

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

Solactive iCubed Global Sustainability 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 iCubed Global Sustainability Index NTR (DE000SLONSZ6)
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">> Violation or involvement in controversies defined by international frameworks, including UNGC principles and OECD guidelines.> Manufacture or sale of controversial weapons.> Revenue from business activities related to the mining or production of thermal coal.> Revenue from business activities related to oil and gas production, refining, or services & equipment.> Reduction of 80% in portfolio-level Scope 1 and 2 carbon intensity (tons per \$1M revenue) compared to the starting universe.> Reduction of 50% in portfolio-level Scope 3 carbon intensity (tons per \$1M revenue) compared to the starting universe.> Reduction of 90% in portfolio-level water usage intensity (thousand cubic meters per \$1M revenue) compared to the starting universe.> Reduction of 90% in portfolio-level waste generation intensity (tons per \$1M revenue) compared to the starting universe.> Increase of 75% in portfolio-level UN SDG-aligned Environmental Good revenue alignment compared to the starting universe.> Reduction of 75% in portfolio-level UN SDG-aligned Environmental Harm revenue alignment compared to the starting universe.
List of social factors considered	<ul style="list-style-type: none">> Violation or involvement in controversies defined by international frameworks, including UNGC principles and OECD guidelines.> Manufacture or sale of controversial weapons.> Revenue from business activities related to the production of tobacco.> Revenue from business activities related to gambling.



	<ul style="list-style-type: none">> Increase of 50% in portfolio-level UN SDG-aligned Social Good revenue alignment compared to the starting universe.> Reduction of 50% in portfolio-level UN SDG-aligned Social Harm revenue alignment compared to the starting universe.
List of governance factors considered	<ul style="list-style-type: none">> Violation or involvement in controversies defined by international frameworks, including UNGC principles and OECD guidelines.> Manufacture or sale of controversial weapons.> Reduction of 10% in portfolio-level executive pay ratio (ratio of executive-level pay to average employee pay) compared to the starting universe.> Increase of 5% in portfolio-level board independence (% of independent board members) compared to the starting universe.> Increase of 5% in portfolio-level gender equality (% of women on boards and in top management) compared to the starting universe.

Data and Standards used

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