MarketVector™
Indexes

INDEX GUIDE

MARKETVECTOR™ GLOBAL EQUITY INDEXES

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1   Introduction

In accordance with Art. 13 No. 1 (a) of Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 (the "Benchmark Regulation"), this document provides the rules for establishing, calculating and maintaining the MarketVector™ Equity Index family, which is comprised of MVIS®, MarketVector™ and BlueStar® Indexes (together the "Indexes").
MarketVector Indexes GmbH (the "Index Owner") makes no warranties or representations as to the accuracy and/or completeness of the Indexes and does not guarantee the results obtained by persons using the Indexes in connection wit0h trading funds or securities. The Index Owner makes no representations regarding the advisability of investing in any fund or security.
The Index Owner reserves the right to update the rules in this Index Guide at any time. The Index Owner also reserves the right to make, in exceptional cases or in temporary situations, exceptions to the rules in this Index Guide. The Indexes are the property of MarketVector Indexes GmbH. The Index Owner has selected an index calculator to calculate the Indexes.
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For all indexes composed of data of BM&FBOVESPA please reference to the document "Terms and Conditions BM&FBOVESPA" available on http://www.solactive.com.

1.1   Approval of Index Methodologies

The Index Owner has established the Indexes and their individual methodology covered in this Index Guide. A detailed written "Procedure for Index Development" describes the steps and approvals required to develop, document and approve an Index and its methodology. The intention of the Procedure for Index Development is to ensure that the methodology of an Index meets the requirements of Art. 12 of the Benchmark Regulation and is approved and implemented according to a robust and reliable process.
The methodology for each index and its methodology covered in this Index Guide has been analysed by the Index Owner's Index Operations department in order to ensure that it is robust and reliable, has clear rules on use of discretion, allows sustainable validation (based on reasonable back testing) and is traceable and verifiable. Furthermore, the size, liquidity and transparency of the underlying market for each methodology has been tested and particular circumstances for each relevant market have been taken into account.

Each index methodology and the related detailed analysis was presented by the Index Operations Department to the Independent Oversight Function for its approval. Based on the aforementioned approval process and its documentation each Index Methodology was presented to the Management Board (Geschäftsführer) of the Index Owner for final approval.

1.2   Review of this Index Guide

According to Art. 13 No. 1 (b) of the Benchmark Regulation, the Index Owner reviews this Index Guide on an annual basis and immediately in case of special circumstances that require a review. The review takes place in meetings attended by the Independent Oversight Function and the Management Board of the Index Owner. If changes to this Index Guide are considered necessary, the process described in Section 5.6 applies.

2   Index Universe

2.1   Index Universe

The index universe will include only common stocks and stocks with similar characteristics from financial markets that are freely investable for foreign investors and that provide real-time and historical component and currency pricing, with these exceptions:

- Limited Partnerships (LPs) are excluded, except in the MVIS® North America Energy Infrastructure Index, Bluestar® Israel Domestic Exposure Index and Bluestar® Israel Global Exposure Index.

- Cannabis/marijuana companies are excluded.

- FIIs (Fundos de Investimento Imobiliário) in Brazil are excluded.

Companies from financial markets that are not freely investable for foreign investors or that do not provide real-time and historical component and currency pricing may still be eligible if they have a listing on an eligible exchange and if they meet all the size and liquidity requirements on this exchange.
Due to investment restrictions in Bahrain, China (domestic market), India, Kuwait, Oman, Qatar, Russia, Saudi Arabia, the United Arab Emirates and Vietnam, listings on these exchanges are not eligible for MarketVector Indexes.
The following exceptions apply:

- for the MarketVector™ Vietnam Local Index the local exchange listings may be included,

- for the MVIS® Global Rare Earth/Strategic Metals Index, Shanghai-listed companies trading via the Shanghai-Hong Kong Stock Connect may be included.

- for the MVIS® Clean-Tech Metals Index, Shanghai-/Shenzhen-listed companies trading via the Shanghai-/Shenzhen-Hong Kong Stock Connect may be included.

- for the MVIS® Clean-Tech Metals ex-China Index, Shanghai-/Shenzhen-listed companies trading via the Shanghai-/Shenzhen-Hong Kong Stock Connect are not included.

- for the MarketVector™ Global Clean Energy Transition ESG Index, stocks listed on the following exchange segments are not eligible for inclusion:

  - Paris: Auction,
  - Hamburger Börse,
  - Börse Berlin,
  - Oslo: Growth,
  - London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

If a company with a listing in one of the above mentioned countries has another listing on an eligible foreign exchange that meets all investability, size and liquidity requirements, this listing will be eligible for all MarketVector Indexes.
Only stocks that have a full market capitalization exceeding 50.0m USD are eligible for the index universe.

Some BlueStar Indexes® may only include securities listed on exchanges in certain countries as defined by various Listing Eligibility Schemes defined below and/or in chapter 4:

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- Listing Eligibility Scheme 1: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, United States. All indexes, except BADTQ, BRB3D, BLS, BWIND, IDEI, IGEI and MVFHC exclude these segments in the respective markets:

    - Paris: Auction,
    - Hamburger Börse,
    - Börse Berlin,
    - Oslo: Growth,
    - London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

- Listing Eligibility Scheme 2: Australia, Austria, Belgium, Canada, Finland, France, Germany, Greece, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, Portugal, Spain, United Kingdom, United States; excluding the following segments:

    - Paris: Auction,
    - Hamburger Börse,
    - Börse Berlin,
    - Oslo: Growth,
    - London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

- Listing Eligibility Scheme 3: Australia, Austria, Belgium, Canada, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, Portugal, Spain, Switzerland, United Kingdom, United States; excluding the following segments:

    - Paris: Auction,
    - Hamburger Börse,
    - Börse Berlin,
    - Oslo: Growth,
    - London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

- Listing Eligibility Scheme 4: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, Norway, Portugal, Spain, Switzerland, Sweden, United Kingdom, United States; excluding the following segments:

    - Paris: Auction,
    - Hamburger Börse,
    - Börse Berlin,
    - Oslo: Growth,
    - London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

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- Listing Eligibility Scheme 5: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Mexico, Netherlands, New Zealand, Norway, Portugal, Singapore, South Korea, Spain, Sweden, Switzerland, Taiwan, Thailand, United Kingdom, United States.

- Listing Eligibility Scheme 6: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom.

- Listing Eligibility Scheme 7: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Poland, Portugal, Singapore, South Korea, Spain, Sweden, Switzerland, Taiwan, United Kingdom, United States; excluding the following segments:

    – Paris: Auction,
    – Hamburger Börse,
    – Börse Berlin,
    – Oslo: Growth,
    – London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

- Listing Eligibility Scheme 8: Austria, Belgium, Canada, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom, and United States; excluding the following segments:

    – Paris: Auction,
    – Hamburger Börse,
    – Börse Berlin,
    – Oslo: Growth,
    – London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

- Listing Eligibility Scheme 9: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, South Korea, Spain, Sweden, Switzerland, Taiwan, United Kingdom, United States, excluding the following segments:

    – Paris: Auction,
    – Hamburger Börse,
    – Börse Berlin,
    – Oslo: Growth,
    – London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

- Listing Eligibility Scheme 10: Austria, Belgium, Czech Republic, Denmark, Finland, France, Germany, Greece, Hungary, Ireland, Italy, Luxembourg, Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland, United Kingdom, excluding the following segments:

    – Paris: Auction,
    – Hamburger Börse,

   – Börse Berlin,

   – Oslo: Growth,

   – London Stock Exchange: AIM, AIMI, ASQ1, ASQ2, ASX1, ASXN, SFM2, SFM3, SSQ3, SSX3, SSX4, EQS.

2.2   Investable Index Universe

2.2.1   Standard Investability Rules

Only companies with a free-float (or shares available to foreign investors) of 5% or more for existing index components or 10% or more for new components are eligible for inclusion.
In addition to the above, stocks that are currently not in the index must meet the following size and liquidity requirements (if composite country volume data exists, it will be used to identify the investable index universe; once a company has qualified for the investable index universe, the most liquid single exchange price source within the country is selected):

- full market capitalization exceeding 150.0m USD, and

- a three-month average-daily-trading volume of at least 1.0m USD at the current review and also at the previous two reviews, and

- at least 250,000 shares traded per month over the last six months at the current review and also at the previous two reviews.

For stocks already in the index the following applies:

- a full market capitalization exceeding 75.0m USD, and

- a three-month average-daily-trading volume of at least 0.2m USD in at least two of the latest three quarters (current review and also at the previous two reviews).

- In addition, a three-month average-daily-trading volume of at least 0.6m USD at the current review or at one of the previous two reviews, or

- at least 200,000 shares traded per month over the last six months at the current review or at one of the previous two reviews.

