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

Solactive Eurozone Biodiversity Screened 50 RW Index PR

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 Eurozone Biodiversity Screened 50 RW Index PR
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 ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact.
	> Exclusion of companies involved in incidents and events that may pose a business or reputation risk to a company due to the potential impact on stakeholders or the environment. Companies with a score of 4 or 5 (with 5 being the worst) are excluded.
	> Exclusion of companies generating more than 5% of their revenues from the production or generation of electricity from oil and/or gas.
	> Exclusion of companies generating revenues from the extraction of oil shale.
	> Exclusion of companies generating revenues from the extraction of oil sands.
	> Exclusion of companies generating revenues from arctic oil and gas exploration.
	> Exclusion of companies generating more than 5% of their revenues from the extraction of thermal coal or power generation from thermal coal.
	> Best-in-class sector selection based on capital employed-adjusted Corporate Biodiversity Footprint (\
	>) provided by Iceberg Data Lab
List of social factors considered	> 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.
	> Exclusion of companies involved in incidents and events that may pose a business or reputation risk to a company due to the potential impact on stakeholders or the environment. Companies with a score of 4 or 5 (with 5 being the worst) are excluded.
	> Exclusion of companies with involvement in the area of controversial weapons (including chemical, biological and nuclear weapons (both under and out-

side the Treaty on the Non-Proliferation of Nuclear Weapons), depleted uranium munitions, cluster munitions, and anti-personnel mines).

> Exclusion of companies generating more than 5% of their revenues from the production of adult entertainment.

> Exclusion of companies generating revenues from manufacturing and selling of key components or retail and/or distribution of assault weapons.

> Exclusion of companies generating revenues from the manufacturing of military weapons or components.

> Exclusion of companies generating more than 5% of their revenues from operations or manufacturing of specialized equipment related to gambling.

> Exclusion of companies generating revenues from the production, retail or supply of tobacco-related\nproducts/services.

List of governance factors considered	> 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. > Exclusion of companies involved in incidents and events that may pose a business or reputation risk to a company due to the potential impact on stakeholders or the environment. Companies with a score of 4 or 5 (with 5 being the worst) are excluded.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Sustainalytics, Iceberg Data Lab
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 document creation.

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