

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

Solactive QUB L&G ESG Global Markets Screened Equity 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 QUB L&G ESG Global Markets Screened Equity Index NTR (DE000SLOS0P1)
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">> Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency.> Reduction of the carbon intensity (total scope 1, 2 emissions divided by enterprise value including cash) of the index by at least 50% compared to the parent index.> Reduction of the carbon intensity (total scope 1, 2 emissions divided by enterprise value including cash) of the index by at least 10.5% per annual basis.> 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 and the OECD Guidelines for Multinational Enterprises.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Oil & Gas Generation.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Oil & Gas Overall.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Exploration and Production Natural Gas.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Exploration and Production.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Refining Natural Gas.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Oil & Gas Production.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Transportation and Storage Natural Gas.
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	<ul style="list-style-type: none">> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Transportation and Storage Oil.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Oil & Gas Supporting Products/ Services.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Oil Sands Extraction.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Thermal Coal Extraction.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Thermal Coal Power Generation.
List of social factors considered	<ul style="list-style-type: none">> Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency.> 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 and the OECD Guidelines for Multinational Enterprises.> Exclusion of companies generating revenues (in proportion to their total revenues) >= 5% from tobacco production and distribution or any involvement in tobacco production.> Exclusion of companies with verified ongoing involvement in the area of controversial weapons (including chemical, biological, depleted uranium munitions, cluster munitions, white phosphorus, and anti-personnel mines).
List of governance factors considered	<ul style="list-style-type: none">> Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency.> 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 and the OECD Guidelines for Multinational Enterprises.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Sustainalytics, ISS ESG
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	27/01/2026



Reason for update:

Initial document creation.

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