- In case the number of investable stocks drops below the minimum component number for the respective index, additional companies are flagged eligible by the Index Owner's decision until the number of eligible stocks equals the minimum component count.

Only one share line of each company is eligible. In case more than one share line fulfils the above size and liquidity rules, only the largest share line by free-float market capitalization is eligible. The Index Owner can, in exceptional cases (e.g. significantly higher liquidity), decide for a different share line.

In case the free-float market capitalization of a non-component share line

- exceeds the free-float market capitalization of a share line of the same company which is an index component by at least 25%, and

- fulfils all size and liquidity eligibility criteria for non-components

the current component share line will be replaced by the larger one. The Index Owner can, in exceptional cases (e.g. significantly higher liquidity), decide to keep the current share line instead.

2.2.2   Individual Investability Rules

Some BlueStar Indexes® follow investability rules which are individually described in chapter 4.

3   General Definitions

3.1   Free-Float

The Indexes are free-float adjusted - the number of shares outstanding is reduced to exclude closely held shares (amount larger than 5% of the company's full market capitalization) from the index calculation.
At times other adjustments are made to the share count to reflect foreign ownership limits or sanctions. These are combined with the block-ownership adjustments into a single factor. To avoid unwanted double counting, either the block-ownership adjustment or the restricted stocks adjustment is applied, whichever produces the higher result.
Free-float factors are reviewed quarterly.

3.2   Weighting Schemes

Most MVIS® Indexes use cap-factors to guarantee diversification and avoid overweighting. Please refer to the individual index description in section 4 for the capping scheme used.
Index weightings are reviewed on a quarterly basis.

3.2.1   Weighting Scheme: Uncapped

An uncapped index reflects the real market capitalization of its components.
All companies are ranked by their free-float market capitalization without a capping.   All company-weighting cap factors are fixed at 1.

3.2.2   Weighting Scheme: Equal Weighting

An equal weighting overweight smaller companies compared to a market capitalization weighted index. Let "N" be the number of companies in the index. The weight for any single stock is 1/N.

3.2.3   Weighting Scheme: 8%-Cap

The 8%-cap ensures diversification by assigning weights to components which cannot exceed 8% but still ensures bigger sizes of bigger companies.

1. All companies are ranked by their free-float market capitalization. The maximum weight for any single stock is 8%. If a stock exceeds the maximum weight, then the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across all other index constituents. This process is repeated until no stocks have weights exceeding the respective maximum weight.

2. The 8%-cap weighting scheme will be applied to the largest stocks and the excess weight after each step shall be redistributed across all other (uncapped) stocks in the index on a proportional basis:

   - If the largest two stocks exceed 8%, both will be capped at 8%.
   - If the 3rd largest stock exceeds 7%, it will be capped at 7%.
   - If the 4th largest stock exceeds 6.5%, it will be capped at 6.5%.
   - If the 5th largest stock exceeds 6%, it will be capped at 6%.
   - If the 6th largest stock exceeds 5.5%, it will be capped at 5.5%.
   - If the 7th largest stock exceeds 5%, it will be capped at 5%.

- If any other stock exceeds 4.5%, it will be capped at 4.5%.

3. The maximum weight of any single non-local stock is 4.5% in the country/regional indexes as well as for stocks with less than 50% revenue exposure in the MVIS® Space Industry Index.

3.2.4   Weighting Scheme: 8%/Partnership-Cap

The 8%/partnership-cap ensures diversification by assigning weights to components which cannot exceed 8% but still ensures bigger sizes of bigger companies, and considers restrictions for companies taxed as a partnership.

1. All index components are weighted by their free-float market capitalization.

2. All companies taxed as a partnership are grouped together (so called "Partnerships"). All other companies are grouped together as well (so called "Others").

3. The aggregated weighting of the partnerships is capped at 24%.

   - Partnerships: The maximum weight for any single stock is 4.5%. If a stock exceeds the maximum weight, the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across all other index constituents. This process is repeated until no stocks have weights exceeding the respective maximum weight.
   - Others: The capping scheme for companies classified as Others follows the 8% capping scheme in section 3.2.3.

3.2.5   Weighting Scheme: 8%-Cap/equal redistribution

The 8%-cap with equal redistribution ensures diversification by assigning weights to components which cannot exceed 8% but still ensures bigger sizes of bigger companies.
All companies are ranked by their free-float market capitalization. The maximum weight for any single stock is 8%. If a stock exceeds the maximum weight, the weight will be reduced to the maximum weight and the excess weight shall be redistributed equally across all other index constituents. This process is repeated until no stocks have weights exceeding the respective maximum weight.

3.2.6   Weighting Scheme: 8%-Cap/proportional redistribution

The 8%-cap with proportional redistribution ensures diversification by assigning weights to components which cannot exceed 8% but still ensures bigger sizes of bigger companies.
All companies are ranked by their free-float market capitalization. The maximum weight for any single stock is 8%. If a stock exceeds the maximum weight, the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across all other index constituents. This process is repeated until no stocks have weights exceeding the respective maximum weight.

3.2.7   Weighting Scheme: 10%-Cap

The 10%-cap ensures diversification by assigning weights to components which cannot exceed 10% but still ensures bigger sizes of bigger companies.
All companies are ranked by their free-float market capitalization. The maximum weight for any single stock is 10%, 4.5% for non-local stocks respectively (except for MVSMC and MVOIC, as they are global indexes). If a stock exceeds the maximum weight, the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across all other index constituents (except for the BlueStar® E-Commerce US Leaders Index, where it is redistributed equally). This process is repeated until no stocks have weights exceeding the respective maximum weight.

3.2.8   Weighting Scheme: 10%/8%-Cap

The 10%/8%-cap ensures diversification by assigning weights to components which cannot exceed 10% but still ensures bigger sizes of bigger companies.

All companies are ranked by their free-float market capitalization. The maximum weight for any single stock is 10% for all companies with >50% revenue in hydrogen, fuel cells or technologies that are directly connected to the hydrogen economy; 8% for companies producing industrial gases, using the technology for their products or being otherwise involved in the hydrogen economy. If a stock exceeds the maximum weight, the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across all other index constituents. This process is repeated until no stocks have weights exceeding the respective maximum weight.

3.2.9   Weighting Scheme: 7% Weighting

The 7% weighting ensures diversification by assigning weights to components which cannot exceed 7% but still ensures bigger sizes of bigger companies.

The following scheme is applied in the quarters in which the index is reviewed and rebalanced:

1. All companies are ranked by their free-float market capitalization. The top five stocks get the following weights:

   • The largest stock's weight will be fixed to 7%.
   • The 2nd largest stock's weight will be fixed to 6.5%.
   • The 3rd largest stock's weight will be fixed to 6%.
   • The 4th largest stock's weight will be fixed to 5.5%.
   • The 5th largest stock's weight will be fixed to 5%.

2. The aggregate weight of the remaining stocks is 70%. The maximum weight allowed for the remaining stocks is 4.5%. If a stock exceeds the maximum weight, the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across the index constituents out of the top 5 stocks. This process is repeated until no stocks have weights exceeding the maximum weight.

3. In the MVIS® Global Junior Gold Miners Index, the maximum weight for silver stocks is 4.5% and the weight of silver stocks in total must not constitute more than 20% of the index. In this case a sector-weighting cap factor will be applied which is calculated to ensure that the aggregate weight of all gold stocks will not be less than 80% and the aggregate weighting of all silver stocks will not be greater than 20%.

The following scheme is applied in the quarters in which the index rebalanced:

1. The top five stocks from the previous index review receive the same weights as of the previous review. The rest of companies are ranked by their free-float market capitalization.

2. In case one of the top five components of the previous index review does not exist anymore in the current rebalance, the subsequent company in the rank will move up in rank until there is a fixed list of top five components.

3. The aggregate weight of the remaining stocks is 70%. The maximum weight allowed for the remaining stocks is 4.5%. If a stock exceeds the maximum weight, the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across the index constituents out of the top 5 stocks. This process is repeated until no stocks have weights exceeding the maximum weight.

4. In the MVIS® Global Junior Gold Miners Index, the maximum weight for silver stocks is 4.5% and the weight of silver stocks in total must not constitute more than 20% of the index. In this case a sector-weighting cap factor will be applied which is calculated to ensure that the aggregate weight of all gold stocks will not be less than 80% and the aggregate weighting of all silver stocks will not be greater than 20%.

