

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

Solactive ETC Group Web 3.0 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 ETC Group Web 3.0 Index NTR (DE000SLOB5B9)
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 not in compliance with UN Global Compact principles.> Exclusion of companies generating >10% revenues from the exploration mining or refining of thermal coal.> Exclusion of companies that base 30% or more of their operations on thermal coal.> Exclusion of companies that produce >20 million tons of thermal coal annually and are actively expanding.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies not in compliance with UN Global Compact principles.> Exclusion of companies involved in the production development or maintenance of Anti-personnel Mines, Biological or Chemical weapons, Cluster munitions, Depleted uranium, Nuclear Weapons, or any other weapon that violate humanitarian principles through normal use.> Exclusion of companies that produce or develop key and dedicated components for controversial weapons.> Exclusion of companies involved in the production and/or services tailor made for the defense industry or the military.> Exclusion of companies that hold $\geq 20\%$ stake in a company that is involved in controversial weapons.> Exclusion of companies currently $\geq 50\%$ owned by a company that is involved in controversial weapons.> Exclusion of companies generating >10% revenue from the production or distribution of arms, both public and private.> Exclusion of companies generating >5% revenues from tobacco manufacturing.



	<ul style="list-style-type: none">> Exclusion of companies generating >5% revenue from tobacco distribution and/or sale of tobacco products.
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies not in compliance with UN Global Compact principles.

Data and Standards used

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