

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

Solactive Osmosis Resource Efficient NAM Core Equity Custom
Screened Index NTR



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 Osmosis Resource Efficient NAM Core Equity Custom Screened Index NTR (DE000SLOJ4H1)
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 companies found to be in breach of the UN Global Compact Principles.> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from coal mining and >20% from coal utilities, unless they show willingness to adapt> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from oil sands, unless they show willingness to adapt
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies found to be in breach of the UN Global Compact Principles.> Exclusion of companies involved in the manufacturing of tobacco products.> Exclusion of companies based on the AFM guideline to ban manufacturers of cluster munitions. Biological and chemical-based weapons manufacturers and nuclear outside the NPT area as well as Anti-Personal Mines, incendiary weapons, blinding laser weapons, and booby traps.
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies found to be in breach of the UN Global Compact Principles.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Osmosis 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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