

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

Solactive Nachhaltigkeitsindex Europa 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 Nachhaltigkeitsindex Europa 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 the worst 5% of companies ranked by their Global Compact Score</li><li>&gt; Within each sector, the top 75% of companies based on their ESG score are eligible for inclusion</li><li>&gt; Eligible companies must exhibit an increased ESG score over the previous six months</li><li>&gt; Exclusion of companies deriving revenues (as a proportion of total revenues) &gt;5% from nuclear power</li><li>&gt; Exclusion of companies deriving revenues (as a proportion of total revenues) &gt;5% from coal</li></ul>
<b>List of social factors considered</b>	<ul style="list-style-type: none"><li>&gt; Exclusion of the worst 5% of companies ranked by their Global Compact Score</li><li>&gt; Within each sector, the top 75% of companies based on their ESG score are eligible for inclusion</li><li>&gt; Exclusion of companies deriving revenues (as a proportion of total revenues) &gt;5% from tobacco</li><li>&gt; Exclusion of companies deriving revenues (as a proportion of total revenues) &gt;5% from alcohol</li><li>&gt; Exclusion of companies deriving revenues (as a proportion of total revenues) &gt;5% in the area of gambling</li><li>&gt; Exclusion of companies deriving any revenues derived from weapons production/distribution/services</li></ul>
<b>List of governance factors considered</b>	<ul style="list-style-type: none"><li>&gt; Exclusion of the worst 5% of companies ranked by their Global Compact Score</li><li>&gt; Within each sector, the top 75% of companies based on their ESG score are eligible for inclusion</li></ul>



## Data and Standards used

<b>Data Input</b>	The data used to construct the index is sourced externally from Arabesque S-Ray
<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

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