

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

Solactive Developed Markets Cybersecurity USD 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 Developed Markets Cybersecurity USD Index NTR (DE000SL0D141)
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 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 that generate more than 10% from their revenue from thermal coal extraction, arctic oil & gas exploration extraction, oil sands extraction, shale energy extraction, oil & gas production or oil & gas supporting products/services.> Exclusion of companies that generate more than 25% of their revenues from nuclear production, nuclear related products and services, nuclear distribution, oil & gas generation of at least 10% from thermal coal power generation.
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 involved in development, production, maintenance, and trade of controversial weapons. In addition, companies are excluded if they generate more than 10% from Civilian Firearms, Military Equipment and Services or are classified by FactSet Industry as "Aerospace and Defense".> Exclusion of companies that generate more than 10% of their revenue from the tobacco industry (production, services or retail revenue).
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 Sustainalytics.
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	11/07/2024
Reason for update:	Update

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