

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

Solactive USA Large Cap 250 Base USD Index TR



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 USA Large Cap 250 Base USD Index TR (DE000SLOQGE9)
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 generating revenues (in proportion to their total revenues) >1% 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 any companies that fail to comply with the environment-related principles of the United Nations Global Compact.
List of social factors considered	> 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 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). > Exclusion of any companies that fail to comply with the social-related principles of the United Nations Global Compact > Exclusion of companies showing any involvement in production of tobacco end products.
List of governance factors considered	> 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 ISS ESG
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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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