

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

Solactive Nachhaltigkeitsindex Europa 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 Nachhaltigkeitsindex Europa NTR (DE000SLA4957)
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 the worst 5% of companies ranked by their Global Compact Score> Within each sector, the top 75% of companies based on their ESG score are eligible for inclusion> Eligible companies must exhibit an increased ESG score over the previous six months> Exclusion of companies deriving revenues (as a proportion of total revenues) >5% from nuclear power> Exclusion of companies deriving revenues (as a proportion of total revenues) >5% from coal
List of social factors considered	<ul style="list-style-type: none">> Exclusion of the worst 5% of companies ranked by their Global Compact Score> Within each sector, the top 75% of companies based on their ESG score are eligible for inclusion> Exclusion of companies deriving revenues (as a proportion of total revenues) >5% from tobacco> Exclusion of companies deriving revenues (as a proportion of total revenues) >5% from alcohol> Exclusion of companies deriving revenues (as a proportion of total revenues) >5% in the area of gambling> Exclusion of companies deriving any revenues derived from weapons production/distribution/services
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of the worst 5% of companies ranked by their Global Compact Score> Within each sector, the top 75% of companies based on their ESG score are eligible for inclusion



Data and Standards used

Data Input	The data used to construct the index is sourced externally from Arabesque S-Ray
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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