

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

Solactive ISS ESG Sustainability Eurozone 30 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 ISS ESG Sustainability Eurozone 30 Index NTR
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 that exhibit severe or very severe controversies according to the criteria of the UN Global Compact.> Exclusion of companies with a business model focused on the extraction of fossil fuels or energy production from fossil fuels. A company is not excluded, if the company's sales from the above-mentioned business areas do not exceed 10% of its total sales> Exclusion of companies deriving sales from the production of nuclear or coal energy.> Only companies achieving a Prime Rating in the ISS ESG Corporate Rating are selected. Companies are categorized as „Prime“ if they achieve or exceed the sector-specific performance requirements defined by ISS based on the ESG risk exposure and impact of their respective business model and value chain (absolute best-in-class approach). Prime companies rank among the sustainability leaders in their respective industry.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies that exhibit severe or very severe controversies according to the criteria of the UN Global Compact.> Exclusion of companies developing, producing or distributing controversial weapons.> Only companies achieving a Prime Rating in the ISS ESG Corporate Rating are selected. Companies are categorized as „Prime“ if they achieve or exceed the sector-specific performance requirements defined by ISS based on the ESG risk exposure and impact of their respective business model and value chain (absolute best-in-class approach). Prime companies rank among the sustainability leaders in their respective industry.
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies that exhibit severe or very severe controversies according to the criteria of the UN Global Compact.> Only companies achieving a Prime Rating in the ISS ESG Corporate Rating are selected. Companies are categorized as „Prime“ if they achieve or ex-



ceed the sector-specific performance requirements defined by ISS based on the ESG risk exposure and impact of their respective business model and value chain (absolute best-in-class approach). Prime companies rank among the sustainability leaders in their respective industry.

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.
Information updated on	23/02/2024
Reason for update:	Initial document creation

CONTACT

Solactive AG
German Index Engineering
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Tel.: +49 (0) 69 719 160 00
Fax: +49 (0) 69 719 160 25
Email: info@solactive.com
Website: www.solactive.com

© Solactive AG