

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

Solactive Global Markets ex Oceania Custom Screened NZD
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 Global Markets ex Oceania Custom Screened NZD Index NTR (DE000SL0H3M5)
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	<p>> Companies that have their primary business activity in the oil and gas drilling, oil and gas equipment and services, integrated oil and gas, oil and gas exploration and production defined by Global Industry Classification Standards., Companies deriving more than 10% of their revenue from oil or gas exploration, production or refining., Companies deriving more than 10% of their revenue from oil or gas exploration in Arctic regions., Companies deriving more than 10% of their revenue from the extraction of oil sands., Companies deriving more than 10% of their revenue from shale energy exploration, extraction and/ or production., Companies that have their primary business activity in the coal and consumable fuels subindustries as defined by Global Industry Classification Standards., Companies deriving more than 10% of their revenue from the extraction of thermal coal., Companies deriving more than 50% of their revenue from the generation of electricity from thermal coal.</p>
List of social factors considered	<p>> Companies in breach of international human rights, labor protection and/ or environmental standards as enshrined in the ten principles of the United Nations Global Compact., Companies deriving any revenue from the manufacture of controversial weapons or components or services of the core weapons systems, Companies deriving any revenue from the manufacturing of nuclear, biological or chemical weapons., Companies deriving any revenue from their involvement in depleted uranium or white phosphorus mining., Companies involved in the manufacture of cluster munitions or anti-personnel mines., Companies deriving any revenue from both manufacturing and selling assault weapons to civilians., Companies deriving any revenue from the manufacture of tobacco products., Companies deriving any revenue from "predatory lending" practices., Companies deriving any revenue from the processing of whale meat.</p>
List of governance factors considered	<p>> 0</p>



Data and Standards used

Data Input	The data used to construct the index is sourced externally from BT Funds Management (NZ) Limited
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	12/01/2026
Reason for update:	Daily weight update

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