

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

Solactive Ethos Screened Equity World ex Switzerland 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 Ethos Screened Equity World ex Switzerland Index NTR (DE000SLOQ9R0)
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 implicated in controversies in terms of corporate governance or environmental and social responsibility. These are significant violations of normative criteria by their magnitude (severity of the impact), by their scope (extent of the impact) or by their irremediable nature. In addition, regular breaches of international conventions signed by Switzerland or the ten principles of the UN Global Compact (UNGC) lead to the exclusion of a company. These are repeated violations of normative criteria, indicating a systematic failure of the management of the company, the tacit authorization of abuse, or even intentional abuse. Systematic violation is not the result of a one-time misbehaviour or isolated accident. > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Nuclear Energy > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Mining or Electricity Generation from Thermal Coal > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Oil Sands > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Hydraulic Fracturing & Components > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Arctic Drilling > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Transportation of Oil & Gas and storage of unconventional Fossil Fuels > Exclusion of companies generating revenues (in proportion to their total revenues) >5% cumulatively from the activities considered
List of social factors considered	> Exclusion of companies implicated in controversies in terms of corporate governance or environmental and social responsibility. These are signif-



	icant violations of normative criteria by their magnitude (severity of the impact), by their scope (extent of the impact) or by their irremediable nature. In addition, regular breaches of international conventions signed by Switzerland or the ten principles of the UN Global Compact (UNGC) lead to the exclusion of a company. These are repeated violations of normative criteria, indicating a systematic failure of the management of the company, the tacit authorization of abuse, or even intentional abuse. Systematic violation is not the result of a one-time misbehaviour or isolated accident. > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Military Weapons & Key Components Production > Exclusion of companies generating revenues (in proportion to their total revenues) >0% from Controversial Weapons & Key Components Production > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Tobacco > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Gambling > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Adult Entertainment > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from non-medical GMOs > Exclusion of companies generating revenues (in proportion to their total revenues) >5% cumulatively from the activities considered
List of governance factors considered	> Exclusion of companies implicated in controversies in terms of corporate governance or environmental and social responsibility. These are significant violations of normative criteria by their magnitude (severity of the impact), by their scope (extent of the impact) or by their irremediable nature. In addition, regular breaches of international conventions signed by Switzerland or the ten principles of the UN Global Compact (UNGC) lead to the exclusion of a company. These are repeated violations of normative criteria, indicating a systematic failure of the management of the company, the tacit authorization of abuse, or even intentional abuse. Systematic violation is not the result of a one-time misbehaviour or isolated accident.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Ethos Services SA
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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