

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

Munich Re Green Solutions Global All Cap Equities 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	Munich Re Green Solutions Global All Cap Equities Index NTR (DE000SLOJCP9)
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, imminent or alleged severe to very severe failure to respect established norms. > Exclusion of companies generating more than 10% of their revenues (in proportion to their total revenues) from Coal & Oil Extraction. > Exclusion of companies generating revenues from activities in Oil Sands. > Exclusion of companies generating revenues from activities in Oil Shale. > Exclusion of companies generating more than 5% of their revenues (in proportion to their total revenues) from Hydraulic Fracturing. > Exclusion of companies generating more than 5% of their revenues (in proportion to their total revenues) from Electric power generation from fossil fuel sources. > Exclusion of companies generating more than 5% of their revenues (in proportion to their total revenues) from the Production of Nuclear Power. > Exclusion of companies generating more than 5% of their revenues (in proportion to their total revenues) from Uranium Mining. > Exclusion of companies generating more than 5% of their revenues (in proportion to their total revenues) from Services related to Nuclear Power. > Exclusion of companies with any significant negative impact on the UN Sustainable Development Goals. > Exclusion of companies with an ISS ESG Rating score < 1.5. > Exclusion of companies with an ISS ESG Governance Rating score < 1.75. > Exclusion of companies (from the Green Real Estate category) with an SDG Solutions - Promoting Sustainable Building Score < 5 > Exclusion of companies (from the Green Building Materials category) with an SDG Solutions - Promoting Sustainable Energy Use Score < 1 > Exclusion of companies (from the Infrastructure Construction category) with an SDG Solutions - Overall Score < 1
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List of social factors considered	> Exclusion of companies with verified, imminent or alleged severe to very severe failure to respect established norms. > Exclusion of companies with verified involvement in controversial weapons. > Exclusion of companies generating more than 5% of their revenues (in proportion to their total revenues) from Civilian Firearms Production. > Exclusion of companies generating more than 5% of their revenues (in proportion to their total revenues) from Military Equipment Production. > Exclusion of companies generating more than 5% of their revenues (in proportion to their total revenues) from Tobacco Production. > Exclusion of companies with any significant negative impact on the UN Sustainable Development Goals. > Exclusion of companies with an ISS ESG Rating score < 1.5. > Exclusion of companies with an ISS ESG Governance Rating score < 1.75. > Exclusion of companies (from the Infrastructure Construction category) with an SDG Solutions - Overall Score <1
List of governance factors considered	> Exclusion of companies with verified, imminent or alleged severe to very severe failure to respect established norms. > Exclusion of companies with involvement in credible controversies. > Exclusion of companies that have non-positive good governance. > Exclusion of companies with any significant negative impact on the UN Sustainable Development Goals. > Exclusion of companies with an ISS ESG Rating score < 1.5. > Exclusion of companies with an ISS ESG Governance Rating score < 1.75. > Exclusion of companies (from the Infrastructure Construction category) with an SDG Solutions - Overall Score <1

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.
Information updated on	29/06/2026
Reason for update:	Initial document creation.

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