

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

Solactive Wealthsimple North America Socially Responsible
Factor Index 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 Wealthsimple North America Socially Responsible Factor Index NTR (DE000SLA9865)
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 involved in the area of fossil fuels.> Exclusion of companies involved in the area of thermal coal mining or coal power generation.> Companies are evaluated based on their carbon intensity. Therefore, the carbon intensity values within each sector are winsorized at a 5% level and then transformed into a Z-score.> Exclusion of companies (current index components) ranking in the top 15% based on their carbon intensity score (Z-score).> Exclusion of companies (no current index components) ranking in the top 35% based on their carbon intensity score (Z-score).
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies involved in the area of pornography.> Exclusion of companies involved in the area of tobacco.> Exclusion of companies involved in the area of gambling.> Exclusion of companies involved in the area of alcohol.> Exclusion of defense contractors.> Exclusion of weapons manufacturers.> Exclusion of companies involved in the area of controversial weapons.> Exclusion of companies with insufficient gender equality among the board.
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies with insufficient gender equality among the board.

Data and Standards used



Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.
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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