

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

Solactive China Lifestyle Tech 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 China Lifestyle Tech 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	> Exclusion of companies with verified severe violation of established international norms. The core normative framework consists of the Principles of the UN Global Compact and the UN Declaration of Human Rights. > Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 10\%$ from mining and sales of coal, oil or natural gas energy, or $\geq 10\%$ from power generation from thermal coal, or oil and gas sources. > Exclusion of companies with proved and probable coal reserves and/or oil and natural gas reserves used for energy purposes. > Exclusion of companies with 5% turnover for unconventional oil and gas extraction. > Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 10\%$ from nuclear power generation, or with $\geq 50\%$ of installed capacity attributed to nuclear sources. > Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 10\%$ from uranium mining, nuclear reactor design or construction for nuclear power generation.
List of social factors considered	> Exclusion of companies with verified severe violation of established international norms. The core normative framework consists of the Principles of the UN Global Compact and the UN Declaration of Human Rights. > Exclusion of companies with involvement in the area of controversial weapons (including cluster munitions, landmines, depleted uranium weapons, nuclear weapons, biological/chemical weapons, blinding lasers, non-detectable fragments and incendiary weapons). > Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 5\%$ or $\geq \\$500$ million from manufacture or distribution of key components, or weapons and weapon systems for conventional weapons. > Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 5\%$ or $\geq \\$500$ million from distribution, retail, production or



	supply of tobacco(-related) products. > Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 5\%$ or $\geq \\$500$ million from gambling related products or business.
List of governance factors considered	> Not applicable.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Harvest Global Investments Limited
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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