

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

Solactive ESG US Equity 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

<b>Name of the benchmark administrator</b>	Solactive AG
<b>Type of benchmark or family of benchmarks</b>	Equity
<b>Name of the benchmark or family of benchmarks</b>	Solactive ESG US Equity Index TR
<b>Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?</b>	Yes

## ESG Factors Applied in the Benchmark Methodology

<b>List of environmental factors considered</b>	<ul style="list-style-type: none"> <li>&gt; This index is derived from the Solactive ISS ESG Screened USA Index PR (ISIN: DE000SLA60F7) ("underlying index"). Therefore, Environmental, Social, Governance Methodological Considerations applied for the underlying index are also applied to this index. Link to the underlying index: <a href="https://www.solactive.com">https://www.solactive.com</a></li> <li>&gt; Exclusion of companies in the bottom 10% by Environmental Score</li> <li>&gt; Exclusion of companies in the bottom 10% by ESG Score</li> </ul>
<b>List of social factors considered</b>	<ul style="list-style-type: none"> <li>&gt; This index is derived from the Solactive ISS ESG Screened USA Index PR (ISIN: DE000SLA60F7) ("underlying index"). Therefore, Environmental, Social, Governance Methodological Considerations applied for the underlying index are also applied to this index. Link to the underlying index: <a href="https://www.solactive.com">https://www.solactive.com</a></li> <li>&gt; Exclusion of companies in the bottom 10% by Social Score</li> <li>&gt; Exclusion of companies in the bottom 10% by ESG Score</li> </ul>
<b>List of governance factors considered</b>	<ul style="list-style-type: none"> <li>&gt; This index is derived from the Solactive ISS ESG Screened USA Index PR (ISIN: DE000SLA60F7) ("underlying index"). Therefore, Environmental, Social, Governance Methodological Considerations applied for the underlying index are also applied to this index. Link to the underlying index: <a href="https://www.solactive.com">https://www.solactive.com</a></li> <li>&gt; Exclusion of companies in the bottom 10% by Governance Score</li> <li>&gt; Exclusion of companies in the bottom 10% by ESG Score</li> </ul>

## Data and Standards used

<b>Data Input</b>	The data used to construct the index is sourced externally from 1.5 bps
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<b>Verification and quality of data</b>	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.
<b>Reference standards</b>	International standards referenced by the index methodology are listed in the respective section above.
<b>Information updated on</b>	01/12/2022
<b>Reason for update:</b>	Initial document creation.

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