3.2.10 Weighting Scheme: 20%-Cap

The 20%-cap ensures diversification by assigning weights to components which cannot exceed 20% but still ensures bigger sizes of bigger companies.
All companies are ranked by their free-float market capitalization. The maximum weight for any single stock is 20%, 4.5% for non-local stocks respectively. If a stock exceeds the maximum weight, the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across all other index constituents. This process is repeated until no stocks have weights exceeding the respective maximum weight.

3.2.11 Weighting Scheme: 4.5%/20%/50%-Cap

This weighting scheme ensures diversification by assigning weights to components which cannot exceed 20% but still ensures bigger sizes of bigger companies.

1. All index components are weighted by their free-float market capitalization.

2. All companies exceeding 4.5% but at least the largest 5 and at the maximum the largest 10 companies are grouped together (so called "Large-Weights"). All other companies are grouped together as well (so called "Small-Weights").

3. The aggregated weighting of the Large-Weights is capped at 50%:

   - Large-Weights: If the aggregated weighting of all companies in Large-Weight exceeds 50%, then a capping factor is calculated to bring the weighting down to 50% - at the same time a second capping factor for the Small-Weights is calculated to increase the aggregated weight to 50%. These two factors are then applied to all companies in the Large-Weights or the Small-Weights respectively. Then

   - Large-Weights: The maximum weight for any single stock is 20% and the minimum weighting is 5%. If a stock is above the maximum or below the minimum weight, then the weight will be reduced to the maximum weight or increased to the minimum weight and the excess weight shall be redistributed proportionally across all other remaining index constituents in the Large-Weights. Then

   - Small-Weights: The maximum weight for any single stock is 4.5%. If a stock is above the maximum weight, then the weight will be reduced to the maximum weight and the excess weight shall be redistributed proportionally across all other remaining index constituents in the Small-Weights.

3.2.12 Weighting Scheme: 4.6%/22.5%/48%-Cap

This weighting scheme ensures diversification by assigning weights to components which cannot exceed 22.5% but still ensures bigger sizes of bigger companies.

1. All index components are weighted by their free-float market capitalization.

2. All companies exceeding 5%, but at least the largest 3 and at the maximum the largest 10 companies are grouped together. If the aggregate weight of stocks in this group exceeds 50% then the smallest companies are removed from the group until the group's aggregate weight is less than or equal to 50%. The aggregate weight of this group may, however, exceed 50% if only 3 stocks are included in this group. The stocks belonging to this group are referred to as "Large-Weights" and all other stocks are referred to as "Small-Weights".

3. The weight of all companies in the Large-Weights are adjusted by a capping factor that is calculated to bring the aggregate weight of this group to 48%. At the same time the weight of all companies in the Small-Weights are adjusted by a capping factor that is calculated to bring the aggregate weight of this group to 52%. Then

- Large-Weights: The maximum weight for any single stock is 22.5% and the minimum weight is 5%. If a stock is above the maximum or below the minimum weight, then the weight will be reduced to the maximum or increased to the minimum weight and the excess weight shall be distributed proportionally across all other remaining index constituents in the Large-Weights.
- Small-Weights: The maximum weight for any single stock is 4.6%. If a stock is above the maximum, then the weight will be reduced to the maximum weight and the excess weight shall be distributed proportionally across all other remaining index constituents in the Small-Weights.

3.2.13 Weighting Scheme: Modified Float-Adjusted Market Cap

Companies are weighted in proportion to their free-float adjusted market capitalization subject to a Maximum Security Weight as defined in chapter 4; weights are redistributed equally among uncapped components. This process is repeated until the aggregate weight of all components equals 100% and no components' weight exceeds its Maximum Security Weight.

Additional constraints may apply to each index as defined in chapter 4 including: Minimum Security Weight and Currency Exposure Constraint. In the case that additional constraints apply, the Modified Float-Adjusted Market Cap weighting scheme is first run without considering the additional constraints. If the additional constraints are violated, the weighting scheme is run again with consideration for the additional constraints.

In applying the minimum weight constraint, first, the non-modified float-adjusted market cap weight of each component is determined. Any component whose weight is less than the Minimum Security Weight is adjusted to equal the Minimum Security Weight, the resulting excess weight with respect to 100% is then reduced from the remaining non floored component weights on a proportional basis. Following this step, the Modified Float-Adjusted Market Cap scheme is applied and the excess weight will be redistributed across only the non-floored components.

In applying the Currency Exposure Constraint, the index will follow the Range Tiered Modified Float-Adjusted Market Cap scheme where tiers are defined by currencies.

The Liquidity Overlay may apply as defined in chapter 4. The Liquidity Overlay takes precedent over the Minimum Security Weight.

3.2.14 Weighting Scheme: Fixed Tiered Modified Float-Adjusted Market Cap

Companies are weighted in proportion to their free-float adjusted market capitalization within Thematic Tiers subject to a Maximum Security Weight as defined in chapter 4.

Thematic Tier weights are defined in chapter 4. Component i weights $w_{i,t}$ in tier t with weight w_t are found according to the following formula:

$$w_{i,t} = w_t * \frac{float\ market\ capitalization_i}{\sum_{i=1}^{n_t} float\ market\ capitalization_i}$$

where n_t is the number of components in tier t.
Weights are redistributed equally among uncapped components within each tier respectively. This process is repeated until the aggregate weight of all components within a given tier is equal to the respective tier weight and no components' weight exceeds its Maximum Security Weight.

Additional constraints may apply to each index as defined in chapter 4 including: Minimum Security Weight and Currency Exposure Constraint. In the case that additional constraints apply, the Fixed Tiered Modified Float-Adjusted Market Cap weighting scheme is first run without considering the additional constraints. If the additional constraints are violated, the weighting scheme is run again with consideration for the additional constraints.

In applying the minimum weight constraint, the non-modified tiered float-adjusted market cap weight of each component is found first. Any component whose weight is less than the Minimum Security Weight is adjusted to equal the Minimum Security Weight, the resulting excess weight with respect to the respective tier weight is then reduced from the weight of remaining components within the respective tier on a proportional basis. Following this step, the Fixed Tier Modified Float-Adjusted Market Cap scheme is applied.

The maximum weight of components takes precedence over tier weights. In case the fixed tier weights create a conflict with the maximum component weights, tier weights may be adjusted accordingly (on a proportional basis) to allow the aggregate weight of all index components to equal 100% while satisfying all other capping scheme constraints.

In applying the Currency Exposure Constraint, the index will apply the Range Tiered Modified Float-Adjusted Market Cap scheme where tiers are defined by currencies within each Thematic Tier.

The Liquidity Overlay may apply as defined in chapter 4. The Liquidity Overlay takes precedent over the Minimum Security Weight.

3.2.15   Weighting Scheme: Range Tiered Modified Float-Adjusted Market Cap

Companies are weighted according to the Modified Float-Adjusted Market Cap Scheme subject to Maximum or Minimum Thematic Tier Weight and a Maximum Security Weight as defined in chapter 4.

First, component weights are found according to the Modified Float-Adjusted Market Cap capping scheme.

If the Maximum or Minimum Thematic Tier Weight is violated, the index components will be weighted according to the Fixed Tiered Modified Float-Adjusted Market Cap scheme. For indexes that have only two tiers Tier Weights are set to their Maximum Tier Weight or Minimum Tier Weight. For indexes that have more than two Tiers, any Tier that violated its Minimum/Maximum Tier Weight is set to its Minimum/Maximum Tier Weight and the remaining weight is redistributed proportionally among remaining Tiers and this process is repeated until the aggregate weight of all Tier Weights equals 100% and no Tier Weight violates its Minimum/Maximum Tier Weight.

3.2.16   Weighting Scheme: Fixed Tiered Equal Weighting

Companies are weighted equally within Thematic Tiers as defined in chapter 4.

Thematic Tier weights are defined in chapter 4. Component weights are found according to the following formula: For Thematic tiers i-N component weights = Thematic Tier i Weight * (1/ number of components belonging to tier i).

Thematic Tier weights are defined in chapter 4. Component i weights $w_{i,t}$ in tier t with weight w_t are found according to the following formula:

$$w_{i,t} = w_t * \frac{1}{n_t}$$

where n_t is the number of components in tier t.
Additional constraints may apply to each index as defined in chapter 4 including: Currency Exposure Constraint. In the case that additional constraints apply, the Fixed Tiered Equal Weight capping scheme is first run without considering the additional constraints. If the additional constraints are violated, the weighting scheme is run again with consideration for the additional constraints.

The maximum weight of components takes precedence over tier weights. In case the fixed tier weights create a conflict with the maximum component weights, tier weights may be adjusted accordingly (on a proportional basis) to allow the aggregate weight of all index components to equal 100% while satisfying all other capping scheme constraints.

