

MARKET CONSULTATION WILDERHILL INDEX SERIES

24 October 2024



Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to changing the Index Methodology of the following Index/ Indices (the 'Index/Indices'):

NAME	ISIN	RIC
Wilderhill New Energy Global Innovation Index (USD)	US96811Y1029	.NEX
Wilderhill New Energy Global Innovation Index (GBP)	DE000SLA4668	.NEXBP
Wilderhill New Energy Global Innovation Index (GBP Total Return)	DE000SLA47E7	.NEXBPN
Wilderhill New Energy Global Innovation Index (GBP Total Return)	DE000SLA47A5	.NEXBPT
Wilderhill New Energy Global Innovation Index (EUR)	DE000SLA4650	.NEXEU
Wilderhill New Energy Global Innovation Index (EUR)	DE000SLA4650	.NEXEU
Wilderhill New Energy Global Innovation Index (EUR Net Total Return)	DE000SLA47D9	.NEXEUN
Wilderhill New Energy Global Innovation Index (EUR Total Return)	DE000SLA4692	.NEXEUT
Wilderhill New Energy Global Innovation Index (JPY)	DE000SLA4676	.NEXJY
Wilderhill New Energy Global Innovation Index (JPY Net Total Return)	DE000SLA47F4	.NEXJYN
Wilderhill New Energy Global Innovation Index (JPY Total Return)	DE000SLA47B3	.NEXJYT
Wilderhill New Energy Global Innovation Index (USD Net Total Return)	DE000SLA47C1	.NEXUSN
Wilderhill New Energy Global Innovation Index (USD Total Return)	DE000SLA4684	.NEXUST
WilderHill Hydrogen Economy Index (EUR NTR)	DE000SLOF5H2	.H2XEUN
WilderHill Hydrogen Economy Index (EUR TR)	DE000SLOF5J8	.H2XEUT
WilderHill Hydrogen Economy Index (EUR)	DE000SLOF5G4	.H2XEU
WilderHill Hydrogen Economy Index (GBP NTR)	DE000SLOF732	.H2XBPN
WilderHill Hydrogen Economy Index (GBP TR)	DE000SLOF740	.H2XBPT
WilderHill Hydrogen Economy Index (GBP)	DE000SLOF724	.H2XBP
WilderHill Hydrogen Economy Index (JPY NTR)	DE000SLOF765	.H2XJYN



WilderHill Hydrogen Economy Index (JPY TR)	DE000SLOF773	.H2XJYT
WilderHill Hydrogen Economy Index (JPY)	DE000SLOF757	.H2XJY
WilderHill Hydrogen Economy Index (USD NTR)	DE000SLOF5E9	.H2XUSN
WilderHill Hydrogen Economy Index (USD TR)	DE000SLOF5F6	.H2XUST
WilderHill Hydrogen Economy Index (USD)	DE000SLOF5D1	.H2X
WilderHill Wind Energy Index (EUR NTR)	DE000SLOF450	.WNXEUN
WilderHill Wind Energy Index (EUR TR)	DE000SLOF468	.WNXEUT
WilderHill Wind Energy Index (EUR)	DE000SLOF443	.WNXEU
WilderHill Wind Energy Index (GBP NTR)	DE000SLOF484	.WNXBPN
WilderHill Wind Energy Index (GBP TR)	DE000SLOF492	.WNXBPT
WilderHill Wind Energy Index (GBP)	DE000SLOF476	.WNXBP
WilderHill Wind Energy Index (JPY NTR)	DE000SLOF5B5	.WNXJYN
WilderHill Wind Energy Index (JPY TR)	DE000SLOF5C3	.WNXJYT
WilderHill Wind Energy Index (JPY)	DE000SLOF5A7	.WNXJY
WilderHill Wind Energy Index (USD NTR)	DE000SLOF427	.WNXUSN
WilderHill Wind Energy Index (USD TR)	DE000SLOF435	.WNXUST
WilderHill Wind Energy Index (USD)	DE000SLOF419	.WNX

Rationale for the Market Consultation

Solactive has determined that to align with EU Paris-aligned benchmarks, the following changes will be added to align with Article 12 Exclusions with Commission Delegated Regulation (EU) 2020/1818. This is to allow all products that track the index to have a clean energy or sustainable label to maintain attractiveness to investors.



