or substances (based on REACH EU Authorisation List)> Exclusion of companies generating overall revenues (in proportion to their total revenues) > 10% from nuclear power or revenues > 10% from nuclear power generation, uranium production or nuclear power services> Index constituents must not have direct involvement in very severe environmental controversies, supply chain involvement in very severe environmental controversies, financier involvement in very severe environmental controversies> Companies in the index must have a minimum ISS ESG Corporate Rating two grades below ISS ESG Prime Threshold
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with direct involvement in very severe fundamental human rights controversies. Exclusion of companies with supply chain involvement in very severe fundamental human rights controversies



- > Companies in the index must not have direct involvement in very severe child labour controversies, supply chain involvement in very severe child labour controversies, direct involvement in very severe forced labour controversies, supply chain involvement in very severe forced labour controversies, direct involvement in very severe labour standards controversies, supply chain involvement in very severe labour standards controversies, direct involvement in very severe union rights controversies, supply chain involvement in very severe union rights controversies, direct involvement in very severe workplace discrimination controversies, supply chain involvement in very severe workspace discrimination controversies,
- > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from production, >10% from distribution, or >10% from consumption in the area of GMOs/agriculture.
- > Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from gambling
- > Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from the production or distribution of abortifacients. Exclusion of companies with any ties to abortion
- > Exclusion of stem cell research companies if they are specialized human embryonic stem cell companies, or have any tie to human embryonic stem cells, or are contract research organization with any tie to human embryonic stem cells
- > Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from the production of spirits or distribution of any alcoholic beverage
- > Exclusion of companies with any tie to animal testing for non-pharmaceutical use beyond legal requirements
- > Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from the production of violent video games
- > Exclusion of companies generating revenues (in proportion to their total revenues) > 0% from the production or distribution of fur
- > Exclusion of companies with any tie to factory farming
- > Exclusion of companies generating revenues (in proportion to their total revenues) >0% from production or >10% from distribution of pornography
- > Exclusion of companies generating revenues (in proportion to their total revenues) >10% from production or distribution of military equipment and services
- > Exclusion of companies generating revenues (in proportion to their total revenues) >0% from production or >10% from distribution and services in the tobacco sector.
- > Companies in the index must have a minimum ISS ESG Corporate Rating two grades below ISS ESG Prime Threshold

List of governance factors considered

- > Exclusion of companies with direct involvement in very severe tax controversies



- > Index constituents must not have direct involvement in very severe accounting fraud controversies, direct involvement in very severe anti-competitive behaviour controversies, direct involvement in very severe bribery controversies, direct involvement in very severe money laundering controversies
- > Companies in the index must have a minimum ISS ESG Corporate Rating two grades below ISS ESG Prime Threshold

Data and Standards used

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.
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