

Announcement

Methodology Change | Several Wilderhill Indices | Effective Date 01/31/2023

Today, on 01/17/2023, Solactive announces the following changes to the methodology of the following indices (the 'Affected Indices'):

NAME	RIC	ISIN
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 (EUR)	.NEXEU	DE000SLA4650
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 (GBP)	.NEXBP	DE000SLA4668
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 (JPY)	.NEXJY	DE000SLA4676
Wilderhill New Energy Global Innovation Index (USD Net Total Return)	.NEXUSN	DE000SLA47C1
Wilderhill New Energy Global Innovation Index (USD Total Return)	.NEXUST	DE000SLA4684
Wilderhill New Energy Global Innovation Index (USD)	.NEX	US96811Y1029
WilderHill Hydrogen Economy Index (EUR NTR)	.H2XEUN	DE000SLOF5H2
WilderHill Hydrogen Economy Index (EUR TR)	.H2XEUT	DE000SLOF5J8
WilderHill Hydrogen Economy Index (EUR)	.H2XEU	DE000SLOF5G4
WilderHill Hydrogen Economy Index (GBP NTR)	.H2XBPN	DE000SLOF732
WilderHill Hydrogen Economy Index (GBP TR)	.H2XBPT	DE000SLOF740
WilderHill Hydrogen Economy Index (GBP)	.H2XBP	DE000SLOF724
WilderHill Hydrogen Economy Index (JPY NTR)	.H2XJYN	DE000SLOF765
WilderHill Hydrogen Economy Index (JPY TR)	.H2XJYT	DE000SLOF773
WilderHill Hydrogen Economy Index (JPY)	.H2XJY	DE000SLOF757
WilderHill Hydrogen Economy Index (USD NTR)	.H2XUSN	DE000SLOF5E9
WilderHill Hydrogen Economy Index (USD TR)	.H2XUST	DE000SLOF5F6
WilderHill Hydrogen Economy Index (USD)	.H2X	DE000SLOF5D1
WilderHill Wind Energy Index (EUR NTR)	.WNXEUN	DE000SLOF450

WilderHill Wind Energy Index (EUR TR)	.WNXEUT	DE000SLOF468
WilderHill Wind Energy Index (EUR)	.WNXEU	DE000SLOF443
WilderHill Wind Energy Index (GBP NTR)	.WNXBPN	DE000SLOF484
WilderHill Wind Energy Index (GBP TR)	.WNXBPT	DE000SLOF492
WilderHill Wind Energy Index (GBP)	.WNXBP	DE000SLOF476
WilderHill Wind Energy Index (JPY NTR)	.WNXJYN	DE000SLOF5B5
WilderHill Wind Energy Index (JPY TR)	.WNXJYT	DE000SLOF5C3
WilderHill Wind Energy Index (JPY)	.WNXJY	DE000SLOF5A7
WilderHill Wind Energy Index (USD NTR)	.WNXUSN	DE000SLOF427
WilderHill Wind Energy Index (USD TR)	.WNXUST	DE000SLOF435
WilderHill Wind Energy Index (USD)	.WNX	DE000SLOF419

Rationale for Methodology Change

Solactive has determined that for the indices to comply with SFDR requirements around good governance practices and improve conservation, companies missing critical ESG data are not eligible for selection. Involving the 4 datasets from Sustainalytics for screening purposes: Global Standards Screening (GSS), Controversy Score, ESG Risk Ratings (ESG RR), and various Product Involvement fields (PI), companies missing GSS, Controversy Score, ESG RR or all PI fields, would be removed from the eligible universe.

Changes to the Index Guideline

The following Methodology changes will be implemented in the following points of the Index Guideline:

2.2 SELECTION OF THE INDEX COMPONENTS

From (old version):

For the avoidance of doubt, companies not covered by Sustainalytics research under any of the above categories will remain eligible for selection in the INDEX.

To (new version):

Companies not covered by Sustainalytics research under any of the above categories will be ineligible for index selection.