In applying the Currency Exposure Constraint, the index will apply the Range Tiered Equal Weighting scheme where tiers are defined by currencies within each Thematic Tier.

The Liquidity Overlay may apply as defined in chapter 4.

3.2.17   Weighting Scheme: Range Tiered Equal Weighting

Companies are weighted according to the Equal Weighting Scheme subject to Maximum or Minimum Thematic Tier Weight as defined in chapter 4.

If the Maximum or Minimum Thematic Tier Weight is violated, the index components will be weighted according to the Fixed Tiered Equal Weighting scheme. For indexes that have only two tiers Tier Weights are set to their Maximum Tier Weight or Minimum Tier Weight. For indexes that have more than two Tiers, any Tier that violated its Minimum/Maximum Tier Weight is set to its Minimum/Maximum Tier Weight and the remaining weight is redistributed proportionally among remaining Tiers and this process is repeated until the aggregate weight of all Tier Weights equals 100% and no Tier Weight violates its Minimum/Maximum Tier Weight.

3.2.18   Weighting Scheme: Modified Float-Adjusted Market Cap with Factor Blend

Companies are weighted by taking a weighted average of component weights resulting from two or more separate factor-based weighting schemes. Factor weights are defined in chapter 4.

- Weighting scheme 1: Modified Float-Adjusted Market Cap scheme.

- Weighting scheme 2 - N: Components are weighting in proportion to exposure to a fundamental factor as defined in Chapter 4 subject to a Maximum Security Weight as defined in chapter 4;

weights are redistributed equally among uncapped components. This process is repeated until the aggregate weight of all components equal 100% and no components' weight exceeds its Maximum Security Weight.

Additional constraints may apply to each index as defined in chapter 4 including: Minimum Security Weight and Currency Exposure Constraint. In the case that additional constraints apply, weighting scheme 2 - N is first run without considering the additional constraints. If the additional constraints are violated, the weighting scheme is run again with consideration for the additional constraints.

In applying the minimum weight constraint, component weights according to Weighting Scheme 2 - N is found first without considering the Maximum Security Weight. Any component whose weight is less than the Minimum Security Weight is adjusted to equal the Minimum Security Weight, the resulting excess weight with respect to 100% is then reduced from remaining component weights on a proportional basis.

In applying the Currency Exposure Constraint, the index will follow Weighting Scheme 2 - N within tiers where tiers are defined by currencies.

The Liquidity Overlay may apply as defined in chapter 4. The Liquidity Overlay takes precedent over the Minimum Security Weight.

3.2.19   Weighting Scheme: GDP Weighting

The GDP weighting schemes ensures countries are represented less by market capitalization and liquidity of their respective market, but more by their economic strength.

1. For all countries which are covered by the index all most recent GDP figures are aggregated. The annual GDP weighting for each eligible country is calculated as the GDP of this country divided by the total GDP of all countries covered by the index.

   All companies in the index are assigned to the

   (a) home country - i.e., for companies which are incorporated in the index region,
   (b) country where they generate most of their revenues (or - where applicable - have at least 50% of their assets) in the index region - for non-local companies.

   For each of these countries the GDP country weighting is calculated, which is in general capped at 35%. A specific country weighting must be supported by a required minimum number of components or the GDP Country-Weighting is reduced. The GDP Country-Weighting scheme will be applied from top-down, i.e. from the largest country by GDP to the smallest country. The excess weight after each step shall be redistributed across all (uncapped) countries in the index on a proportional basis.

2. If the number of components of the respective country is equal or less than

   • 10, the GDP Country-Weighting is capped at 30%.
   • 7, the GDP Country-Weighting is capped at 17.5%.
   • 4, the GDP Country-Weighting is capped at 10%.
   • 2, the GDP Country-Weighting is capped at 5%.
   • 1, the GDP Country-Weighting is capped at 2.5%.

If a country does not have enough companies to support the GDP Country-Weighting, the GDP Country-Weighting weight will be lowered to the next smaller level (as per list above); the remaining weight will be distributed among the uncapped countries.

This test is run every quarter to reflect changes to the number of components per country and changes to the set of countries for the index.

3. After the country GDP weights have been applied, an additional weighting cap factor is calculated on a component level. It follows the 8% capping as described in section 3.2.3.

The annual GDP weightings are reviewed annually and are kept unchanged during the following three quarterly reviews.
Every quarter the GDP country-weighting cap factors for each country are re-set to reflect the annual GDP Country-Weightings.
The primary source for GDP data is the International Monetary Fund (IMF). The actual GDP figures for the prior year are used; if the actual figures are not available, the estimated figures for the prior year will be used. If some GDP figures are still not available at the time of the annual review of the GDP Indexes in June, other sources like the Organization for Economic Cooperation and Development (OECD) and government organisations may be used as well.

3.2.20   Weighting Scheme: Factor-Based Weighting

Companies are weighted proportionally based on overall factor scores, as described in chapter 4. For some indices, the overall factor score is raised to a given exponent before determining component weights. If the index includes a maximum component weight or liquidity overlay, weights are redistributed proportionally based on overall factor scores.

3.2.21   Liquidity Overlay

Some indexes (as defined in chapter 4) are weighted by an additional liquidity overlay. The liquidity overlay determines the maximum security weight which is equal to: 3 month ATDV/Notional Dollar Value. The nominal value used in the liquidity overlay may be adjusted downward to allow the aggregate weight of all index components to equal to 100% while satisfying all other capping scheme constraints.

$$W_{max,i} = \frac{ADTV_i}{ADTV_{Notional\ Dollar\ Value}}$$

where
$ADTV_i$ = 3m average daily traded value for component i.
The notional dollar value is specified individually in chapter 4.
In addition, a simple component cap (defined as weighting threshold in chapter 4) or a minimum weight can be applied. Excess weights are distributed equally for the component caps and deducted pro-rata for the minimum weight. Liquidity overlay and reweighting are repeated until the maximum security weight, defined as the minimum of liquidity overlay and component cap, is not exceeded, or the minimum weight and the liquidity overlay are reached.

3.2.22   5%-50% Rule

Some indexes (as defined in chapter 4) require an additional consideration to ensure diversification where: the aggregate weight of components with a weight of 5% or more shall not exceed 50%. In this scenario, the weight of the smallest component, by float-adjusted market capitalization, with a weight of 5% or more and all other components with a weight between than 4.5% and 5%, will be reduced to 4.5% and

redistributed among all remaining components with a weight less than 4.5% on a pro-rata basis, and this process is repeated until this requirement is fulfilled.

Due to the minimum weight constraint, the components of any tier add up to more than the target tier weight, the weight of uncapped components will be reduced on a pro-rata basis until the aggregate weight of components within each tier equals the target tier weight (meaning this rule supersedes other components of the respective weighting scheme). Pure-play caps are still considered.

3.3   Index Types/Dividend Payments

The total return index includes all dividend payments (on a net-dividend basis, i.e., net dividend equals declared dividend less withholding tax, for the Total Return Net indexes (TRN) and on a gross-dividend basis, i.e., gross dividend ⁻ declared dividend, for the Total Return Gross indexes (TRG)) and the price index only includes special dividends from non-operating income or cash dividends that are either declared as special or extraordinary, or do not coincide with the company's regular dividend distribution schedule. Australian companies may pay dividends with or without franking credits (unfranked, partially franked or fully franked) attached. Withholding tax will only be applied on the unfranked portion of the dividend but not on the franked portion of the dividend or unfranked portion of the dividend declared to be conduit foreign income.

If the dividend amount for an index component is not available on the ex-date, an amount of "0" (zero) will be applied. If for the same index component the dividend amount is available after the ex-date and applied to the price of this company, there will still be no adjustment to the index on this day either.

For the most recent list of withholding taxes, please refer to our website (www.mvis-indices.com).

3.4   Review Schedule

The reviews for these indexes (as defined in chapter 4) are based on the closing data on the last business day in February, May, August and November. If a security does not trade on the last business day in February, May, August or November, the last available price for this company will be used.

A "business day" means any day (other than a Saturday or Sunday) on which commercial banks and foreign exchange markets settle payments in Frankfurt.

The underlying index data (e.g. new number of shares, new free-float factors, and new weighting cap factors) is announced on the second Friday in a quarter-end month (i.e. March, June, September and December). The weighting cap factors are based on closing data of the Wednesday prior to the second Friday in a quarter-end month (i.e. March, June, September and December).

Where the weighting structure set out in Section 3.2.19 is applied, GDP Factors are announced on the second Friday in June.

3.4.1   Schedule 1

Changes will be implemented and based on the closing prices of the third Friday of every quarter-end month (i.e. March, June, September and December). If the third Friday is not a business day, the review will take place on the last business day before the third Friday. If a security does not trade on the third Friday of a quarter-end month, then the last available price for this company will be used. Changes become effective on the next business day.

