

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

Solactive Ethical Europe Climate Care Low Carbon Index PR



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 Ethical Europe Climate Care Low Carbon Index PR (DE000SLA8MR5)
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">> A company's overall ESGPerformanceScore of a company is used in the selection of index components,A company's CarbonRiskRating is used in the selection of index components,Exclusion of companies generating revenues (in proportion to their total revenues) $\geq 5\%$ from owning / operating nuclear power stations (generation of nuclear energy), $\geq 10\%$ from reselling electricity generated from nuclear power plant owned / operated by a third party, or $\geq 10\%$ from the production of major nuclear parts or providing major nuclear services (including nuclear power reactors, nuclear fuels, control rooms and waste storage),Exclusion of companies owning or operating uranium mines,Exclusion of companies causing severe environmental damage (based on Minerva Analytics UNGC assessment),Exclusion of companies involved in thermal coal mining activities, production of tar sand or oil shale,Exclusion of companies involved in thermal coal mining activities or tar sand or oil shale production.,Exclusion of companies from the utilities industry with a carbon intensity of the electric power generated $\geq 315\text{g CO}_2/\text{kWh}$,Exclusion of companies violating the (environmental) principles of the UN Global Comact
List of social factors considered	NA
List of governance factors considered	<ul style="list-style-type: none">> A company's 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 Minerva analytics and ISS.
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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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