

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

Solactive Global Multilateral Development Bank Bond GBP 5-10
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 Global Multilateral Development Bank Bond GBP 5-10 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 Multilateral Development Banks are eligible for inclusion in the index. Multilateral Development Bank is a Development Bank whose shareholders list includes among other members all G7 countries. |
| List of social factors considered | > Only fixed income securities issued by Multilateral Development Banks are eligible for inclusion in the index. Multilateral Development Bank is a Development Bank whose shareholders list includes among other members all G7 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. |
| Information updated on | 23/02/2024 |
| Reason for update: | Initial document creation |

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

© Solactive AG