

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

Solactive Development Bank Bond USD 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	Fixed Income – Mixed
Name of the benchmark or family of benchmarks	Solactive Development Bank Bond USD 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	> Only fixed income securities issued by Development Banks are eligible for inclusion in the index. Development Bank is any government related or government backed financial institution with a focus on official development assistance on environmental and social projects and a minimum loan book exposure published or reported by the issuer of 25% to a portfolio of diversified Emerging Market countries.
List of social factors considered	> Only fixed income securities issued by Development Banks are eligible for inclusion in the index. Development Bank is any government related or government backed financial institution with a focus on official development assistance on environmental and social projects and a minimum loan book exposure published or reported by the issuer of 25% to a portfolio of diversified Emerging Market countries.
List of governance factors considered	> Not applicable

Data and Standards used

Data Input	Not applicable
Verification and quality of data	Not applicable
Reference standards	International standards referenced by the index methodology are listed in the respective section above.
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