

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

Solactive Euro Corporate HY CTB 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 Euro Corporate HY CTB Index (DE000SL0BS92)
Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No

Data and Standards used

Information updated on	19/12/2025
Reason for update:	Update of the achieved decarbonization trajectory in 8.2 b)

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