

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

Solactive ISS ESG Custom Global Markets Carbon Reduction
SDG Enhanced 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 ISS ESG Custom Global Markets Carbon Reduction SDG Enhanced Index NTR (DE000SLOET31)
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 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 significant negative impact on the Sustainable Development Goals, i.e. an overall SDG Impact rating of ≤ -5.1> On each Selection Day the Carbon Emissions of each Index Component is defined. Final weights are derived by applying an optimization to achieve a carbon emissions reduction of 60%, an SDG Impact Rating increase of 20%, a Carbon Risk Rating increase of 10%, and a Green Revenue increase by 100% compared to the Universe and an annual minimum carbon emissions reduction of 7% compared to the carbon emissions of the Index on the Base Day in a geometric progression.
List of social factors considered	<ul style="list-style-type: none">> 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 munitions, cluster munitions, and anti-personnel mines).> Exclusion of companies with significant negative impact on the Sustainable Development Goals, i.e. an overall SDG Impact rating of ≤ -5.1> On each Selection Day the Carbon Emissions of each Index Component is defined. Final weights are derived by applying an optimization to achieve a carbon emissions reduction of 60%, an SDG Impact Rating increase of 20%, a Carbon Risk Rating increase of 10%, and a Green Revenue increase by 100% compared to the Universe and an annual minimum carbon emis-



	sions reduction of 7% compared to the carbon emissions of the Index on the Base Day in a geometric progression.
List of governance factors considered	<ul style="list-style-type: none">> 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 significant negative impact on the Sustainable Development Goals, i.e. an overall SDG Impact rating of ≤ -5.1> On each Selection Day the Carbon Emissions of each Index Component is defined. Final weights are derived by applying an optimization to achieve a carbon emissions reduction of 60%, an SDG Impact Rating increase of 20%, a Carbon Risk Rating increase of 10%, and a Green Revenue increase by 100% compared to the Universe and an annual minimum carbon emissions reduction of 7% compared to the carbon emissions of the Index on the Base Day in a geometric progression.

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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Reason for update:	Initial document creation.

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