

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

Solactive Become 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 Become 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 international norms. The core normative framework consists of the Principles of the UN Global Compact and the OECD Guidelines for Multinational Enterprises.> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from Controversial Weapons, >10% Civilian Firearms, >0% Military Equipment and Services, Evidence of activity in controversial weapons, Evidence of activity in nuclear weapons or classified in the Industry "Aerospace & Defense.> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from Production of tobacco, >0% tobacco services > 0% tobacco retail Revenues.> Exclusion of companies generating revenues (in proportion to their total revenues) of >0% from Thermal coal extraction or >0% from Thermal coal power generation.> Exclusion of companies generating revenues (in proportion to their total revenues) of >0% from Arctic oil & gas Exploration extraction, >0% Oil Sands Extraction or >0% Shale energy extraction.> Exclusion of companies generating revenues (in proportion to their total revenues) Exclusion of companies active in the conventional oil and gas extraction if the revenue they generate from renewable energy sources is less than 40%.> Exclusion of companies generating revenues (in proportion to their total revenues) >25% from Nuclear production or >25% Nuclear supporting products & services or >25% Nuclear distribution or >25% Oil & Gas generation
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights.



	<ul style="list-style-type: none">> Exclusion of companies generating revenues (in proportion to their total revenues) >25% from Production of adult entertainment, >25% Ownership adult entertainment producer or >25% Distribution of adult entertainment.> Exclusion of companies generating revenues (in proportion to their total revenues) >25% from Production of alcoholic beverages, >25% Ownership of alcoholic beverages producer or >25% alcoholic beverages related products & services.> Exclusion of companies generating revenues (in proportion to their total revenues) of >10% from Revenues from gambling operations, >10% revenues from gambling supporting products & services or >10% revenues from specialized gambling equipment.
List of governance factors considered	> Not applicable.

Data and Standards used

Data Input	Sustainalytics
Verification and quality of data	-
Reference standards	-
Information updated on	17/05/2022
Reason for update:	-

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