

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

European Climate Change ESG 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	European Climate Change ESG NTR
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">> The overall ESG score of a company is used in the selection of index components> Exclusion of companies with major involvement in nuclear-related activities (>5% of revenues) and semi-nuclear activities (>0% of revenues).> The carbon footprint of a company as well as its Energy Transition Score are used in the selection of index components.
List of social factors considered	<ul style="list-style-type: none">> The overall ESG score of a company is used in the selection of index components> Exclusion of companies with major involvement in tobacco (revenue >0% from the production of core tobacco products or >10% from the production of secondary tobacco products, or >10% from the distribution of core tobacco products)> Exclusion of companies with major involvement in weapons (revenue >0% in the area of controversial weapons, other offensive products, and dual use product/services, revenue > 5% from defensive & auxiliary military products, or revenues > 1% from financing of controversial weapons)
List of governance factors considered	<ul style="list-style-type: none">> The overall ESG score of a company is used in the selection of index components

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Vigeo Eiris
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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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