

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

Solactive Vigeo Eiris Biodiversity 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 Vigeo Eiris Biodiversity 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 without an "advanced" Protection of Biodiversity-Score (meaning a score higher than 60 following Vigeo Eiris classification) or a "robust" Protection of Biodiversity-Score (meaning a score higher than 50 following Vigeo Eiris classification) plus a contribution to Sustainable Goods and Services (SGS) connected to biodiversity (such as bio-based chemicals, recycling services, rainwater harvesting, water quality preservation, waste treatment etc.).> Exclusion of companies without a formalized commitment towards biodiversity protection (meaning a commitment to Biodiversity question score of at least 2).> Exclusion of companies with controversies on biodiversity.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies involved in the mistreatment of animals (animal testing, medical research, fur and intensive farming).> Exclusions of companies involved in genetically modified organisms.
List of governance factors considered	<ul style="list-style-type: none">> Not applicable.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Vigeo Eiris.
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	Not applicable.
Information updated on	21/03/2023



Reason for update:

Initial creation of the ESG report.

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