

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

Solactive Euro IG Corporate ESG Select EnBW Index



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	Fixed Income – Corporate
Name of the benchmark or family of benchmarks	Solactive Euro IG Corporate ESG Select EnBW Index
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 generating revenues (in proportion to their total revenues) >1% from coal mining and coal power generation.> Exclusion of companies generating revenues (in proportion to their total revenues) >10% from fossil fuel production, exploration, distribution and services.> Exclusion of companies generating revenues (in proportion to their total revenues) >50% from electric power generation from fossil fuel sources.> Exclusion of companies with significant negative impact on one of the following sustainable development goals (SDGs): Sustainable Development Goal 12: Responsible Consumption and Production, Sustainable Development Goal 13: Climate Action, Sustainable Development Goal 14: Life Below Water, Sustainable Development Goal 15: Life on Land.> Exclusion of companies with verified failure to respect established norms such as the United Nations Global Compact (UNGC) principles, the Organization for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, or UN Guiding Principles for Business and Human Rights.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified or alleged ongoing involvement in the area of controversial weapons or nuclear weapons.> Exclusion of companies with verified or alleged ongoing involvement in the area of conventional weapons.
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified failure to respect established norms such as the United Nations Global Compact (UNGC) principles, the Organization for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, or UN Guiding Principles for Business and Human Rights.



Data and Standards used

Data Input	Not applicable
Verification and quality of data	Not applicable
Reference standards	Not applicable
Information updated on	23/02/2024
Reason for update:	Initial ESG setup

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