

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

Solactive right. 2 degree-aligned United States 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 right. 2 degree-aligned United States 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">> Select all securities exhibiting Baseline XDC's smaller than or equal to their respective Target XDC's.> The Baseline XDC indicates how much warmer the Earth would be by 2050, if all companies were as emissions intensive as the company being examined. For example, a security with a Baseline XDC of 2.1 would mean that the Earth would be 2.1°C warmer, if every company emitted as intensively as that security.> The Target XDC is the XDC that a company must achieve in order to contribute to no more than a 2°C world. Each sector has a unique Target XDC since some sectors are more emissions intensive than others. All sectors must reduce their emissions by different amounts in order to contribute to a world where climate change is capped at 2°C by 2050. The Target XDC therefore represents what these companies and sectors must reach to limit climate change.> Securities are excluded from the index in the case of insufficient or missing information or where one of the the main economic inputs of the XDC model, the gross value added (GVA), is negative.
List of social factors considered	> Not applicable.
List of governance factors considered	> Not applicable.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from right. based on science.
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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 creation of the ESG Reporting.

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

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