

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

Solactive Euro ESG 40 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 Euro ESG 40 Index NTR (DE000SLOE2S7)
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	> 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. > Exclusion of companies generating revenues from the extraction, extraction projects or extraction services of oil shale. > Exclusion of companies which have oil shale in their proven oil reserve. > Exclusion of companies generating revenues from the extraction, extraction projects or extraction services of tar sands. > Exclusion of companies which have tar sands in their proven oil reserve. > Exclusion of companies generating revenues from coal mining or more than 10% revenues from coal power generation. > Remaining securities are ranked by their ESG Score, where the security with the highest ESG Score receives the highest rank. The 50 % securities with the highest rank can be selected for index inclusion.
List of social factors considered	> 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. > Exclusion of companies with 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 anti-personnel mines). > Remaining securities are ranked by their ESG Score, where the security with the highest ESG Score receives the highest rank. The 50% securities with the highest rank can be selected for index inclusion.
List of governance factors considered	> 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.



- > Remaining securities are ranked by their ESG Score, where the security with the highest ESG Score receives the highest rank. The 50% securities with the highest rank can be selected for index inclusion.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from ISS ESG
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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