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**Announcements** March 11, 2022

## Methodology Change | Wilderhill New Energy Global Innovation Index | Effective Date 16 March 2022

Today, on the 10th of March 2022, Solactive announces the following changes to the methodology of the following indices (the 'Affected Indices'):

NAME	RIC	ISIN
Wilderhill New Energy Global Innovation Index (USD)	.NEX	US96811Y1029
Wilderhill New Energy Global Innovation Index (GBP)	.NEXBP	DE000SLA4668
Wilderhill New Energy Global Innovation Index (GBP Net Total Return)	.NEXBPN	DE000SLA47E7
Wilderhill New Energy Global Innovation Index (GBP Total Return)	.NEXBPT	DE000SLA47A5
Wilderhill New Energy Global Innovation Index (EUR)	.NEXEU	DE000SLA4650
Wilderhill New Energy Global Innovation Index (EUR Net Total Return)	.NEXEUN	DE000SLA47D9
Wilderhill New Energy Global Innovation Index (EUR Total Return)	.NEXEUT	DE000SLA4692
Wilderhill New Energy Global Innovation Index (JPY)	.NEXJY	DE000SLA4676
Wilderhill New Energy Global Innovation Index (JPY Net Total Return)	.NEXJYN	DE000SLA47F4
Wilderhill New Energy Global Innovation Index (JPY Total Return)	.NEXJYT	DE000SLA47B3
Wilderhill New Energy Global Innovation Index (USD Net Total Return)	.NEXUSN	DE000SLA47C1
Wilderhill New Energy Global Innovation Index (USD Total Return)	.NEXUST	.DE000SLA4684

### Rationale for methodology change

The Affected Indices capture climate change solutions. It is composed of companies worldwide whose innovative technologies focus on clean energy, renewables, decarbonization, and efficiency.

In order to facilitate efficient tracking by financial products linked to the Affected Indices without causing a major disruption in the market, Solactive has determined to amend the methodologies of the Affected Indices and increase the time window considered for the determination of the AVERAGE DAILY VALUE TRADED. The theme has expanded significantly since the initial thresholds were set, and the companies that do not surpass the new threshold now compose a small percentage of the whole Clean Energy ecosystem.

Given the environmental aspect of the Affected Indices, Solactive shall additionally include a sustainable screen which is based on UN Global Compact Principles and controversial activity involvement.

Solactive conducted the market consultation with regard to change of methodology published on 16th February 2022 (Link: <https://www.solactive.com/market-consultation-wilderhill-new-energy-global-innovation-index-february-2022/>). Following the feedback received from the market, Solactive has determined to incorporate a buffer rule of USD 750K ADV threshold for current index components of the Affected Indices in addition to the previously proposed USD 1 million ADV threshold for new index components entering in the Affected Indices.

A more detailed overview of the considered activities and thresholds for exclusion can be found below in section "Proposed Changes to Index Guideline".

### Changes to the Index Guideline

The following Methodology changes will be implemented in the following points of the Index Guideline (ordered in accordance with the numbering of the affected sections):

#### 1. Section 2.2 Selection of the Index Components

Old text:

[..]

Average Daily Value Traded over the last 30 days prior to the Selection Day is larger than USD 250k (Effective 01 October 2021).

[..]

New text:

[..]

Average Daily Value Traded over the last 3 months prior to the Selection Day is larger than USD 1 million for new index components.

Average Daily Value Traded over the last 3 months prior to the Selection Day is larger than USD 750K for existing index components.

[..]

The companies selected after completion of the above steps will be evaluated on the criteria outlined below by the INDEX ADMINISTRATOR. The evaluation is based on data provided by the Data Provider:

- Exclude companies breaching the UN Global Compact Principles (non-compliant per Data Providers' global standards screening research).
- Exclude companies with severe controversies (as per Data Providers' controversy research) as well as companies with involvement in harmful business activities (as per Data Providers' business involvement research).

For more details on the actual fields as well as the thresholds applied for the exclusion, please refer to the table below:

Product Involvement screens: (by field name)	Exclude if
Controversial Weapons Tailor-made and essential-Category of Involvement	>0%
Controversial Weapons Significant ownership (Tailor-made and essential)- Range Ownership	≥20%
Controversial Weapons Non tailor-made or non essential-Category of Involvement	>0%
Controversial Weapons Significant ownership (non tailor-made or non essential)- Range Ownership	≥20%
Cannabis Production (Recreational Cannabis)-Level of Involvement	>0%
Cannabis Significant ownership (Production Recreational Cannabis)-Range Ownership	≥20%
Cannabis Retail (Recreational Cannabis)-Level of Involvement	>0%
Cannabis Significant ownership (Recreational Cannabis)-Range Ownership	≥20%
Military Contracting Weapons-Level of Involvement	>0%
Military Contracting Weapon-related products and/or services-Level of Involvement	≥5%
Small Arms Civilian customers (Assault weapons)-Level of Involvement	>0%
Small Arms Military/law enforcement customers-Level of Involvement	≥5%
Small Arms Key components-Level of Involvement	≥5%
Small Arms Retail/distribution (Assault weapons)-Level of Involvement	≥5%
Small Arms Retail/distribution (Non-assault weapons)-Level of Involvement	≥5%
Small Arms Civilian customers (Non-assault weapons)-Level of Involvement	>0%
Thermal Coal Extraction-Level of Involvement	≥5%
Thermal Coal Power Generation- Level of Involvement	≥5%
Tobacco Products Production-Level of Involvement	>0%
Tobacco Products Related Products/Services-Level of Involvement	≥5%
Tobacco Products Retail-Level of Involvement	≥5%
Oil Sands Extraction-Revenue Level of Involvement	>0%
Oil Sands Significant ownership (extraction)-Range Ownership	≥20%
Arctic Oil & Gas Exploration Extraction-Level of Involvement	>0%
Arctic Oil & Gas Exploration Significant ownership (extraction)-Range Ownership	≥20%
Shale Energy Extraction-Level of Involvement	>0%
Shale Energy Significant ownership (extraction)-Range Ownership	≥20%

For the avoidance of doubt, companies not covered by Data Providers' research under any of the above categories will remain eligible for selection in the Index.

[..]

#### 2. Section 6: Definitions

The following definition will be included.

"Data Provider" is Sustainalytics. For more information, please visit: <https://www.sustainalytics.com/>.

Defined terms used in this announcement, but not defined herein, have the meaning assigned to them in the respective index guideline of the Affected Indices. The amended version of the index guideline will be available on the effective date.