3.4.2   Schedule 2

Changes will be implemented and based on the closing prices of the Thursday prior to the third Friday of every quarter-end month (i.e. March, June, September and December). If the this Thursday is not a

business day, the review will take place on the last business day before this Thursday. If a security does not trade on the this Thursday of a quarter-end month, then the last available price for this company will be used. Changes become effective on the next business day.

3.5   Pricing Source

For each stock the pricing from the respective home market is used. In cases where ADRs, GDRs or similar products, or a secondary listing exist either on an exchange in the US or in the UK, the alternative price source is used (instead of the home market price source) if it meets the standard liquidity requirements at a quarterly review, i.e.,

- a three-month average-daily-trading volume of at least 1.0m USD at the current review and also at the previous two reviews, and

- at least 250,000 shares traded per month over the last six months at the current review and also at the previous two reviews.

If composite country volume data exists, it is used to identify the investable index universe; once a company has qualified for the Investable Index Universe, the most liquid single exchange price source within the country is selected.

If more than one price source meets the liquidity requirements (section 2.2), the prices will be selected in the following order:

1. US price source,

2. UK price source - London Stock Exchange International Order Book (IOB) only,

3. Home-market price source.

Once the price source is switched to the alternative price source, the alternative price source is used as long as it meets the standard liquidity requirements. The Index Owner can, in exceptional cases, assign alternative pricing sources.

The rule above applies to all indexes but

- A US price source is used for:

    - the BlueStar® 5G Communications Index,
    - the BlueStar® E-Commerce US Leaders Index,
    - the BlueStar® Top 10 US Banks Index,
    - the BlueStar® Top 10 US Listed Alternative Asset Managers Index,
    - the BlueStar® Top 10 US Listed Fabless Semiconductor Index,
    - the BlueStar® Top 10 US Residential Real Estate Index,
    - the BlueStar® Travel and Vacation Index,
    - the BlueStar® US Listed E-Brokers and Digital Capital Markets Index,
    - the BlueStar® US Listed Internet Infrastructure Index,
    - BlueStar® US Machine Learning and Quantum Computing Index,
    - the MarketVector™ US Business Development Companies Liquid Index,
    - the MarketVector™ US Listed Emerging Technologies Strategy Index,
    - the MarketVector™ US Listed Office and Commercial REITs Inde,

- the MarketVector™ US Listed Oil Services 10% Capped Index,
  - the MVIS® US Business Development Companies Index,
  - the MVIS® US Listed Biotech 25 Index,
  - the MVIS® US Listed Oil Services 25 Index,
  - the MVIS® US Listed Pharmaceutical 25 Index,
  - the MVIS® US Listed Retail 25 Index,
  - the MVIS® US Listed Semiconductor 10% Capped ESG Index,
  - the MVIS® US Listed Semiconductor 25 and
  - the MVIS® US Mortgage REITs Index.

- An Australian price source is used for:
  - the MVIS® Australia Index,
  - the MVIS® Australia Equal Weight Index,
  - the MVIS® Australia A-REITs Index,
  - the MVIS® Australia Banks Index,
  - the MVIS® Australia Resources Index and
  - the MVIS® Australia Small-Cap Dividend Payers Index.

- A US or Canada price source is used for:
  - the MVIS® North America Energy Infrastructure Index.

- A Brazilian price source is used for:
  - the MarketVector™ Brazil Domestic Exposure Index,
  - the MarketVector™ Brazil Global Exposure Index and
  - the MarketVector™ Brazil Small-Cap Value Index

- An Israeli price source is used for:
  - the BlueStar® Israel Infrastructure Index.

Determination of Market Capitalizations for the selection of Junior/Small-Cap Indexes

For the determination of the full market capitalization of companies in junior/small-cap index selections, the most liquid listing is taken into consideration. This excludes depository receipts (DRs) and similar units based on the underlying - if available. The latter is to avoid a potential DR premium for the calculation of the market capitalization.
This most liquid listing might not be selected as an index constituent per rules above.

3.6   Index Currency

Real-time index values are calculated with the midpoint between the latest available real-time bid- and ask-prices.
The closing values for the MVIS® Australia indexes are calculated at 17:00:00 Sydney Time with fixed 15:00 Sydney Time exchange rates from WM company.
The closing values for all other indexes are calculated at 22:40:00 CET with fixed 16:00 London time exchange rates from WM company.

4 Indexes

The following sections define all relevant index parameters, this includes

- Universe: eligible companies,

- Review: selection and weightings,

- Dissemination: times, currencies and identifiers.

4 INDEXES

4.1 BlueStar® 5G Communications Index

The BlueStar® 5G Communications Index is an index of US-listed stocks of companies involved in a range of industries, collectively defined, by MarketVector Indexes, as 5G Communications companies.
To be considered a 5G Communications company, the company's business activity, products, or services must meet the technical standards for, are used in the development of, or are otherwise instrumental in the rollout of 5G networks including:

- core carrier grade networking equipment including cellular antennas, routers and related semiconductor devices,

- mobile network operators,

- enhanced mobile broadband chips and smart phone manufacturers,

- new radio technology, wireless network test and optimization equipment, cloud computing equipment,

- software defined networking or network functions virtualization - including companies that derive 50% or more of their revenue from network/cloud analytics and monitoring platforms,

- cell tower or data center real estate investment trusts ("REITs").

Standard investability rules in section 2.2.1 apply.

Companies are weighted by float-adjusted market capitalization with a maximum weight of 5% (1.5% for REITs and mobile network operators). The 5%-50% rule as defined in Chapter 3.2.22 is also applied. There is an additional liquidity overlay (section 3.2.21) with a 200 million USD notional value.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in March and September. Only the three largest investable REITs and the three largest investable mobile network operators are included in the eligible universe, all investable companies from other sub-themes are included in the eligible universe. Target coverage: 50 components.

- All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

- 40-60 buffer is applied: The highest ranked 40 companies qualify. The remaining 10 companies are selected from the highest ranked remaining current index components ranked between 41 and 60. If the number of selected companies is still below 50, then the highest ranked remaining stocks are selected until 50 companies are selected.

- In case the number of eligible companies is below 50, additional companies are added by the Index Owner's decision until the number of stocks equals 50.

During quarterly reviews in June and December, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 09:30 and 16:00 (EST) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.

The index is disseminated in USD.

The BlueStar® 5G Communications Index is calculated as price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0CRQ0	BKPKKZ9	SL0CRQ	BFIVG	.BFIVG
Total Return Net Index	DE000SL0CRR8	BKPKL01	SL0CRR	BFIVGNTR	.BFIVGNTR
Total Return Gross Index	DE000SLA70J8	BMGR514	SLA70J	BFIVGTR	.BFIVGTR

The total return gross version was launched on 10 January 2019 with a base index value of 100.00 as of 30 December 2016, price and total return net versions were launched on 05 February 2021 with a base index value of 100.00 as of 30 December 2016.

4.2   BlueStar® Agribusiness 50 Index

The BlueStar® Agribusiness 50 Index is a global index that tracks the performance of the global agribusiness segment. This includes companies with at least 50% of their revenues from agri-chemicals, animal health and fertilisers, seeds and traits, from farm/irrigation equipment and farm machinery, aquaculture and fishing, livestock, cultivation and plantations (including grain, oil palms, sugar cane, tobacco leafs, grapevines etc.), plant-based meat and dairy alternatives, and trading of agricultural products. Companies that produce the majority of their revenues from the distribution and/or sale of packaged food products or goods, biodiesel and ethanol or forestry are not included in the index.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.
Standard investability rules in section 2.2.1 apply.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification. Additional parameters for the weighting scheme are:

- 5% Maximum weight,

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

The components of this index are reviewed on a semi-annual basis in June and December, and it follows review schedule 1 in section 3.4.1. During quarterly rebalancings in March and September, new float factors and shares are applied. However, the weighting cap factor will be adjusted in a way that the index weight of each component will stay the same following the review schedule as defined in Section 3.4. Target coverage: Top 50 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Initially, the highest ranked 50 companies made up the index.

3. On-going, a 40-60 buffer is applied: The highest ranked 40 companies qualify. The remaining 10 companies are selected from the highest ranked remaining current index components ranked between 41 and 60. If the number of selected companies is still below 50, then the highest ranked remaining stocks are selected until 50 companies were selected.

