

ESG FACTORS EXPLANATION DOCUMENT

Solactive ISS ESG Screened USD EUR SEK NOK High Yield TR Index

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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	No Reporting
Name of the benchmark	Solactive ISS ESG Screened USD EUR SEK NOK High Yield 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?	No

DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT

a) Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement?	No
b) Temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement	The benchmark does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining the objectives of the Paris Agreement
c) Name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement	The benchmark does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining the objectives of the Paris Agreement
d) Methodology used for the measurement of the alignment with the temperature scenario	The benchmark does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining the objectives of the Paris Agreement
e) Hyperlink to the website of the temperature scenario used	The benchmark does not use any temperature scenario for the alignment with the target of reducing GHG emissions or attaining the objectives of the Paris Agreement
Information updated on:	28.01.2026
Reason for update:	Daily weight update



MISCELLANEOUS

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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
Website: www.solactive.com