

# 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  
SEK Hedged 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

<b>Name of the benchmark administrator</b>	Solactive AG
<b>Type of benchmark or family of benchmarks</b>	Fixed Income – Corporate
<b>Name of the benchmark or family of benchmarks</b>	Solactive ISS ESG Screened USD EUR SEK NOK High Yield TR SEK Hedged Index
<b>Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?</b>	Yes

## ESG Factors Applied in the Benchmark Methodology

<b>List of environmental factors considered</b>	<ul style="list-style-type: none"> <li>&gt; Norm-Based Research Environment: Verified ongoing failure to respect established norms</li> <li>&gt; Sector-Based Screening, Fossil Fuel: 50% Services, 5% Production, 5% Distribution or 5% Exploration</li> </ul>
<b>List of social factors considered</b>	<ul style="list-style-type: none"> <li>&gt; Human Rights: Verified ongoing failure to respect established norms</li> <li>&gt; Corruption: Verified ongoing failure to respect established norms</li> <li>&gt; Labour Rights: Verified ongoing failure to respect established norms</li> <li>&gt; Controversial Weapons Research: Chemical weapons Biological weapons Nuclear weapons Depleted Uranium Nuclear weapons outside the NPT Cluster munitions Anti-personnel mines</li> <li>&gt; Sector-Based Screening: Oil sands Military Pornography Tobacco Gambling Alcohol Cannabis</li> </ul>
<b>List of governance factors considered</b>	> -

## Data and Standards used

<b>Data Input</b>	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.
<b>Verification and quality of data</b>	The provider of ESG-related data input is selected by the Administrator based on an assessment of its existing processes in order to ensure the reliability and representativeness of the ESG-related data. The data provider has established processes in accordance with accepted and established market standards that ensure the permanent quality and reliability of the ESG-data provided.
<b>Reference standards</b>	International standards referenced by the index methodology are listed in the respective section above.



**Information updated on**

23/02/2024

**Reason for update:**

Mirror ESG criteria from parent index as requested

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