

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

Solactive Developed Markets Cybersecurity NTR Decrement 5%  
Index



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 Developed Markets Cybersecurity NTR Decrement 5% Index (DE000SL0D166)
<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 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.</li> <li>&gt; Exclusion of companies that generate more than 10% from their revenue from thermal coal extraction, arctic oil &amp; gas exploration extraction, oil sands extraction, shale energy extraction, oil &amp; gas production or oil &amp; gas supporting products/services.</li> <li>&gt; Exclusion of companies that generate more than 25% of their revenues from nuclear production, nuclear related products and services, nuclear distribution, oil &amp; gas generation of at least 10% from thermal coal power generation.</li> </ul>
<b>List of social factors considered</b>	<ul style="list-style-type: none"> <li>&gt; 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.</li> <li>&gt; 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".</li> </ul>
<b>List of governance factors considered</b>	> Not applicable.

## Data and Standards used

<b>Data Input</b>	The data used to construct the index is sourced externally from Sustainalytics.
-------------------	---



<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>	11/07/2024
<b>Reason for update:</b>	Update

# CONTACT

**Solactive AG**  
**German Index Engineering**

Platz der Einheit 1  
60327 Frankfurt am Main  
Germany

Tel.: +49 (0) 69 719 160 00  
Fax: +49 (0) 69 719 160 25  
Email: [info@solactive.com](mailto:info@solactive.com)  
Website: [www.solactive.com](http://www.solactive.com)