ESG FACTORS EXPLANATION DOCUMENT

Solactive L&G ESG GBP IG Corporate Bond TR Index

Solactive AG is registered with and regulated by the German Federal Financial Supervisory Authority (BaFin)

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Solactive AG is included in the register of administrators referred to in Article 36 of Regulation (EU) 2016/1011 (the "Benchmark Regulation" or "BMR") for benchmarks used in the Union. Solactive AG is required to publish the explanation about Environmental, Social, and Governance (ESG) factors in accordance with the requirements of Article 27 (2aa) of the BMR and Delegated Regulation (EU) 2020/1816.

CONSIDERATION OF ESG FACTORS

Name of the benchmark administrator	Solactive AG
Type of benchmark	Fixed Income – Corporate
Name of the benchmark	Solactive L&G ESG GBP IG Corporate Bond TR Index
Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?	Yes
Does the benchmark pursue ESG objectives?	Yes

Details in relation to ESG factors listed in Annex II to Commission Delegated Regulation (EU) 2020/1816 disclosed at an aggregated weighted average value at the level of the benchmark. ESG factors marked as "voluntary" in Annex II to Commission Delegated Regulation (EU) 2020/1816 are not disclosed. If no data are available for individual ESG factors, they are marked as "NA" below.

For a detailed description of each factor as well as the associated calculation formula, please refer to the Solactive ESG Factor Disclosure Guideline available at www.solactive.com/documents.

Environmental factors	**Value**	**Coverage**
Exposure of the benchmark portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council as a percentage of the total weight in the portfolio	5.41%	13.62%
Greenhouse Gas (GHG) Intensity	243.38	4.80%
% reported GHG emissions	95.35%	-
% estimated GHG emissions	4.65%	-
Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006	0.00%	13.62%
Green Bonds %	-	-

Social factors	Value	Coverage
International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'	Please see Solactive ESG Factor Disclosure Guideline available at www.solactive.com/documents	
Controversial Weapons %	0.00%	8.93%
Tobacco %	0.16%	9.82%
Social Violations	Total: 0 % of constituents: 0.00	2.68%
Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labour Organization Conventions 1 to 8	0.00%	4.46%
Gender pay gap	0.00%	0.00%
Ratio of female to male board members	35.25%	0.45%
Ratio of accidents, injuries, fatalities	0.00	0.00%
Number of convictions and amount of fines for violations of anti-corruption and antibribery laws	NA	NA

Data and standards used	
a) Description of data sources used to provide information on the disclosed ESG factors	The respective source of each disclosed ESG factor is described in the Solactive ESG Factor Disclosure Guideline available at www.solactive.com/documents
b) Reference standards	If individual data points reported under the description of the ESG factors above are informed by supporting standards, the latter are listed in the detailed definition of the respective item in the Solactive ESG Disclosure Guideline available at www.solactive.com/documents

Information updated on	04.10.2026
Reason for update	Initial document creation

MISCELLANEOUS

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