

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

Solactive Developed Real Estate ESG Climate USD 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 Developed Real Estate ESG Climate USD Index NTR (DE000SLOFAP1)
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"> > UN Global Compact Screening: Negative impact of the company operation, according to international norms and principles; in particular on Environment. > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from thermal coal mining, >30% from coal-fired generators, >5% from coal-fired generators with weak management of carbon within their own operations, >5% from oil sands and shale, >5% from arctic oil with weak management of carbon within their products and services. > Exclusion of companies with a GRESB Assessment of 1 or 0. > Exclusion of companies with a NTAM ESG Vector Score of 0.5 or score in the bottom decile of the index universe, in case they have missing or <2 GRESB Assessment. > Reduction of the carbon intensity (total scope 1, 2 emissions divided by EVIC) of the index by at least 30% compared to the index universe. > Improvement of the carbon risk rating by at least 10% compared to the index universe.
List of social factors considered	<ul style="list-style-type: none"> > UN Global Compact Screening: Negative impact of the company operation, according to international norms and principles; in particular on Human Rights & Community, Labor Rights & Supply Chain. > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from distribution, supply and retail or >0% from production in the sector of tobacco. > Exclusion of companies generating revenues (in proportion to their total revenues) >0% from manufacturing small arms (assault and non-assault) weapons, >5% from distribution or retail sale of small arms weapons, >5% from military contracting, >5% from conventional weapons, >5% from civilian firearms, >0% from cluster bombs & landmines, nuclear weapons, biochemical/chemical weapons and depleted uranium weapons.



	<ul style="list-style-type: none">> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from private prison operations.
List of governance factors considered	<ul style="list-style-type: none">> UN Global Compact Screening: Negative impact of the company operation, according to international norms and principles; in particular on Governance and Customers.> Business Controversy: Classified as "very severe" with regards to customer controversy issues.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Northern Trust Asset Management, Institutional Shareholder Services Inc., GRESB
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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