

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

Solactive Europe 50 ESG Select 5% Decrement NTR CHF



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 Europe 50 ESG Select 5% Decrement NTR CHF (DE000SLOHKR2)
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 violating the UN Global Compact, Exclusion of companies generating revenues (in proportion to their total revenues) >30% from power generation and extraction of thermal coal., Exclusion of companies exhibiting ESG controversies, Exclusion of companies with an ESG risk score lower than 4 globes (ESG risk score <20), Companies are ranked according to their Carbon Intensity (calculated as Scope 1 & 2 Emissions divided by Revenues) within each sector. Securities in the bottom 50% within their sector are also excluded.
List of social factors considered	> Exclusion of companies violating the UN Global Compact, Exclusion of companies generating revenues (in proportion to their total revenues) >10% from production and distribution of small arms (encompassing Civilian customers (Assault weapons), Retail/distribution (Assault weapons), Civilian customers (Non-assault weapons), Retail/distribution (Non-assault weapons), Military/law enforcement customers, Key components),, Exclusion of companies generating revenues (in proportion to their total revenues) >10% from military contracting weapons or >10% from military contracting weapons-related products and/or services., Exclusion of companies generating revenues (in proportion to their total revenues) >5% from production of tobacco or >5% from sale of tobacco., Exclusion of companies involved in the area of controversial weapons., Exclusion of companies exhibiting ESG controversies, Exclusion of companies with an ESG risk score lower than 4 globes (ESG risk score <20)
List of governance factors considered	> Exclusion of companies violating the UN Global Compact, Exclusion of companies exhibiting ESG controversies, Exclusion of companies exhibiting a governance risk score >10, Exclusion of companies with an ESG risk score lower than 4 globes (ESG risk score <20)

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Sustainalytics
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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.
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