SOLACTIVE
German Index Engineering

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

Solactive Energy Transition 2021 Index TR

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 Energy Transition 2021 Index TR
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	> In case a security fulfils the following criteria, the security will be removed from the Index selection: Critical severity of overall ESG controversies
List of social factors considered	> In case a security fulfils the following criteria, the security will be removed from the Index selection: Critical severity of overall ESG controversies
List of governance factors considered	> In case a security fulfils the following criteria, the security will be removed from the Index selection: Critical severity of overall ESG controversies

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Vigeo S.A.S.
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	Not applicable.
Information updated on	23/02/2024
Reason for update:	Initial creation of ESG Reporting.

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