

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

Solactive Future Energy ESG Index GTR



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 Future Energy ESG Index GTR (DE000SLOFPH6)
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 and the OECD Guidelines for Multinational Enterprises.,Exclusion of companies generating revenues (in proportion to their total revenues) >0% from coal production or 5% from coal power generation or any involvement in mining.,Exclusion of companies generating revenues (in proportion to their total revenues) >0% from oil sands production and exploration,Exclusion of companies generating revenues (in proportion to their total revenues) >0% from deepwater drilling production and exploration,Exclusion of companies generating revenues (in proportion to their total revenues) >5% from nuclear power generation or >0% MW power generation capacity,Exclusion of companies having an energy consumption intensity of 300 measured as GWh per million EUR revenue,Exclusion of companies having an carbon intensity of 1500 measured as scope 1+ emissions / USD revenues,Exclusion of companies generating revenues (in proportion to their total revenues) >5% from oil extraction or 10% from oil power generation.
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 ongoing involvement in one of the following industries: Chemical weapons, biological weapons, nuclear weapons, depleted uranium, nuclearweapons outside the NPT, cluster munitions, anti-personnel mines.,Exclusion of companies generating revenues (in proportion to their total revenues) >5% from military equipment or civil firearms,Exclusion of companies generating revenues (in proportion to their total revenues) >0% from tobacco production or 5>% tobacco distribution or services,Exclusion of companies that have an ESG overall rating of D-, D or D+,Exclusion of companies generating revenues >5% from civil firearms.,Exclusion of companies generating revenues >0% from tobacco production or >5% from tobacco distribution or services.



List of governance factors considered	> Not applicable.
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Data and Standards used

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