

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

Solactive Sustainable Global Developed (ex Australia) Net Zero
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 Sustainable Global Developed (ex Australia) Net Zero index NTR (DE000SLOD018)
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 >5% from Thermal Coal. > Exclusion of companies generating revenues > 5% from Oil Sands. > Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency. > Reduction of the carbon intensity (total scope 1, 2 emissions divided by enterprise value including cash) of the index by at least 50% compared to the parent index. > Reduction of the carbon intensity (total scope 1, 2 emissions divided by enterprise value including cash) of the index by at least 7% per annual basis. > Compared to the parent index the exposure to High Climate Impact Sectors (NACE Industry Codes A, B, C, D, E, F, G, H, L) must not decrease. > Compared to the parent index, the average Green Revenue of the index should increase by 100%.
List of social factors considered	<ul style="list-style-type: none"> > Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency. > 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 munitions, cluster munitions, and landmines). > Exclusion of producers generating revenues >5% and companies generating revenues (in proportion to their total revenues) >50% from adult entertainment-related business activities. > Exclusion of producers generating revenue >0% and companies generating revenues (in proportion to their total revenues) >50% from tobacco-related business activities.



	<ul style="list-style-type: none">> Exclusion of producers generating revenue >5% and companies generating revenues (in proportion to their total revenues) >50% from gambling-related business activities.> Exclusion of producers generating revenue >5% and companies generating revenues (in proportion to their total revenues) >50% from alcohol-related business activities.> Exclusion of Ammunition, (Semi-) Automatic civilian firearms, Assault Weapons, and High Cap Magazines manufacturers and retailers.
List of governance factors considered	<ul style="list-style-type: none">> Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc., Legal & General Investment Management (Holdings) Limited
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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