

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

Solactive Clean Energy 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 Clean Energy 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"> > Only companies that are actively engaged in the value-chain of the clean energy industry in the capacity of, but not limited to, a vendor, component supplier, equipment supplier and/or power producer are eligible for inclusion in the index. Such companies shall be inferred from a database of tenders & contracts related to the global power industry as provided by Global Data > Exclusion of companies listed on the Future Protection List (the "FWPL") produced by Legal & General Investment Management ("LGIM"). The FWPL is reconstituted by LGIM on a semi-annual basis and the methodology by reference to which the FWPL is constructed is published on LGIM's website. The FWPL includes companies which meet any of the following criteria: (i) Involvement in the manufacture and production of controversial weapons; (ii) Perennial violators of the United Nations Global Compact, an initiative to encourage businesses worldwide to adopt sustainable and socially responsible policies; (iii) Pure coal miners – companies solely involved in the extraction of coal > Exclusion of companies from the Energy sector > Exclusion of companies with number of tenders < 1. > Exclusion of companies deriving more than 10% of their revenues from Thermal Coal Power Generation or more than 25% of their total production capacity from Thermal Coal Power Generation > Only companies whose technology is any of wind, solar, ocean power, hydro, biopower and/or geothermal are eligible for inclusion.
List of social factors considered	<ul style="list-style-type: none"> > Exclusion of companies listed on the Future Protection List (the "FWPL") produced by Legal & General Investment Management ("LGIM"). The FWPL is reconstituted by LGIM on a semi-annual basis and the methodology by reference to which the FWPL is constructed is published on LGIM's website. The FWPL includes companies which meet any of the following criteria: (i) Involvement in the manufacture and production of controversial weapons; (ii) Perennial violators of the United Nations Global Compact,



	<p>an initiative to encourage businesses worldwide to adopt sustainable and socially responsible policies; (iii) Pure coal miners – companies solely involved in the extraction of coal</p>
List of governance factors considered	<p>> Exclusion of companies listed on the Future Protection List (the “FWPL”) produced by Legal & General Investment Management (“LGIM”). The FWPL is reconstituted by LGIM on a semi-annual basis and the methodology by reference to which the FWPL is constructed is published on LGIM’s website. The FWPL includes companies which meet any of the following criteria: (i) Involvement in the manufacture and production of controversial weapons; (ii) Perennial violators of the United Nations Global Compact, an initiative to encourage businesses worldwide to adopt sustainable and socially responsible policies; (iii) Pure coal miners – companies solely involved in the extraction of coal</p>

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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Reason for update:	Initial document creation

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