

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

Solactive oekom ESG Fossil Free Eurozone 50 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

<b>Name of the benchmark administrator</b>	Solactive AG
<b>Type of benchmark or family of benchmarks</b>	Equity
<b>Name of the benchmark or family of benchmarks</b>	Solactive oekom ESG Fossil Free Eurozone 50 Index NTR
<b>Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?</b>	Yes

## ESG Factors Applied in the Benchmark Methodology

<b>List of environmental factors considered</b>	<ul style="list-style-type: none"><li>&gt; Exclusion of companies with verified ongoing failure to respect established norms. The core normative framework consists of the Principles of the UN Global Compact and the OECD Guidelines for Multinational Enterprises.</li><li>&gt; Exclusion of companies generating revenues from the production, distribution, exploration, or provision of services related to fossil fuels.</li><li>&gt; Exclusion of companies generating revenues from the production, distribution, or provision of services related to nuclear energy.</li><li>&gt; Only companies with a "Prime" Rating in the ISS ESG Corporate Rating are eligible for inclusion. Companies are categorized as „Prime“ if they achieve or exceed the sector-specific performance requirements defined by ISS ESG based on the ESG risk exposure and impact of their respective business model and value chain (absolute best-in-class approach). Prime companies rank among the sustainability leaders in their industry.</li><li>&gt; Index components are selected and weighted based on a combination of their free float market capitalization and their ESG score.</li></ul>
<b>List of social factors considered</b>	<ul style="list-style-type: none"><li>&gt; 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, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights.</li><li>&gt; 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, cluster munitions, and anti-personnel mines).</li><li>&gt; Exclusion of companies generating revenues from the production, distribution, or provision of services related to military equipment and/or armament.</li><li>&gt; Only companies with a "Prime" Rating in the ISS ESG Corporate Rating are eligible for inclusion. Companies are categorized as „Prime“ if they</li></ul>



	<p>achieve or exceed the sector-specific performance requirements defined by ISS ESG based on the ESG risk exposure and impact of their respective business model and value chain (absolute best-in-class approach). Prime companies rank among the sustainability leaders in their industry.</p> <ul style="list-style-type: none"><li>&gt; Index components are selected and weighted based on a combination of their free float market capitalization and their ESG score.</li></ul>
<b>List of governance factors considered</b>	<ul style="list-style-type: none"><li>&gt; 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, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights.</li><li>&gt; Only companies with a "Prime" Rating in the ISS ESG Corporate Rating are eligible for inclusion. Companies are categorized as „Prime“ if they achieve or exceed the sector-specific performance requirements defined by ISS ESG based on the ESG risk exposure and impact of their respective business model and value chain (absolute best-in-class approach). Prime companies rank among the sustainability leaders in their industry.</li><li>&gt; Index components are selected and weighted based on a combination of their free float market capitalization and their ESG score.</li></ul>

## Data and Standards used

<b>Data Input</b>	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.
<b>Verification and quality of data</b>	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.
<b>Reference standards</b>	International standards referenced by the index methodology are listed in the respective section above.
<b>Information updated on</b>	23/02/2024
<b>Reason for update:</b>	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](mailto:info@solactive.com)  
Website: [www.solactive.com](http://www.solactive.com)

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