

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

Solactive VK 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 VK Clean Energy Index NTR (DE000SLOMTJ0)
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 not operating in compliance with the Principles of the UN Global Compact.> Exclusion of companies involved in controversies.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from extraction in the areas of thermal coal mining and unconventional oil and gas.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from the generation of thermal coal-based power.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from the production of arctic oil and gas.> Exclusion of companies generating revenues (in proportion to their total revenues) >5% from the production of palm oil.> Exclusion of companies involved in controversies or controversial activities related to land use and/or biodiversity.> Exclusion of companies misaligned with SDG 7.> Exclusion of companies with <=5% aggregated revenue share from the following business segments: Batteries (Zero-emission or hybrid vehicles), Smart Grids (Smart Grid Technology, Smart-Metering Devices), Alternative Energy, Energy Efficiency (excluding: Zero-emission or hybrid vehicles, IT Optimization Services and Infrastructure, LED/CFL Lighting, Insulating Materials, Smart Grid Technology).
List of social factors considered	<ul style="list-style-type: none">> Exclusion of companies not operating in compliance with the Principles of the UN Global Compact.> Exclusion of companies involved in controversies.> Exclusion of companies with involvement in the area of controversial weapons.> Exclusion of companies with involvement in the area of nuclear weapons.



	<ul style="list-style-type: none">> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from the production or >=5% from the distribution of civilian firearms.> Exclusion of companies generating revenues (in proportion to their total revenues) >0% from the production or >=5% from the distribution of tobacco.
List of governance factors considered	<ul style="list-style-type: none">> Exclusion of companies not operating in compliance with the Principles of the UN Global Compact.> Exclusion of companies involved in controversies.> Exclusion of companies involved in controversies or controversial activities related to supply chain management.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Tecta
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	19/12/2025
Reason for update:	Initial document creation.

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