

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

ESG Global Anti Plastic Index (Net Return) (EUR)



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	ESG Global Anti Plastic Index (Net Return) (EUR)
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 with verified ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact and the OECD Guidelines for Multinational Enterprises.> Companies are deemed eligible for inclusion if they fall under any of the three main Categories: Reduce, Reuse, and Recycle. That encompasses companies offering viable substitutes for plastic-based products, offering solutions that reduce plastic pollution (includes alternatives to road transportation), offering reusable products or reuse services to replace single-use plastic items, offering recycling of plastic waste or recycle services, or offering products that contain a significant share / absolute amount of plastic waste as input material. Companies should generate a major share of their revenues from those alternatives and/or be a leader in terms of developing innovative solutions in this segment.> Exclusion of companies that show controversies involving plastics, regardless of their role in developing innovative solutions / alternatives.> Exclusion of companies generating revenues from activities obstructing the Sustainable Development Goals numbers 14 (life below water) and 15 (life on land).> Exclusion of companies with an ISS ESG Corporate Rating of lower than C
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified ongoing failure to respect established norms. The core normative framework consists of the Principles of the UN Global Compact, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights> Companies that have business exposure in one of the following segments that is beyond what is required by law (e.g. some pharmaceuticals that are legally obligated to test on animals prior to approval): alcohol, nuclear energy, gambling, green genetic engineering, pornography, armaments or tobacco or animal testing.



	> Exclusion of companies with an ISS ESG Corporate Rating of lower than C
List of governance factors considered	> Exclusion of companies with an ISS ESG Corporate Rating of lower than C

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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