

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

Solactive Longspur Global 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 Longspur Global 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	<p>> Select only companies whose majority of revenues are aligned with the EU taxonomy for sustainable activities. Revenues within the following categories are assessed in terms of having a positive, negative or neutral contribution: Manufacture of renewable energy technologies, manufacture of equipment for the production and use of hydrogen, manufacture of low carbon technologies for transport, manufacture of batteries, manufacture of energy efficiency equipment for buildings, manufacture of iron and steel, manufacture of chlorine, electricity generation using solar photovoltaic technology, electricity generation using concentrated solar power (CSP) technology, electricity generation from wind power, electricity generation from ocean energy technologies, electricity generation from hydropower, electricity generation from geothermal energy, electricity generation from renewable non-fossil gaseous and liquid fuels, electricity generation from bioenergy, transmission and distribution of electricity, storage of electricity, storage of thermal energy, storage of hydrogen, manufacture of biogas and biofuels for use in transport and of bioliquids, transmission and distribution networks for renewable and low-carbon gases, district heating/cooling distribution, installation and operation of electric heat pumps, cogeneration of heat/cool and power from solar energy, cogeneration of heat/cool and power from geothermal energy, cogeneration of heat/cool and power from renewable non-fossil gaseous and liquid fuels, cogeneration of heat/cool and power from bioenergy, production of heat/cool from solar thermal heating, production of heat/cool from geothermal energy, production of heat/cool from renewable non-fossil gaseous and liquid fuels, production of heat/cool from bioenergy, production of heat/cool using waste heat, mining of key minerals for low carbon technologies (lithium, graphite, manganese, cobalt), electricity generation from nuclear fission and fusion, hydrogen production from nuclear fission and fusion.</p>
List of social factors considered	<p>> Not applicable</p>
List of governance factors considered	<p>> Not applicable</p>



Data and Standards used

Data Input	The data used to construct the index is sourced externally from Longspur Radnor
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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