4. In case the number of eligible companies is below 50, additional companies are added by the Index Owner's decision until the number of stocks equals 50.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

4   INDEXES

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The BlueStar® Agribusiness 50 Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0CHH0	BMF9XW8	SL0CHH	BMOO	.BMOO
Total Return Net Index	DE000SL0CHJ6	BMF9XX9	SL0CHJ	BMOONTR	.BMOONTR

The index was launched on 03 May 2021 with a base index value of 100.00 as of 31 December 2015.

4.3   BlueStar® Artificial Intelligence Index

The BlueStar® Artificial Intelligence Index tracks the performance of companies involved in hardware, software, or services related to machine learning or artificial intelligence.
A Global Universe of Artificial Intelligence companies is established by screening globally listed companies whose primary business activity, products, or services include one of the following sub-themes.
Companies that generate at least 50% of their revenue from the segment related to the following technologies where that segment either includes a stand alone AI product or where products and services are built on proprietary AI technology/platforms. These products or services must be part of revenue generating products as opposed to being used internally to enhance efficiencies or simply enhance product features such as the use of AI in generated suggested products on e-commerce sites.

- Generative AI and AI-based search.

- AI as a Service.

- Robotic process automation or automated workflow solutions.

- Application software including: CRM and marketing automation, actionable intelligence, and business productivity software providers.

- Other application software or services where the company generates at least 50% of its revenue from a dedicated AI product.

Semiconductor and Hardware companies that generate at least 50% of their revenue from:

- an AI-specific technology hardware product or,

- a segment or product line where those products are used in AI or Machine Learning directly.

  – Graphic Processing Units, Central Processing Units, Field Programmable Gate Arrays, Application Specific Integrated Circuits, and Neural Processing Units.
  – Memory Devices (companies must have dedicated AI products to be included)
  – Semiconductor Design Software.
  – Vision or speech processing chips.
  – Quantum computers and related hardware.

Big Data companies that generate at least 50% of their revenue from the following products or services which incorporate or are used in artificial intelligence or machine learning applications/processes:

- database management,

- data platforms,

- big data analytics and visualization software, or

- data-related API management software.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 1 billion USD, and

- a three-month average-daily-value-traded of at least 2 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 500 million USD, and

- a three-month average-daily-value-traded of at least 1 million USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 1.5 million USD at the current review or at one of the previous two quarters.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Maximum weights: 5%

- Minimum weights: 3% for companies with more than 50% of revenue from a dedicated AI product

- Additional liquidity overlay (section 3.2.21): USD 200 million notional value.

Review procedure:
The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. All stocks in the investable universe are selected to the index.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Artificial Intelligence Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A004	BL54G49	A30A00	BAIPR	.BAIPR
Total Return Net Index	DE000A3CLJ05	BLNPND2	A3CLJ0	BAINTR	.BAINTR

The net return index was launched on 26 March 2018 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 31 December 2012.

4.4   BlueStar® Asia Technology Index

The BlueStar® Asia Technology Index tracks the performance of companies domiciled, incorporated, or headquartered in China, Hong Kong, or South East Asia (incl. India) involved in high-tech industries as defined below.

Companies' primary revenue source must be from the following sub-themes:

- information technology

- internet-based services including e-commerce

- streaming services

- consumer electronics

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 500 million USD, and

- a three-month average-daily-value-traded of at least 2 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 250 million USD, and

- a three-month average-daily-value-traded of at least 1 million USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 1.5 million USD at the current review or at one of the previous two quarters.

The Range Tiered Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.15 is applied to ensure diversification; Tiers and Maximum/Minimum Tier Weights are defined as 'China/Hong Kong domiciled' (Maximum Tier Weight: 40%) and 'others' (Minimum Tier Weight: 60%). The additional parameters for the weighting scheme are:

- Maximum weights: 6%,

- Minimum weights: N/A.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
The following review procedure will be applied separately to each tier - China/Hong Kong and Non-China/Hong Kong - separately. The stocks selected from each tier will combined to comprise the index

components.

Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 15 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 99% or the number of components in the index is still below 15 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 15.

5. In case the number of eligible companies is below 15, additional companies are added by the Index Owner's decision until the number of stocks equals 15.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Asia Technology Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A038	BL54G50	A30A03	BSEAQ	.BSEAQ
Total Return Net Index	DE000A3CLJ47	BLNPNJ8	A3CLJ4	BSEAQNTR	.BSEAQNTR

The net return index was launched on 13 August 2018 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 29 June 2013.

4.5 BlueStar® Autonomous Driving Index

The BlueStar® Autonomous Driving Index is an index of globally listed stocks of companies that, according to MarketVector Indexes, are "Autonomous Driving Company". The index focuses on companies involved in developing and marketing communication and A.I. technologies used in ADAS and Autonomous Driving systems, and those delivering products and services focused on innovative in-car experiences, vehicle sharing, and fleet tracking and management.
Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 250 million USD, and

- a three-month average-daily-value-traded of at least 1 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 125 million USD, and

- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 600,000 USD at the current review or at one of the previous two quarters.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Companies must be involved in Autonomous Driving technology in one or more of the categories in the table below. In addition, MarketVector Indexes determines which companies shall be considered Leaders in their respective categories utilizing criteria also described in the table below.

Category	Description	Leadership Criteria
ADAS and AD Systems	Hardware and software for car connectivity and Artificial Intelligence ("A.I.") processes for Autonomous Driving ("AD") or Advanced Driver Assistance Systems ("ADAS")including: communication/coordination with cellular networks, edge computing, and WiFi/Bluetooth used in automobile settings.	Technology that integrates with or direct suppliers of network access devices, and advanced modes of "Vehicle to-", or "V2" communications such as millimeter wave detection and transmission, software defined radios, and C-V2X.
In-Car Experience & Smart-Parts	Infotainment and payment systems, connected car parts (ie: tires and steering systems), and vehicle diagnostics technology.	All in-car experience and smart-part manufacturers other than members of the Media industry.
Sensors and Chips	Sensors used to detect surroundings and traffic conditions, GPS, and machine learning processes.	Only those that are directly involved in developing and testing C-V2X technology.
Fleets	Involved in car-sharing, fleet ownership/renting, and logistics automation either directly or via investments.	Investment or ownership of vehicle or ride sharing services.
Automobile Manufacturers	Automobile manufacturers with the most advanced ADAS or AD offerings, subject to analyst evaluation.	Automobile manufacturers with C-2VX enabled vehicles.

4 INDEXES

The Fixed Tier Equal Weight capping scheme as described in section 3.2.16 is applied to ensure diversification; groups are defined as 'leadership' (75% weight) and 'others' (25% weight). The additional parameters for the weighting scheme are

- Maximum weights: equal weights within each group,

- Minimum weights: equal weights within each group,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December.
All stocks in the investable universe are selected to the index. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Autonomous Driving Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A012	BL54G61	A30A01	BAUT	.BAUT
Total Return Net Index	DE000A3CLJ21	BLNPNG5	A3CLJ2	BAUTNTR	.BAUTNTR

The net return index was launched on 10 May 2018 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 28 December 2012.

4.6   BlueStar® Big Data & AI Index

The BlueStar® Big Data & AI Index tracks the performance of companies that are involved in the Big Data & AI Index industries.

Companies products or services must incorporate or be used in artificial intelligence or machine learning and derive at least 50% (25% for current components) of revenue from the following sub-themes:

- database management

- data platforms

- big data analytics and visualization software

- data-related API management software.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply.

The Equal Weight capping scheme as described in section 3.2.2 is applied to ensure diversification. There is also a maximum security weight that is equal to the security's three-month average-daily-trading volume in USD divided by 500, but not greater than 15%.

Review procedure:
The index reviews quarterly and follows Schedule 1 in section 3.4.1.

Target coverage: The index covers 100% of the investable universe with a minimum of 10 components.

In case the number of eligible companies is below 10, additional companies are added by the Index Owner's decision until the number of stocks equals 10.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Big Data & AI Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0HN42	BMB11D5	SL0HN4	BDAI	.BDAI
Total Return Net Index	DE000SL0HN59	BMB11H9	SL0HN5	BDAITR	.BDAITR

The index was launched on 14 July 2023 with a base index value of 100.00 as of 30 June 2017.

4.7 BlueStar® China Internet Software Index

The BlueStar® China Internet Software Index tracks the performance of companies domiciled, incorporated or headquartered in China or Hong Kong that are involved in the internet software industry.

Companies' primary revenue source must be from the following sub-themes:

- e-Commerce
- internet or cloud-based software
- data processing or application software
- streaming services.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 500 million USD, and
- a three-month average-daily-value-traded of at least 1 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 250 million USD, and
- a three-month average-daily-value-traded of at least 500,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).
- In addition, a three-month average-daily-value-traded of at least 750,000 USD at the current review or at one of the previous two quarters.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Groups: N/A
- Maximum weights: 6%,
- Minimum weights: N/A.