Proposed Change/(s) to the Index Guideline

The following Methodology change/(s) is/are proposed in the following point/(s) of the Index Guideline

2.2 Selection of the Index Components

From:

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%
ESG Risk Score	>40

To (highlighted):



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	Sum
Thermal Coal Supporting Products/Services-Revenue Percentage	≥1%
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%
ESG Risk Score	>40
Oil & Gas Production-Exploration and Production Oil Revenue Percentage	Sum
Oil & Gas Production-Refining Oil Revenue Percentage	≥10%
Oil & Gas Production-Transportation and Storage Oil Revenue Percentage	
Oil & Gas Supporting Products/Services-Revenue Percentage	



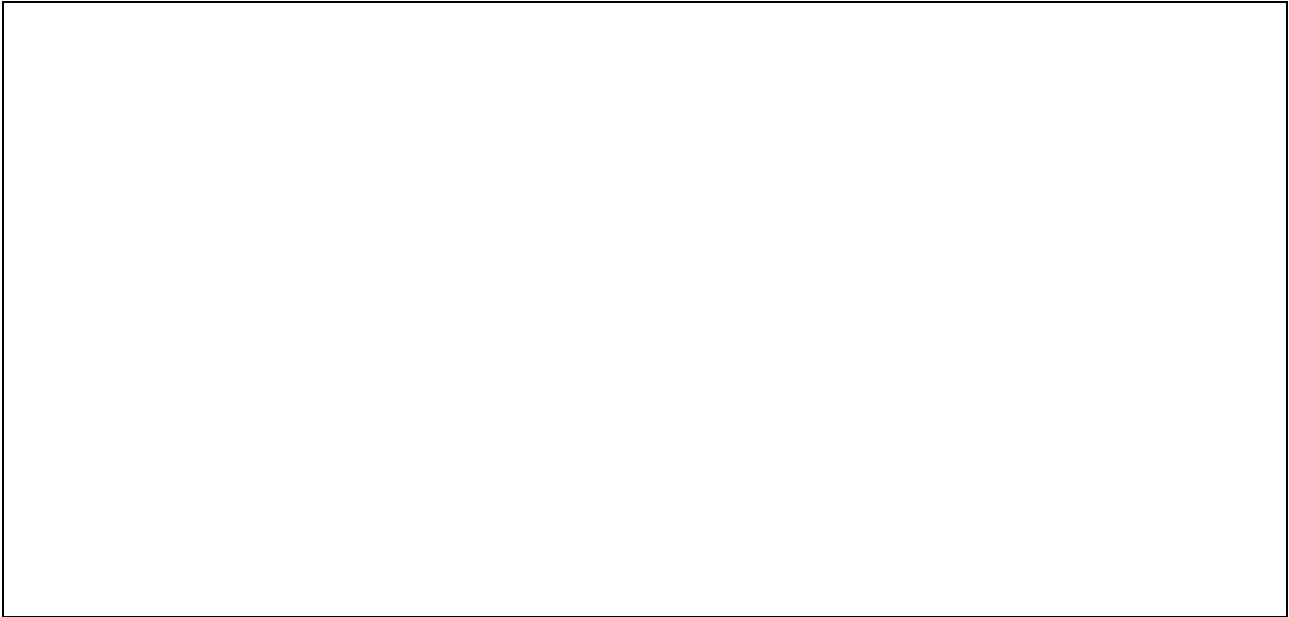
Oil & Gas Production-Exploration and Production Natural Gas Revenue Percentage	Sum ≥50%
Oil & Gas Production-Refining Natural Gas Revenue Percentage	
Oil & Gas Production-Transportation and Storage Natural Gas Revenue Percentage	
Oil & Gas Supporting Products/Services-Revenue Percentage	
Thermal Coal Power Generation-Revenue Percentage	Sum ≥50%
Oil & Gas Generation-Revenue Percentage	

Feedback on the proposed changes

If you would like to share your thoughts with Solactive, please use this consultation form and provide us with your personal details and those of your organization.

Name	
Function	
Organization	
Email	
Phone	
Confidentiality (Y/N)	

Solactive is inviting all stakeholders and interested third parties to evaluate the proposed changes to the Methodology for the Wilderhill Index Series and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.



Consultation Procedure

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until *2024-11-06*

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *2024-11-13*

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Wilderhill Index Series" as the subject of the email, or

via postal mail to: Solactive AG
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Should you have any additional questions regarding the consultative question in particular, please do not hesitate to contact us via above email address.

