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

Solactive Clean Energy Index PR

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 Clean Energy Index PR
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	> Compliance with UNGC norms around environment, human rights, corruption and labour rights. > Not breaching any severe ESG controversies. > Deriving less than 50% of revenues from conventional oil & gas generation and supporting products services or 20% revenues from production. > Deriving less than 10% of revenues from thermal coal extraction, power generation or supporting products/services. > Deriving less than 20% of revenues from oil sands extraction, Artic oil & gas exploration/extraction or shale energy extraction.
List of social factors considered	> Compliance with UNGC norms around environment, human rights, corruption and labour rights. > Not breaching any severe ESG controversies. > Deriving less than 5% of revenues from tobacco production, distribution and related services. > Deriving less than 5% of revenues from military contracting weapons and related products. > Having no direct or indirect involvement through corporate ownership of controversial weapons companies. > Deriving less than 5% of revenues from assault and non-assault weapons (including civilian customers, key components, military/law enforcement customers, and retail/distribution). > Deriving less than 5% of revenues from gambling operations, specialized equipment or supporting products/services. > Deriving less than 5% of revenues from adult entertainment production or distribution.

	> Deriving less than 5% of revenues from alcohol production, distribution or related services.
List of governance factors considered	> Compliance with UNGC norms around environment, human rights, corruption and labour rights. > Not breaching any severe ESG controversies.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Legal & General Investment Management, Global Data, Sustainalytics, and FactSet Research Systems
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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