Review procedure:

The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 20 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 99% or the number of components in the index is still below 20 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 20.

5. In case the number of eligible companies is below 20, additional companies are added by the Index Owner's decision until the number of stocks equals 20.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® China Internet Software Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A020	BL54G72	A30A02	BCHNQ	.BCHNQ
Total Return Net Index	DE000A3CLJ39	BLNPNH6	A3CLJ3	BCHNQNTR	.BCHNQNTR

The net return index was launched on 13 August 2018 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 29 June 2013.

4.8   BlueStar® Data Center and Logistics Real Estate Index

The Data Center and Logistics Real Estate Index tracks the performance of companies and REITs whose real estate assets are primarily used for data centers or logistics/warehouses or activities are related to owning and managing data centers.

Companies must derive at least 50% of revenue or real estate assets from the following sub-themes:

- data center real estate ownership or operations
- logistics or industrial warehouse real estate ownership or operation.

Stocks must be listed on an exchange per Listing Eligibility Scheme 2.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 500 million USD, and
- a three-month average-daily-value-traded of at least 2 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 250 million USD, and
- a three-month average-daily-value-traded of at least 1 million USD in at least two of the latest three quarters (current review and also at the previous two quarters).
- In addition, a three-month average-daily-value-traded of at least 1.5 million USD at the current review or at one of the previous two quarters.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 is applied to ensure diversification. Tier weights are defined as follows:

- Logistics Real Estate Companies: 60% weight,
- Data Center Real Estate Companies: 40% weight.

Additional parameters for the weighting scheme are

- Maximum weights: 7.5%,
- Minimum weights: N/A,
- USD minimum: N/A,
- additional liquidity overlay (section 3.2.21): 200 million USD notional value.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 40 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 99% or the number of components in the index is still below 40 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 40.

5. In case the number of eligible companies is below 40, additional companies are added by the Index Owner's decision until the number of stocks equals 40.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Data Center and Logistics Real Estate Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FUL8	BQ0GRW0	SL0FUL	BDLRT	.BDLRT
Total Return Net Index	DE000SLA8KU3	BMGR547	SLA8KU	BDLRTNTR	.BDLRTNTR

The net return index was launched on 5 August 2019 and the price return index on 5 May 2022, both with a base index value of 100.00 as of 31 December 2013.

4.9   BlueStar® Digital Advertising Index

The BlueStar® Digital Advertising Index is a global index that tracks the performance of companies involved in the digital advertising services and software segments. This includes companies with at least 50% of their revenues - 25% for current components - from the following sub-themes: Digital advertising-focused data services; digital advertising services, platforms and market places; digital advertisement video production and delivery solutions; and digital marketing software and services including rewards programs. Companies that derive a majority of their revenue from selling digital advertising space on websites or applications - including social media or video gaming companies - are not eligible for inclusion in the index.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply.

The Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.13 with an 8% component cap is applied to ensure diversification. There is an additional liquidity overlay (section 3.2.21) with a 50 million USD notional value. The 5-50 rule as described in section 3.2.22 applies.

Review Procedure:

The components of this index are reviewed and rebalanced on a quarterly basis in March, June, September, and December and follows review schedule 1 in section 3.4.1.

Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 25 components.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components is still below 25 the largest remaining stocks are selected until coverage of at least 98% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision based on the next largest companies that fit the description of companies that meet the business activity, product, or service offering criteria are considered for inclusion and are closest to meeting the liquidity criteria as described above, until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

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The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The BlueStar® Digital Advertising Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0EZP1	BP6VV64	SL0EZP	BADTQ	.BADTQ
Total Return Net Index	DE000SL0EZQ9	BP6VV75	SL0EZQ	BADTQNTR	.BADTQNTR

The index was launched on 28 December 2021 with a base index value of 100.00 as of 30 December 2016.

4.10   BlueStar® E-Commerce US Leaders Index

The BlueStar® E-Commerce US Leaders Index tracks the performance of US-incorporated and US-listed companies that are principally engages in the Electronic Commerce, E-Commerce, industry.

Companies' primary revenue source must be from the following sub-themes:

- internet market places and market place platforms
- online customer support bots
- e-commerce optimization and fulfillment software
- internet booking and streaming services
- internet-based payment services.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 1 billion USD, and
- a three-month average-daily-value-traded of at least 1 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 500 million USD, and
- a three-month average-daily-value-traded of at least 200,000 USD at the current review and also at the previous two quarters.
- In addition, a three-month average-daily-value-traded of at least 600,000 USD at the current review or at one of the previous two quarters.

The 10% capping scheme as described in section 3.2.7 is applied to ensure diversification.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 50 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 99% or the number of components in the index is still below 50 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 50.

5. In case the number of eligible companies is below 50, additional companies are added by the Index Owner's decision until the number of stocks equals 50.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 09:30 and 16:00 (EST) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.

The index is disseminated in USD.

The BlueStar® E-Commerce US Leaders Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FUM6	BQ0GRX1	SL0FUM	BECOM	.BECOM
Total Return Net Index	DE000SLA6176	BMGR536	SLA617	BECOMNTR	.BECOMNTR

The net return index was launched on 11 September 2018 and the price return index on 5 May 2022, both with a base index value of 100.00 as of 28 December 2012.

4.11   BlueStar® E-Games Index

The BlueStar® E-Games Index is an index of globally-listed stocks of companies that, according to MarketVector Indexes, are "E-Games Companies" or "Electronic Game Companies". The index focuses on companies involved in the development or commercialization of video games, electronic board games, video game consoles, or hardware used to play video or electronic games.
MarketVector Indexes screens a broad universe of global securities for companies involved in the development or commercialization of E-Games in one or more of the following capacities: video game developers, gaming hardware, or semiconductors that derive 50% or more in annual revenue (25% for current constituents) from the video gaming or e-sports streaming platforms end markets; and manufacturers of video game consoles.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Groups: N/A

- Maximum weights: 7% (3% for manufacturers of video game consoles with less than 50% revenue from the gaming industry),

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

Review procedure:

The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 50 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components in the index is still below 50 companies, then the largest remaining stocks are selected until coverage of at least 98% is reached and the number of stocks equals 50.

5. In case the number of eligible companies is below 50, additional companies are added by the Index Owner's decision until the number of stocks equals 50.

During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® E-Games Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A046	BL54G83	A30A04	BEGAM	.BEGAM
Total Return Net Index	DE000A3CLJ54	BLNPNK9	A3CLJ5	BEGAMNTR	.BEGAMNTR

The net return index was launched on 5 October 2018 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 29 December 2014.

4.12   BlueStar® Europe Infrastructure Index

The BlueStar® Europe Infrastructure Index tracks the performance of European companies that are involved in the infrastructure segment in the European market.

Companies must derive at least 33% (25% for current components) of their revenue from Europe and at least 50% of their revenue from the following infrastructure-related products and services:

- construction, engineering, or consulting services,

- waste management and recycling services,

- building materials and equipment (this also includes electrical, liquid and gas control equipment, and HVAC products),

- environmental services,

- facility management services,

- oil and gas upstream and midstream services,

- telecommunications infrastructure construction, products and services such as cell tower operators and cable manufacturers,

- clean energy construction or installation, such as those that build wind farms and solar fields, and

- technology and equipment used in public infrastructure including electric vehicle infrastructure.

Further, the index does not include home builders or building materials and equipment companies that derive a majority of their revenue from the residential sector. Additionally, only manufacturers of finished metals products are eligible. The index also does not include electric utilities or power producers.

Companies must be listed on an exchange in a country included in Listing Eligibility Scheme 10, and incorporated in one of the following countries or territories: Austria, Belgium, Czech Republic, Denmark, Finland, France, Germany, Greece, Guernsey, Hungary, Ireland, Isle of Man, Italy, Jersey, Lithuania, Luxembourg, Netherlands, Norway, Poland, Portugal, Romania, Spain, Sweden, Switzerland, United Kingdom.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization exceeding 500.0m USD, and

- a three-month average-daily-trading volume of at least 0.5m USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- a full market capitalization exceeding 300.0m USD, and

- a three-month average-daily-trading volume of at least 0.2m USD in at least two of the latest three quarters (current review and also at the previous two reviews).

- In addition, a three-month average-daily-trading volume of at least 0.35m USD at the current review or at one of the previous two reviews, or

- at least 200,000 shares traded per month over the last six months at the current review or at one of the previous two reviews.

The modified float-adjusted market cap capping scheme as described in section 3.2.13 with an 8% maximum component weight is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in June and December, and it follows review schedule 2 in section 3.4.2. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

The index will include 50 companies according to the following procedure:

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Initially the 50 largest companies by free-float market capitalization made up the index.

