

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

RAFI Multi-Factor Climate Transition (CTB) Developed GBP
Hedged 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	RAFI Multi-Factor Climate Transition (CTB) Developed GBP Hedged Index PR (DE000SLOC325)
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	<ul style="list-style-type: none"> > The Index is designed to meet the requirements for Climate Transition Benchmarks (CTB) as specified by the Regulation (EU) 2016/1011 and the Commission Delegated Regulation (EU) 2020/1818, Exclusion of companies classified as having major involvement in the coal industry, Exclusion of companies determined to be violators of the UN Global Compact, 30% reduction in carbon intensity compared to the investable universe. (inclusion of Scope 1 and 2 emissions (Scope 3 to be phased in over a four-year timeframe) in measuring carbon intensity), At least 7% reduction per year in carbon intensity (inclusion of Scope 1 and 2 emissions (Scope 3 to be phased in over a four-year timeframe) in measuring carbon intensity), Sufficient exposure to high climate impact sectors (NACE Industry Codes A, B, C, D, E, F, G, H, L); at least equal to that of the investable universe
List of social factors considered	<ul style="list-style-type: none"> > Exclusion of companies determined to be violators of the UN Global Compact, Exclusion of companies classified as having major involvement in the following industries: tobacco, controversial weapons
List of governance factors considered	<ul style="list-style-type: none"> > Exclusion of companies determined to be violators of the UN Global Compact

Data and Standards used

Data Input	The data used to construct the index is sourced externally from ISS
Verification and quality of data	The provider of ESG-related data input is selected by the Index Owner (RAFI Indices) and approved by the Index Administrator (Solactive AG) 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:	Daily weight update

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