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

Solactive TRSP L&G Targeted SDG Enhancement Developed Equity USD Index PR

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	Equity
Name of the benchmark or family of benchmarks	Solactive TRSP L&G Targeted SDG Enhancement Developed Equity USD Index PR
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	> Exclusion of companies generating revenues (in proportion to their total revenues) >10% from extraction Thermal Coal or >20% from Power Generation.
	> Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency.
	> Reduction of the carbon intensity (total scope 1, 2 emissions divided by enterprise value including cash) of the index by at least 30% compared to the parent index.
	> Reduction of the carbon intensity (total scope 1, 2 emissions divided by enterprise value including cash) of the index by at least 7% per annual basis.
	> Weighting the securities by incorporating the sustainability development goals to decrease the negative revenue impact and increase the positive revenue impact of SDGs compared to parent index.
List of social factors considered	> Exclusion of companies with verified ongoing involvement in the area of the development and production, sale or distribution of cluster munitions, landmines, depleted uranium, and biological, chemical and nuclear weapons.
	> Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency.
	> Weighting the securities by incorporating the sustainability development goals to decrease the negative revenue impact and increase the positive revenue impact of SDGs compared to parent index.
List of governance factors considered	> Incorporation of an ESG tilt, based on the L&G ESG Score, which is created by L&G using a number of metrics including environmental, social, corporate governance and transparency.
	> Weighting the securities by incorporating the sustainability development

goals to decrease the negative revenue impact and increase the positive revenue impact of SDGs compared to parent index.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Legal & General Investment Management (Holdings) Limited, Institutional Shareholder Services Inc.
Verification and quality of data	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.
Reference standards	International standards referenced by the index methodology are listed in the respective section above.
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