

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

Solactive Candriam Factors Sustainable Sovereign Euro Bond
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 – Sovereign
Name of the benchmark or family of benchmarks	Solactive Candriam Factors Sustainable Sovereign Euro Bond 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	> Only sovereign issuers that are part of the Candriam Investors Group SRI Country Report are eligible for inclusion in the index. The universe is publicly accessible via http://indexiq.candriam.com
List of social factors considered	> Only sovereign issuers that are part of the Candriam Investors Group SRI Country Report are eligible for inclusion in the index. The universe is publicly accessible via http://indexiq.candriam.com
List of governance factors considered	> Only sovereign issuers that are part of the Candriam Investors Group SRI Country Report are eligible for inclusion in the index. The universe is publicly accessible via http://indexiq.candriam.com

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Candriam
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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Reason for update:	Initial document creation

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