

Market Consultation Solactive L&G Enhanced ESG Index family

18 August 2025

**Content of the Market Consultation**

Solactive AG has decided to conduct a Market Consultation with regard to changing the Index Methodology of the following Indices(the ‘Indices’):

|  |  |  |
| --- | --- | --- |
| **NAME** | **RIC** | **ISIN** |
| Solactive L&G Enhanced ESG United Kingdom Index NTR  Solactive L&G Enhanced ESG United Kingdom Index PR  Solactive L&G Enhanced ESG United Kingdom Index TR  Solactive L&G Enhanced ESG Europe ex UK Index NTR  Solactive L&G Enhanced ESG Europe ex UK Index PR  Solactive L&G Enhanced ESG Europe ex UK Index TR  Solactive L&G Enhanced ESG North America Index NTR  Solactive L&G Enhanced ESG North America Index PR  Solactive L&G Enhanced ESG North America Index TR  Solactive L&G Enhanced ESG Japan Index NTR  Solactive L&G Enhanced ESG Japan Index PR  Solactive L&G Enhanced ESG Japan Index TR  Solactive L&G Enhanced ESG APAC ex JP Index NTR  Solactive L&G Enhanced ESG APAC ex JP Index PR  Solactive L&G Enhanced ESG APAC ex JP Index TR  Solactive L&G Enhanced ESG Emerging Markets Index NTR  Solactive L&G Enhanced ESG Emerging Markets Index PR  Solactive L&G Enhanced ESG Emerging Markets Index TR  Solactive L&G Enhanced ESG Developed Markets Index NTR  Solactive L&G Enhanced ESG Developed Markets Index PR  Solactive L&G Enhanced ESG Developed Markets Index TR | .SOEESGBN  .SOEESGBP  .SOEESGBT  .SOEESGEN  .SOEESGEP  .SOEESGET  .SOEESGNN  .SOEESGNP  .SOEESGNT  .SOEESGJN  .SOEESGJP  .SOEESGJT  .SOEESGPN  .SOEESGPP  .SOEESGPT  .SOEESGMN  .SOEESGMP  .SOEESGMT  .SOEESGDN  .SOEESGDP  .SOEESGDT | DE000SL0BP79  DE000SL0BP61  DE000SL0BP87  DE000SL0EA32  DE000SL0EA24  DE000SL0EA40  DE000SL0DUU4  DE000SL0DUT6  DE000SL0DUV2  DE000SL0EA99  DE000SL0EA81  DE000SL0EBA4  DE000SL0EA65  DE000SL0EA57  DE000SL0EA73  DE000SL0EBC0  DE000SL0EBB2  DE000SL0EBD8  DE000SL0AF31  DE000SL0AF23  DE000SL0AF49 |

**Rationale for the Market Consultation**

Introduction of sector-specific exclusion criteria based on revenue exposure thresholds to mitigate emerging investment risks. The methodology will exclude companies with >10% revenue exposure to thermal coal operations, adult entertainment, and gambling services. This will make the index more appealing for ESG-oriented financial industry participants.

**Proposed Change to the Index Guideline**

The following Methodology change is proposed in the following point of the Index Guideline:

2.2. *SELECTION OF THE INDEX UNIVERSE*

**Old text:**

|  |  |  |  |
| --- | --- | --- | --- |
| 1 | Firearms | Companies involved in the manufacturing or retail of key components of small arms, small arms for military/law enforcement, or assault and non-assault small arms for civilians  Companies deriving more than 5% of their revenue from the retail and distribution of assault weapons.  Companies deriving more than 10% of their revenue from the retail and distribution of non-assault weapons | Sustainalytics |
| 2 | Military Contracting | Companies involved in the manufacturing of military weapon systems and/or integral, tailor-made components.  Companies deriving more than 10% of their revenue from tailor-made products or services that support military weapons  Companies deriving more than 10% of their revenue from non-weapons-related tailor-made products or services to the military | Sustainalytics |
| 3 | Tobacco | Companies involved in production or deriving more than 10% of their revenue from retail of tobacco products and related services | Sustainalytics |
| 4 | FWPL | Companies included on the FWPL | Legal and General Investment Management |

**New Text:**

|  |  |  |  |
| --- | --- | --- | --- |
| 1 | Firearms | Companies involved in the manufacturing or retail of key components of small arms, small arms for military/law enforcement, or assault and non-assault small arms for civilians  Companies deriving more than 5% of their revenue from the retail and distribution of assault weapons.  Companies deriving more than 10% of their revenue from the retail and distribution of non-assault weapons | Sustainalytics |
| 2 | Military Contracting | Companies involved in the manufacturing of military weapon systems and/or integral, tailor-made components.  Companies deriving more than 10% of their revenue from tailor-made products or services that support military weapons  Companies deriving more than 10% of their revenue from non-weapons-related tailor-made products or services to the military | Sustainalytics |
| 3 | Tobacco | Companies involved in production or deriving more than 10% of their revenue from retail of tobacco products and related services | Sustainalytics |
| 4 | FWPL | Companies included on the FWPL | Legal and General Investment Management |
| 5 | Thermal Coal | Companies deriving more than 10% of their revenue from extraction of thermal coal  Companies deriving more than 10% of their revenue from generating electricity from thermal coal | Sustainalytics |
| 6 | Adult Entertainment | Companies deriving more than 10% of their revenue from involvement in the distribution of adult entertainment materials  Companies deriving more than 10% of their revenue from involvement in the production of adult entertainment and/or owning/operating adult entertainment establishments | Sustainalytics |
| 7 | Gambling | Companies deriving more than 10% of their revenue from owning and/or operating a gambling establishment  Companies deriving more than 10% of their revenue from manufacturing specialized equipment used exclusively for gambling  Companies deriving more than 10% of their revenue from providing supporting products/services to gambling operations | Sustainalytics |

**Feedback on the proposed changes**

If you would like to share your thoughts with Solactive, please use this consultation form and provide us with your personal details and those of your organization.

|  |  |
| --- | --- |
| Name |  |
| Function |  |
| Organization |  |
| Email |  |
| Phone |  |
| Confidentiality (Y/N) |  |

Solactive is inviting all stakeholders and interested third parties to evaluate the proposed changes to the Methodology for the Solactive L&G Enhanced ESG Index Family and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.

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**Consultation Procedure**

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until 01/09/2025 COB.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 15/09/2025.

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying “**Market Consultation** **Solactive L&G Enhanced ESG Index Family**” as the subject of the email, or

via postal mail to: **Solactive AG**

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Should you have any additional questions regarding the consultative question in particular, please do not hesitate to contact us via above email address.



# Contact

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