SOLACTIVE
German Index Engineering

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

Solactive Core United Kingdom Large & Mid Cap 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 Core United Kingdom Large & Mid Cap 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 with verified ongoing failure to respect the Principles of the UN Global Compact (at least one principle for a continuous period of 3 years). > Exclusion of companies generating a significant proportion of their revenues from the mining of bituminous / lignite coal (b/l coal) or from the development of mining sites for b/l coal or from the processing of b/l coal.
List of social factors considered	> Exclusion of companies with verified ongoing failure to respect the Principles of the UN Global Compact (at least one principle for a continuous period of 3 years). > Exclusion of companies involved in the manufacture / production of controversial weapons (including cluster munitions, anti-personnel landmines, and biological and chemical weapons). > Exclusion of companies involved in production, maintenance / service, distribution or research / development of or in relation to core weapons system or components. Core Weapons systems or components are tailor-made or essential for lethal use of the weapon.
List of governance factors considered	> Not applicable

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Legal & General Investment Management Ltd.
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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