

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

Solactive BrandFinance® European Leaders Low Risk ex-DA 30
GROSS 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 BrandFinance® European Leaders Low Risk ex-DA 30 GROSS Index (DE000SLA55J9)
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 companies generating revenues (in proportion to their total revenues) $\geq 5\%$ from nuclear power generation (companies owning or operating nuclear power stations)> Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 10\%$ from nuclear power sale (companies that sell electricity generated in nuclear power plants owned or operated by third parties, i.e. companies purchasing nucleargenerated electricity for resale to their own clients) or from the provision of major nuclear parts and services (e.g.nuclear power reactor, nuclear fuels, control rooms, waste storage)> Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 0\%$ from uranium mining> Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 10\%$ from coal mining (all coal types, including both thermal and metallurgical coal)> Exclusion of companies generating revenues (in proportion to their total revenues) $> 0\%$ from thermal coal mining and/or power generation and coal-fueled power generation> Exclusion of companies generating revenues (in proportion to their total revenues) $> 0\%$ from tar sands and oil shale extraction or with tar sands and oil shale reserves (as a percentage of oil reserves) $> 0\%$. Companies with tar sands and oil shale reserves of 0% are excluded if they generate revenues $> 10\%$ from the extraction of tar sands and oil shale or services in this area
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies generating revenues (in proportion to their total revenues) $> 0\%$ from production or $\geq 10\%$ from distribution of alcoholic beverages> Exclusion of companies generating revenues (in proportion to their total revenues) $> 0\%$ from production/sale of civilian firearms or $\geq 10\%$ from production/sale of key components of civilian firearms



	<ul style="list-style-type: none">> Exclusion of companies with any involvement in controversial weapons> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from production of conventional weapons >=10% from production of key parts or services for conventional weapons> Exclusion of companies generating revenues (in proportion to their total revenues) >=5% from gambling operations or >=10% from the manufacture and/or supply of gambling products> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from production or >=10% from the distribution of core tobacco products> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from pornography or adult entertainment services or >=10% from facilitating access to pornography
List of governance factors considered	> Not applicable

Data and Standards used

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