

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

Solactive New Zealand Sustainable Leaders Index (NZ 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 New Zealand Sustainable Leaders Index (NZ NTR) (DE000SLONR99)
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 with verified fuel reserves, fossil fuel infrastructure, or are involved in the mining, extraction, or burning of fossil fuels.> Exclusion of companies which provide products, services or finance which is specific to and significant for the fossil fuel industry, except where more than 50% of company revenue is derived from renewable energy, resource efficiency, environmental solutions or energy efficiency products and services> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from uranium mining and nuclear energy production.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from products or services specific to nuclear energy.> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from activities that directly harm recognized World Heritage and High Conservation areas.> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from the production or use of chemicals of concern as defined by the UN Environmental Program or from contentious agricultural chemicals.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from casinos, manufacturing gaming products, or operating poker machines.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from the distribution of gambling products.> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from the production or manufacture of tobacco.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from the sale of tobacco products.



	<ul style="list-style-type: none"> > Exclusion of companies generating revenues (in proportion to their total revenues) >0% from the manufacture of armaments and weapons. > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from specific and significant services provided to military or armaments manufacturing. > Exclusion of companies generating revenues (in proportion to their total revenues) >0% from live animal export, animal testing for cosmetic purposes, factory farming, or production of controversial animal products > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from alcohol production. > Exclusion of companies generating revenues (in proportion to their total revenues) >20% from the sale of alcohol. > Exclusion of companies generating revenues (in proportion to their total revenues) >33% from the production or sale of junk foods. > Exclusion of companies generating revenues (in proportion to their total revenues) >0% from the production of pornography. > Exclusion of companies generating revenues (in proportion to their total revenues) >5% from the distribution of pornography.
List of governance factors considered	<ul style="list-style-type: none"> > Exclusion of companies with any evidence of human rights violations, including child labor, forced labor, sweatshops, bribery, or corruption. > Exclusion of companies with no women on the board of directors. > Exclusion of companies with verified lending practices that impose unfair or abusive terms on a borrower.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from BetaShares Holdings Pty 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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