

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

Solactive Global AI ESG EUR ER 5% VT 1% Decrement Index



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 Global AI ESG EUR ER 5% VT 1% Decrement Index (DE000SLORZX7)
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 non-compliant with the UNGC, Exclusion of companies generating relative revenues larger than 30% from coal production or 30% from coal distribution, Exclusion of companies which show higher ESG Risk rating than "medium", hence have an ESG Risk Score ≥ 30
List of social factors considered	> Exclusion of companies non-compliant with the UNGC, Exclusion of companies involved in Controversial Weapons, Exclusion of companies generating relative revenues larger than 5% from tobacco production or 5% from tobacco distribution, Exclusion of companies generating relative revenues larger than 10% from military related production or 10% from military related distribution, Exclusion of companies which show higher ESG Risk rating than "medium", hence have an ESG Risk Score ≥ 30
List of governance factors considered	> Exclusion of companies non-compliant with the UNGC, Exclusion of companies which show higher ESG Risk rating than "medium", hence have an ESG Risk Score ≥ 30

Data and Standards used

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