

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

Solactive Global Multilateral Development Bank Bond GBP 25%
Issuer Capped 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 25% Issuer Capped 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