

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

Solactive Argos AlphaESG Europe Index™ 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 Argos AlphaESG Europe Index™ Index NTR (DE000SLONT06)
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">> Selection of the index components takes into account a scoring which is among other things based on the 26 SASB categories (Sustainability Accounting Standards Board). The top 100 stocks according to this score are eligible for the index> Excluded sectors are Oil & Gas Exploration & Production, Oil & Gas Refining & Marketing, Oil & Gas Services, and Coal Operations
List of social factors considered	<ul style="list-style-type: none">> Selection of the index components takes into account a scoring which is among other things based on the 26 SASB categories (Sustainability Accounting Standards Board). The top 100 stocks according to this score are eligible for the index> Excluded sectors are Alcoholic Beverages, Tobacco, Casinos & Gaming and Aerospace & Defense
List of governance factors considered	<ul style="list-style-type: none">> Selection of the index components takes into account a scoring which is among other things based on the 26 SASB categories (Sustainability Accounting Standards Board). The top 100 stocks according to this score are eligible for the index

Data and Standards used

Data Input	The data used to construct the index is sourced externally from FactSet Research Systems Inc.
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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