

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

Solactive Sustainable Global Developed Equity 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 Sustainable Global Developed Equity Index NTR (DE000SLA9G81)
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 >5% from fossil fuels> Exclusion of companies in the ISS Coal top 100 list (based on the size of company reserves)> Exclusion of companies generating revenues >5% from oil sands> In the weighting process the "L&G ESG Score" is used as a tilting mechanism, i.e. the higher the ESG Score the higher the positive tilt of the weights
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies generating revenues >10% from adult entertainment-related business activities> Exclusion of companies generating revenues >10% from alcohol-related business activities> Exclusion of companies with direct involvement in the area of controversial weapons including chemical, biological and nuclear weapons, cluster munitions, and anti-personnel mines> Exclusion of manufacturers and retailers of (semi-)automatic civilian firearms> Exclusion of companies generating revenues >10% from gambling-related business activities> Exclusion of companies generating revenues >50% from tobacco-related business activities> In the weighting process the "L&G ESG Score" is used as a tilting mechanism, i.e. the higher the ESG Score the higher the positive tilt of the weights
List of governance factors considered	<ul style="list-style-type: none">> In the weighting process the "L&G ESG Score" is used as a tilting mechanism, i.e. the higher the ESG Score the higher the positive tilt of the weights

Data and Standards used



Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc and Legal & General Investment Management
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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