

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

Solactive ISS ESG Core Screened Global Markets 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 ISS ESG Core Screened Global Markets Index NTR (DE000SLOQS61)
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	<ul style="list-style-type: none">> Exclusion of companies with verified, very severe failure to respect established norms relative to Corruption and verified, severe and very severe failure to respect established norms relative to Environment, Human Rights and Labour Rights.> Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 1\%$ from exploration, mining, extraction, distribution or refining of Coal or $> 5\%$ from Power Generation from Coal.> Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 5\%$ from exploration, extraction, distribution or refining of Oil.> Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 5\%$ from exploration, extraction, manufacturing or distribution of Gas.> Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 50\%$ from Electric Power Generation from Fossil Fuel Sources.> Exclusion of companies generating revenues from the production or exploration of oil sands.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified, very severe failure to respect established norms relative to Corruption and verified, severe and very severe failure to respect established norms relative to Environment, Human Rights and Labour Rights.> Exclusion of companies incorporated in countries identified with high social risk if the respective company's state ownership exceeds 50% or the company exhibits alleged failure to respect established international norms.> Exclusion of companies with verified ongoing involvement in the area of controversial weapons (including chemical, biological and nuclear weapons (both under and outside the Treaty on the Non-Proliferation of Nuclear Weapons), depleted uranium munitions, cluster munitions, and anti-personnel mines).



	<ul style="list-style-type: none">> Exclusion of companies incorporated in non-EU/NATO countries generating revenues (in proportion to their total revenues) >50% from services or >5% from production or >5% from distribution in the sector of military equipment.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% in the sector of pornography.> Exclusion of companies generating revenues from the production of pornography.> Exclusion of companies generating revenues (in proportion to their total revenues) >50% from services or >5% from distribution in the sector of tobacco.> Exclusion of companies generating revenues from the production of tobacco.> Exclusion of companies generating revenues (in proportion to their total revenues) >50% from services or >5% from production or >5% from distribution in the sector of alcohol.> Exclusion of companies generating revenues (in proportion to their total revenues) >50% from services or >5% from production or >5% from distribution in the sector of cannabis.
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified, very severe failure to respect established norms relative to Corruption and verified, severe and very severe failure to respect established norms relative to Environment, Human Rights and Labour Rights.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.
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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