

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

Solactive ISS ESG Screened USD EUR SEK NOK High Yield 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	No Reporting
Name of the benchmark or family of benchmarks	Solactive ISS ESG Screened USD EUR SEK NOK High Yield 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">> Norm-Based Research Environment: Verified ongoing failure to respect established norms> Sector-Based Screening, Fossil Fuel: 50% Services, 5% Production, 5% Distribution or 5% Exploration
List of social factors considered	<ul style="list-style-type: none">> Human Rights: Verified ongoing failure to respect established norms> Corruption: Verified ongoing failure to respect established norms> Labour Rights: Verified ongoing failure to respect established norms> Controversial Weapons Research: Chemical weapons Biological weapons Nuclear weapons Depleted Uranium Nuclear weapons outside the NPT Cluster munitions Anti-personnel mines> Sector-Based Screening: Oil sands Military Pornography Tobacco Gambling Alcohol Cannabis
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified failure to respect established norms such as the United Nations Global Compact (UNGC) principles, the Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, or UN Guiding Principles for Business and Human Rights.

Data and Standards used

Data Input	ISS ESG
Verification and quality of data	-
Reference standards	-
Information updated on	06/03/2024
Reason for update:	Initial set up

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