

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

Solactive Cure, Health and Wellbeing 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 Cure, Health and Wellbeing Index NTR
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 ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact and the OECD Guidelines for Multinational Enterprises.> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from services in the sector of Coal Power Generation or >30% from Oil, Gas or nuclear Power Generation, or >30% from Aggregate Thermal Source Power Generation.> Exclusion of companies generating revenues from the Coal mining.> Exclusion of companies with more than 315 TCO₂/GWh Carbon Intensity.> Exclusion of companies with any involvement in Hydraulic Fracturing, Oil Sands or Arctic Drilling.> Exclusion of companies with Renewable Energy or Natural Gas exposure of less than 40%.
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights.> Exclusion of companies with verified ongoing involvement in the area of controversial weapons (including chemical, biological and nuclear weapons (both under and outside the Treaty on the Non-Proliferation of Nuclear Weapons), depleted uranium munitions, cluster munitions, and anti-personnel mines).> Exclusion of companies generating revenues (in proportion to their total revenues) >10% from involvement in the sector of military equipment.> Exclusion of companies generating revenues (in proportion to their total revenues) >25% of production, owning, operation of establishments or distribution of adult entertainment.



	<ul style="list-style-type: none">> Exclusion of companies generating revenues from the production of tobacco.> Exclusion of companies generating revenues (in proportion to their total revenues) >25% from owning, operating establishments, production or provision of support for Gambling.> Exclusion of companies assigned to the Casino/Gaming Sector.> Exclusion of companies assigned to the Aerospace&Defence Sector.
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies with verified ongoing failure to respect established international norms. The core normative framework consists of the Principles of the UN Global Compact, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.
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	01/12/2021
Reason for update:	New index launch.

CONTACT

Solactive AG
German Index Engineering
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Tel.: +49 (0) 69 719 160 00
Fax: +49 (0) 69 719 160 25
Email: info@solactive.com
Website: www.solactive.com

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