

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

Solactive Eurozone Sustainability 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

Name of the benchmark administrator	Solactive AG
Type of benchmark or family of benchmarks	Equity
Name of the benchmark or family of benchmarks	Solactive Eurozone Sustainability Index
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 generating net sales from the production or exploration of oil sands > Exclusion of companies generating net sales from the production or exploration of coal > Exclusion of companies generating net sales from the production or >10% from distribution of furs > Exclusion of companies generating net sales from the production of nuclear power or uranium, or >5% from key components for nuclear power stations > Exclusion of companies carrying out animal testing > Exclusion of companies involved in controversial environmental practices, either immediately causing the impact or suppliers / subcontractors causing the impact
List of social factors considered	<ul style="list-style-type: none"> > Exclusion of companies generating net sales with drugs for abortion or clinics generating >5% of their net sale with abortion > Exclusion of companies generating net sales >5% with the production of alcohol (beer / wine and high-proof beverages / foodstuffs) > Exclusion of companies which have specialized or are involved (also if they do not generate significant proportion of their net sales from it) in embryonic research > Exclusion of companies generating net sales from particularly controversial forms of gambling or >20% from other forms of gambling > Exclusion of companies generating net sales from Genetically Modified Organism (GMO) > Exclusion of companies generating net sales from the production of weapons (systems) or outlawed weapons, or >5% from the production of other armaments



	<ul style="list-style-type: none">> Exclusion of companies generating net sales from the production or >10% from distribution of pornography> Exclusion of companies generating net sales >5% from the production of end products or components / accessories in the sector of tobacco> Exclusion of companies violating human rights or companies whose suppliers / subcontractors violate human rights> Exclusion of companies that violate, or companies whose suppliers / subcontractors violate, the labor rights of freedom of association, forced labor, child labor, discrimination or other areas
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies involved in corruption or falsification of accounts.> Exclusion of companies violating human rights or companies whose suppliers / subcontractors violate human rights> Exclusion of companies that violate, or companies whose suppliers / subcontractors violate, the labor rights of freedom of association, forced labor, child labor, discrimination or other areas

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.
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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