

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

Solactive Equileap North American Gender Equality 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 Equileap North American Gender Equality Index 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">> Exclusion of companies with more than 5% revenue exposure to Coal Mining and Power Generation, Hydraulic Fracturing, Oil&Sands as well as any involvement in Deep Water Drilling.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with more than 10% of revenues derived from production, distribution or supports of products related to Nuclear Energy.> Exclusion of companies with more than 10% revenue exposure to Gambling, Adult Entertainment, Alcoholic Beverages and Tobacco Products or Military Equipment.> Exclusion of companies with any exposure to Anti-personnel mines, Biological and Chemical Weapons, Cluster Munitions, Depleted Uranium as well as Nuclear Weapons.> Exclusion of companies with verified infringement of established international initiatives and guidelines (such as UN Principles and OECD Guidelines).> Exclusion of companies which have engaged in the following known unethical business practices in the last two years: (a) A legal judgement or an official ruling regarding discrimination against any employees, or (b) Two or more legal cases brought against them regarding discrimination against any employees, or (c) a Legal Judgement or an official ruling regarding unethical practices in its marketing and advertisement
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies which have engaged in the following known unethical business practices in the last two years: (a) A legal judgement or an official ruling regarding discrimination against any employees, or (b) Two or more legal cases brought against them regarding discrimination against any employees, or (c) a Legal Judgement or an official ruling regarding unethical practices in its marketing and advertisement> The selection of index components is based on the Equileap Gender Diversity (EGD) Score. The Equileap Gender Diversity (EGD) Score is calculated based on 19 criteria across three categories: (i) Gender Balance in Leader-



ship & Workforce (ii) Equal Compensation & Work Life Balance (iii) Policies Promoting Gender Equality

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Equileap.
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	29/11/2021
Reason for update:	Initial document creation

CONTACT

Solactive AG
German Index Engineering
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Tel.: +49 (0) 69 719 160 00
Fax: +49 (0) 69 719 160 25
Email: info@solactive.com
Website: www.solactive.com

© Solactive AG