

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

Solactive VE imug Developed Markets ESG Quality 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 VE imug Developed Markets ESG Quality 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 with verified ongoing failure to respect established norms such as the UN Global Compact> Exclusion of companies on the Vigeo Eiris Warning List> Exclusion of companies with major involvement in the Fossil Fuels industry> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from coal mining, coal-fueled power generation, tar sands, oil shale, arctic drilling, or fracking> Exclusion of companies generating any revenues (in proportion to their total revenues) from the generation or sale of nuclear power or from uranium mining> Exclusion of companies with an ESG Score < 30
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified ongoing failure to respect the UN Global Compact> Exclusion of companies on the Vigeo Eiris warning list> Exclusion of companies with any revenue exposure the area of controversial weapons, financing of cluster munitions or anti-personnel landmines, conventional weapons> Exclusion of companies generating revenues (in proportion to their total revenues) >5% in the area of key parts or services for weapons or other military parts or services> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from the production or distribution of tobacco> Exclusion of companies with an ESG Score < 30
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies with an ESG Score < 30.



Data and Standards used

Data Input	The data used to construct the index is sourced externally from Vigeo Eiris
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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