

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

Solactive L&G ESG GBP IG Corporate Bond 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 – Corporate
Name of the benchmark or family of benchmarks	Solactive L&G ESG GBP IG Corporate Bond TR Index (DE000SLA52D9)
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">> Exclusion of issuers that are part of the L&G Future World Protection List. The L&G Future World Protection List includes: i) companies that are involved in, and/or derive revenues from controversial weapons; ii) pure coal mining companies, or iii) companies that do not comply with the United Nations Global Compact screening criteria> The ESG score of an issuer is considered in the weighting process of the final index components
List of social factors considered	<ul style="list-style-type: none">> Exclusion of issuers that are part of the L&G Future World Protection List. The L&G Future World Protection List includes: i) companies that are involved in, and/or derive revenues from controversial weapons; ii) pure coal mining companies, or iii) companies that do not comply with the United Nations Global Compact screening criteria> The ESG score of an issuer is considered in the weighting process of the final index components
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of issuers that are part of the L&G Future World Protection List. The L&G Future World Protection List includes: i) companies that are involved in, and/or derive revenues from controversial weapons; ii) pure coal mining companies, or iii) companies that do not comply with the United Nations Global Compact screening criteria> The ESG score of an issuer is considered in the weighting process of the final index components

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Legal & General Investment Management
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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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Reason for update:	Initial document creation

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