

ESG FACTORS EXPLANATION DOCUMENT

Solactive Paris Aligned Global Corporate High Yield GBP Hedged Index

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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.

1 - CONSIDERATION OF ESG FACTORS

Name of the benchmark administrator	Solactive AG
Type of benchmark	Fixed Income – Corporate
Name of the benchmark	Solactive Paris Aligned Global Corporate High Yield GBP Hedged 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	-	-
Greenhouse Gas (GHG) Intensity	-	-
<i>% reported GHG emissions</i>	-	-
<i>% estimated GHG emissions</i>	-	-
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	-	-
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 %	-	-
Tobacco %	-	-
Social Violations	Total: - % of constituents: -	-
Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labour Organization Conventions 1 to 8	-	-
Gender pay gap	-	-
Ratio of female to male board members	-	-
Ratio of accidents, injuries, fatalities	-	-
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



2 - ADDITIONAL DISCLOSURES ON DECARBONISATION

a) Forward-looking year-on-year decarbonisation trajectory	NA
b) Degree to which the IPCC decarbonisation trajectory (1,5°C with no or limited overshoot) has been achieved on average per year since creation	10.55%
c) Overlap between those benchmarks and their investable universe, as defined in Article 1, point (e), of Commission Delegated Regulation (EU) 2020/1818 using the active share at asset level	NA

3 - DISCLOSURE OF THE ALIGNMENT WITH STANDARDS USED FOR GHG

a) Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement?	NA
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	NA
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	NA
d) Methodology used for the measurement of the alignment with the temperature scenario	NA
e) Hyperlink to the website of the temperature scenario used	NA
Information updated on	15.01.2026
Reason for update	Update of the achieved decarbonization trajectory in 8.2 b)

MISCELLANEOUS

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