

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

Solactive Europe Equity Responsible Base 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 Europe Equity Responsible Base Index NTR (DE000SLONL46)
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 generating revenues (in proportion to their total revenues) >5% from mining and liquefaction of coal. Exclusion of companies generating revenues (in proportion to their total revenues) >5% from power generation from coal.> Exclusion of companies showing any involvement in production of nuclear power. Exclusion of companies showing any involvement in production or trading of uranium. Exclusion of companies generating revenues (in proportion to their total revenues) >5% from production or trading of key components for nuclear power stations.> Exclusion of companies showing any involvement in animal testing beyond legal requirements.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from production of crude oil and natural gas by conventional and unconventional (e.g., fracking, oil sands) methods. Exclusion of companies generating revenues (in proportion to their total revenues) >5% from refinement of crude oil. Exclusion of companies generating revenues (in proportion to their total revenues) >5% from power generation from crude oil. Exclusion of companies having high share of non-conventional reserves as a proportion of total reserves > 20%.> Exclusion of companies showing any involvement in production of manipulated (GMO) seeds. Exclusion of companies showing any involvement in production of genetically modified plants / animals for agricultural use.> Exclusion of any companies that fail to comply with the environment-related principles of the United Nations Global Compact.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies showing any involvement in production and trading of weapons, weapon systems, controversial weapons, i.e., nuclear, biological, and chemical weapons, cluster munitions, anti-personnel mines, and uranium ammunition. Exclusion of companies showing any involvement in production and/or provision of military equipment and services (combat involvement). Exclusion of any companies that are top arms-producers



	<p>and military services companies in the world (SIPRI). Exclusion of companies generating revenues (in proportion to their total revenues) >5% in production and/or provision of military equipment and services (non-combat involvement).</p> <ul style="list-style-type: none">> Exclusion of companies showing any involvement in production of pornography. Exclusion of companies generating revenues (in proportion to their total revenues) >10% from trading of pornography.> Exclusion of companies showing any involvement in production of tobacco end products.> Exclusions of companies showing any involvement in worst forms of child labour.> Exclusions of companies showing any involvement in embryonic research.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from operating or specialized manufacturing of gambling equipment. Exclusion of companies generating revenues (in proportion to their total revenues) >5% from provision of potentially addictive gambling services with effective measure to prevent social and financial threats to existence.> Exclusions of any companies that disregard generally accepted norms, principles, and standards for the protection of human rights, e.g., the International, Bill of Human Rights, UN Guiding Principles on Business and Human Rights.> Exclusions of any companies that disregard generally accepted norms, principles, and standards for the protection of workers, e.g., the core principles of the ILO, i.e., freedom of association and the right to collective bargaining, forced labour, discrimination, and other aspects for companies and suppliers/sub-contractors.> Exclusion of any companies that fail to comply with the social-related principles of the United Nations Global Compact
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies showing any involvement in systematic violations of accepted business practices.> Exclusion of companies showing any involvement in accounting fraud and corruption: non-compliance with legal requirements.> Exclusion of companies showing any involvement in use of derivatives on food commodities to generate a speculative profit in a mutual fund.> Exclusion of companies showing any involvement in disregard of legal regulations.> Exclusion of any companies that fail to comply with the governance-related principles of the United Nations Global Compact.

Data and Standards used



Data Input	The data used to construct the index is sourced externally from Erste Asset Management GmbH
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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