

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

Solactive Sustainable Plastic Economy Net Total Return 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 Sustainable Plastic Economy Net Total Return Index (DE000SLA5WF5)
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	> The Index intends to track the price movements of companies working towards reducing the impact of today's plastic economy on our planet. Covering the entire production chain of plastic waste from production to consumption and recycling the index includes companies from three main areas: producers of alternative packaging materials, providers of recycling solutions, and consumer goods manufacturers as an industry using innovative solutions from the two aforementioned sectors and ultimately providing the end result to the evermore plastic-waste aware consumer.
List of social factors considered	> Not applicable
List of governance factors considered	> Not applicable

Data and Standards used

Data Input	The data used to construct the index is sourced externally from FactSet (sector classification data) and the publicly available website: https://www.newplasticseconomy.org/ (identification of consumption goods companies acting as partners of the New Plastics Economy, a global initiative with the ambition to build unstoppable momentum towards a circular economy for plastics)
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.
Information updated on	19/12/2025



Reason for update:

Initial document creation

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