

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

Solactive ESG Nordic 0-1y NOK Hedged TR Index



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	Fixed Income – Mixed
Name of the benchmark or family of benchmarks	Solactive ESG Nordic 0-1y NOK Hedged TR Index (DE000SLOCM48)
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 with verified failure to respect established norms such as the United Nations Global Compact (UNGC) principles, the Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, or UN Guiding Principles for Business and Human Rights.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from fossil fuel production, exploration or distribution and > 50% from fossil fuel services.> Exclusion of companies generating revenues (in proportion to their total revenues) from oil sands.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from pornography.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from military distribution, production or >50% services.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from tobacco distribution, 0% production or >50% services.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from gambling distribution, 5% production or >50% services.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Alcohol distribution, 5% production or >50% services.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Cannabis distribution, 5% production or >50% services.
List of social factors considered	> Not applicable
List of governance factors considered	> Not applicable



Data and Standards used

Data Input	Exclusion of companies with verified failure to respect established norms such as the United Nations Global Compact (UNGC) principles, the Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, or UN Guiding Principles for Business and Human Rights.
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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CONTACT

Solactive AG
German Index Engineering

Platz der Einheit 1
60327 Frankfurt am Main
Germany

Tel.: +49 (0) 69 719 160 00
Fax: +49 (0) 69 719 160 25
Email: info@solactive.com
Website: www.solactive.com