

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

Solactive Sustainable Goals Europe MV NTR Index



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 Sustainable Goals Europe MV NTR Index
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> Absolute GHG emissions of a company are used in the selection of index components> The Vigeo Eiris Energy Transition Score of a company is used in the selection of index components> The proportion of a company's commercial activity that is linked to the sale of goods or the provision of services, in order to support the achievement of the United Nations Sustainable Development Goals is used in the selection of index components> Exclusion of companies generating revenues (in proportion to total revenues) >5% from nuclear-related activities
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 generating revenues (in proportion to total revenues) >0% from production or >=5% from the distribution of alcoholic beverages> Exclusion of companies generating revenues (in proportion to total revenues) >0% from controversial weapons or other offensive products, or >=5% from defensive and auxiliary military products> Exclusion of companies generating revenues (in proportion to total revenues) >5% from production/operation of gambling products and/or services, or >=10% from the distribution of gambling products and/or services> Exclusion of companies generating revenues (in proportion to total revenues) >0% from production or >=10% from the distribution of core tobacco products. Also, exclusion of companies generating revenues (in proportion to total revenues) >=10% from the production of secondary tobacco products



	<ul style="list-style-type: none">> Exclusion of companies generating revenues (in proportion to total revenues) >0% from production or >=10% from the distribution of pornography or sexual services
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
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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