SOLACTIVE
German Index Engineering

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

Solactive Kiwi Global Markets Screened NZD Index TR

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 Kiwi Global Markets Screened NZD Index TR
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	> Exclusion of companies which exhibit highly unethical behavior, particularly in the context of abuse of the environment. > Exclusion of companies using thermal coal to generate electricity that do not demonstrate sufficient commitment to transition to renewable generation.
List of social factors considered	> Companies which exhibit highly unethical behavior, particularly in the context of human rights abuses. > Exclusion of companies generating revenues from the production of tobacco or where tobacco is the primary industry. > Exclusion of companies involved in the manufacture and production of controversial weapons (including chemical, biological and nuclear weapons, depleted uranium munitions, cluster munitions, and anti-personnel mines). > Exclusion of companies involved in the hunting of whales and the processing of whale meat. > Exclusion of companies using nuclear reactors to generate electricity that do not demonstrate sufficient commitment to transition to renewable generation.
List of governance factors considered	> Exclusion of companies which exhibit highly unethical behavior, particularly in the context of endemic illegal activities. > Exclusion of companies producing and supplying defense equipment with insufficient control against bribery and corruption, including improperly supplying such equipment to sanctioned countries. > Exclusion of companies providing gambling services that do not mitigate the social impact of gambling addiction by implementing a suitable responsible gaming policy. > Exclusion of companies producing or distributing palm oil that do not demonstrate sufficient commitment to preventing deforestation through observ-

	ing RSPO and source tracing standards.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Kiwi Investment Management.
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.
Information updated on	23/02/2024
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