

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

Solactive Innovative Technologies 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

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| Name of the benchmark administrator | Solactive AG |
| Type of benchmark or family of benchmarks | Equity |
| Name of the benchmark or family of benchmarks | Solactive Innovative Technologies 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

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| List of environmental factors considered | <ul style="list-style-type: none">> 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 and the OECD Guidelines for Multinational Enterprises.> Exclusion of companies generating revenues (in proportion to their total revenues) >10% from exploration mining or reining of thermal coal, or basing >=30% of their operations on thermal coal or producing >20 million tons of thermal coal p.a. and are actively expanding. |
| List of social factors considered | <ul style="list-style-type: none">> 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.> Exclusion of companies with verified ongoing involvement in the production, development, or maintenance of controversial weapons (including chemical, biological and nuclear weapons, depleted uranium munitions, cluster munitions, anti-personnel mines, and any other weapon that violate humanitarian principles through normal use), or producing or developing key and dedicated components for controversial weapons, or involved in the production and/or services tailor made for the defense industry or the military. Additionally, companies holding >=20% stake in a company that is involved in controversial weapons or companies currently >=50% owned by a company that is involved in controversial weapons are excluded.> Exclusion of companies generating revenues (in proportion to their total revenues)>5% from production or >5% from distribution of arms (both public and private).> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from manufacturing of tobacco or >5% from distribution and/or sale of tobacco and/or tobacco products. |



List of governance factors considered

> Not applicable.

Data and Standards used

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| Data Input | The data used to construct the index is sourced externally from Minerva Analytics Ltd. |
| 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 | 02/12/2022 |
| Reason for update: | addition of ESG criteria to index methodology |

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