

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	.SOEESGBN	DE000SLOBP79
Solactive L&G Enhanced ESG United Kingdom Index PR	.SOEESGBP	DE000SLOBP61
Solactive L&G Enhanced ESG United Kingdom Index TR	.SOEESGBT	DE000SLOBP87
Solactive L&G Enhanced ESG Europe ex UK Index NTR	.SOEESGEN	DE000SLOEA32
Solactive L&G Enhanced ESG Europe ex UK Index PR	.SOEESGEP	DE000SLOEA24
Solactive L&G Enhanced ESG Europe ex UK Index TR	.SOEESGET	DE000SLOEA40
Solactive L&G Enhanced ESG North America Index NTR	.SOEESGNN	DE000SLODUU4
Solactive L&G Enhanced ESG North America Index PR	.SOEESGNP	DE000SLODUT6
Solactive L&G Enhanced ESG North America Index TR	.SOEESGNT	DE000SLODUV2
Solactive L&G Enhanced ESG Japan Index NTR	.SOEESGJN	DE000SLOEA99
Solactive L&G Enhanced ESG Japan Index PR	.SOEESGJP	DE000SLOEA81
Solactive L&G Enhanced ESG Japan Index TR	.SOEESGJT	DE000SLOEBA4
Solactive L&G Enhanced ESG APAC ex JP Index NTR	.SOEESGPN	DE000SLOEA65
Solactive L&G Enhanced ESG APAC ex JP Index PR	.SOEESGPP	DE000SLOEA57
Solactive L&G Enhanced ESG APAC ex JP Index TR	.SOEESGPT	DE000SLOEA73
Solactive L&G Enhanced ESG Emerging Markets Index NTR	.SOEESGMN	DE000SLOEBC0
Solactive L&G Enhanced ESG Emerging Markets Index PR	.SOEESGMP	DE000SLOEBB2
Solactive L&G Enhanced ESG Emerging Markets Index TR	.SOEESGMT	DE000SLOEBD8
Solactive L&G Enhanced ESG Developed Markets Index NTR	.SOEESGDN	DE000SLOAF31
Solactive L&G Enhanced ESG Developed Markets Index PR	.SOEESGDP	DE000SLOAF23
Solactive L&G Enhanced ESG Developed Markets Index TR	.SOEESGDT	DE000SLOAF49

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	<p>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</p> <p>Companies deriving more than 5% of their revenue from the retail and distribution of assault weapons.</p> <p>Companies deriving more than 10% of their revenue from the retail and distribution of non-assault weapons</p>	Sustainalytics
2	Military Contracting	<p>Companies involved in the manufacturing of military weapon systems and/or integral, tailor-made components.</p> <p>Companies deriving more than 10% of their revenue from tailor-made products or services that support military weapons</p> <p>Companies deriving more than 10% of their revenue from non-weapons-related tailor-made products or services to the military</p>	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	<p>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</p> <p>Companies deriving more than 5% of their revenue from the retail and distribution of assault weapons.</p> <p>Companies deriving more than 10% of their revenue from the retail and distribution of non-assault weapons</p>	Sustainalytics
2	Military Contracting	<p>Companies involved in the manufacturing of military weapon systems and/or integral, tailor-made components.</p> <p>Companies deriving more than 10% of their revenue from tailor-made products or services that support military weapons</p> <p>Companies deriving more than 10% of their revenue from non-weapons-related tailor-made products or services to the military</p>	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	<p>Companies deriving more than 10% of their revenue from extraction of thermal coal</p> <p>Companies deriving more than 10% of their revenue from generating electricity from thermal coal</p>	Sustainalytics
6	Adult Entertainment	Companies deriving more than 10% of their revenue from involvement in the distribution of adult entertainment materials	Sustainalytics



		Companies deriving more than 10% of their revenue from involvement in the production of adult entertainment and/or owning/operating adult entertainment establishments	
7	Gambling	<p>Companies deriving more than 10% of their revenue from owning and/or operating a gambling establishment</p> <p>Companies deriving more than 10% of their revenue from manufacturing specialized equipment used exclusively for gambling</p> <p>Companies deriving more than 10% of their revenue from providing supporting products/services to gambling operations</p>	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.



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, specifying "Market Consultation Solactive L&G Enhanced ESG Index Family" as the subject of the email, or

via postal mail to: Solactive AG
Platz der Einheit 1
60327 Frankfurt am Main
Germany

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

