

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

Solactive EUR USD IG Corporate Green Bond TR 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	Fixed Income – Corporate
Name of the benchmark or family of benchmarks	Solactive EUR USD IG Corporate Green Bond TR 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 with verified ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact and the UN Sanctions.> Exclusion of companies generating revenues (in proportion to their total revenues) >30% from Thermal Coal Power Generation> Exclusion of companies generating revenues (in proportion to their total revenues) >30% 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 and the UN Sanctions.> Exclusion of companies involve in Controversial Weapon (Cluster Weapon , Nuclear Weapons or Anti-Personnel Mines activities)> Exclusion of companies generating revenues (in proportion to their total revenues) >5% in the sector of Small Arms Civilian customers (Assault weapons), Small Arms Retail/distribution (Assault weapons), Small Arms Retail/distribution (Non-assault weapons), Small Arms Civilian customers (Non-assault weapons), Small Arms Military/law enforcement customers, Small Arms Key components.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from production or distribution in the sector of Adult Entertainment.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from production, retail or Related Products/Services in the sector of Alcohol.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Operations, Specialized Equipment or Supporting Products/Services in the sector of Alcohol.



	<ul style="list-style-type: none">> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Genetically Modified Plants and Seeds Development or Genetically Modified Plants and Seeds Growth in the sector of Genetics Engineering.> Exclusion of companies involve in Human Embryonic Stem Cell and Fetal Tissue Use of human embryonic stem cells, Human Embryonic Stem Cell and Fetal Tissue Use of fetal cell lines or Human Embryonic Stem Cell and Fetal Tissue Technology development.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from Tobacco Products Retailor or Tobacco Products Related Products/Services and 0% in Tobacco Products Production in the sector of Tobacco.
List of governance 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 and the UN Sanctions.

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	23/02/2024
Reason for update:	launch of index

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