3. On an ongoing basis, a 40-60 buffer is applied: The highest ranking 40 companies qualify. The remaining 10 companies are selected from the highest ranking current index ranked between 41 and 60. If the number of selected companies is still below 50, then the highest ranking remaining stocks are selected until 50 companies are selected.

4. In case the number of eligible companies is below 50, additional companies are added by the Index Owner's decision by adding the next largest and most liquid companies with the greatest revenue exposure to the industries described above, until the number of stocks equals 50.

For all corporate events that result in a stock deletion from the index there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in EUR.

The BlueStar® Europe Infrastructure Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0HFX0	689249	SL0HFX	BEURI	.BEURI
Total Return Net Index	DE000SL0HFY8	689260	SL0HFY	BEURITR	.BEURITR

The index was launched on 05 June 2023 with a base index value of 1000.00 as of 31 December 2017.

4.13   BlueStar® Fintech Index

The BlueStar® Fintech Index is an index of globally-listed stocks of companies involved in a range of industries, collectively defined, by MarketVector Indexes, as Financial Technology or "Fintech" companies. For a company to be eligible for inclusion the reporting segment related to the following sub-themes must account for at least 50% of the company's annual revenue: Electronic payment processing or transaction recording, credit card issuers, other: banking, enterprise accounting or financial management, financial risk and/or compliance, financial services back office or insurance industry software, peer-to-peer lending and money transfer services, or point-of-sale hardware.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 500 million USD, and

- a three-month average-daily-value-traded of at least 1 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 250 million USD, and

- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 600,000 USD at the current review or at one of the previous two quarters.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 is applied to ensure diversification. Tier weights are defined as follows:

- Payment Processors: 50% weight,

- Other: 40% weight,

- Credit Card Issuers: 10% weight.

Additional parameters for the weighting scheme are

- Maximum weight: 3%,

- Minimum weights: N/A,

- additional liquidity overlay (section 3.2.21): 200 million USD notional value.

Review procedure:

The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December.

Target coverage: At least 98.0% of the free-float market capitalization of the investable universe with at least 50 companies.

4 INDEXES

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components in the index is still below 50 companies, then the largest remaining stocks are selected until coverage of at least 98% is reached and the number of stocks equals 50.

5. In case the number of eligible companies is below 50, additional companies are added by the Index Owner's decision until the number of stocks equals 50.

During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Fintech Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A0A3	BL54G94	A30A0A	BFNQ	.BFNQ
Total Return Net Index	DE000A3CLJY6	BLNPNB0	A3CLJY	BFNQNTR	.BFNQNTR

The net return index was launched on 7 November 2017 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 29 June 2012.

4.14 BlueStar® Genomic Health Care Index

The BlueStar® Genomic Health Care Index tracks the performance of companies that are involved in the genomic health care industry.

Companies must derive 50% of revenue or product pipeline from the following sub-themes:

- health care therapies based on the targeting or modification of genetic makeup of cells or uses mRNA

- technology platforms that enable the development of genetics-based health care therapies

- laboratory equipment or services used to test, code, or develop genetics-based health care therapies.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 300 million USD, and

- a three-month average-daily-value-traded of at least 500,000 USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 150 million USD, and

- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 350,000 USD at the current review or at one of the previous two quarters.

The Equal Weight capping scheme as described in section 3.2.2 is applied to ensure diversification. Parameters for the weighting scheme are

- Groups: N/A,

- Maximum weights: N/A,

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 50 million USD notional value.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 50 companies.

4   INDEXES

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 99% or the number of components in the index is still below 50 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 50.

5. In case the number of eligible companies is below 50, additional companies are added by the Index Owner's decision until the number of stocks equals 50.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Genomic Health Care Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A0C9	BL54GB6	A30A0C	BDNAPR	.BDNAPR
Total Return Net Index	DE000A3CLKA4	BLNPNQ5	A3CLKA	BDNANTR	.BDNANTR

The net return index was launched on 22 May 2020 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 31 December 2015.

4.15   BlueStar® Global 5G Connectivity Index

The BlueStar® Global 5G Connectivity Index is an index of globally listed stocks of companies involved in a range of industries, collectively defined, by MarketVector Indexes, as 5G Communications companies. To be considered an 5G Communications company, the company's business activity, products, or services meet the technical standards for, are used in the development of, or are otherwise instrumental in the rollout of 5G networks including: core carrier grade networking equipment including cellular antennas and routers, mobile network operators, enhanced mobile broadband chips, wireless network test and optimization equipment, software defined networking or network functions virtualization, fiber optic cables, or cell tower and/or data center real estate investment trusts.
Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 150 million USD (20 billion USD for mobile network operators and 1 billion USD for REITs), and

- a three-month average-daily-value-traded of at least 1 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 75 million USD (10 billion USD for mobile network operators and 500 million USD for REITs), and

- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 600,00 USD at the current review or at one of the previous two quarters.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 is applied to ensure diversification. Tier and Maximum Security Weights are defined as follows:

- Core Equipment (carrier grade routers, antennas, or other equipment used in RANs) and Fiber (fiber optic cables and interconnect solutions used in mobile networks): 50% weight, Maximum Security Weight is 5%,

- REITs (cell tower and/or data center REITs): 20% weight, Maximum Security Weight is 5%,

- NFV (network functions virtualization solutions for content distribution, network security, or quality of experience maximization); Network Optimization (mobile network test and optimization equipment): 20% weight, Maximum Security Weight is 5%,

- MNO (mobile network operators with commercial deployments of 5G networks), and eMBB (enhanced mobile broadband chips for end-user devices): 10% weight, Maximum Security Weight is 1%.

Additional parameters for the weighting scheme are

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December.
All stocks in the investable universe are selected to the index. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Global 5G Connectivity Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A053	BL54GC7	A30A05	BGFG	.BGFG
Total Return Net Index	DE000A3CLJ62	BLNPNL0	A3CLJ6	BGFGNTR	.BGFGNTR

The net return index was launched on 10 January 2019 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 30 December 2016.

4.16   BlueStar® Global E-Brokers and Digital Capital Markets Index

The BlueStar® Global E-Brokers and Digital Capital Markets Index is a global index that tracks the performance of the online securities brokerage and lending, market making, and digital asset capital markets industries.

This includes companies with at least 50% of their revenues or operating activity from the following: Online brokerage or trading platforms - including self-directed wealth management platforms and robo-advisors, online lending platforms that also offer e-brokerage services, market making, or digital asset portfolio management/capital markets activities.

Standard investability rules (section 2.2.1) apply.

The Range Tiered Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.15 is applied to ensure diversification with the following parameters:

- Maximum security weight is 8% with weights redistributed equally among uncapped components,

- Maximum weight of online lending platform components is 20%,

- An additional liquidity overlay (section 3.2.21) with a 250 million USD notional value is applied,

- The index considers the 5-50 Rule in section 3.2.22.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December and follows review schedule 1 in section 3.4.1. The index targets a coverage of 98% of the investible universe. The minimum number of index components is 25.

Review Procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below the target coverage or the number of components is less than the minimum, the largest remaining eligible stocks will be selected until the target coverage and minimum number of components is reached.

5. In case the number of eligible companies is below 25, additional investible companies are added by Index Owner's decision until the number of index components reaches the minimum.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market

capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Global E-Brokers and Digital Capital Markets Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0D4T2	BMFJPL1	SL0D4T	BBIDS	.BBIDS
Total Return Net Index	DE000SL0D4U0	BMFJPN3	SL0D4U	BBIDSNTR	.BBIDSNTR
Total Return Gross Index	DE000SL0D4V8	BMFJPP5	SL0D4V	BBIDSTR	.BBIDSTR

The index was on 23 August 2021 with a base index value of 100.00 as of 31 December 2019.

Exceptions in the backtest of the index due to lack of eligible stocks:

- Minimum number of components as of the base date of the index was 20,

- Minimum number of components for the remainder of the backtest was 23.

4.17 BlueStar® Global GreenTech Index

The BlueStar® Global GreenTech Index tracks the performance of companies that are involved in a range of industries related to GreenTech.
To be considered for inclusion a company must meet these criteria:

- Categorized by MarketVector Indexes as: Renewable Energy/Distributed Power System Makers, Alternative Power Generation, Power Module Sub-Assembly Electronic Components, Wind Electric Power Generation, Alternative Wholesale Power, Alternative Energy Car Manufacturers, Process Plants, Utilities and Energy Construction, Mixed Specialty Chemicals, or Environmental Control Machinery/Equipment, Waste Management Services, Facilities Support Services, Specialty Contractors, Architectural and Infrastructure Component Makers, Plastic Resins and Materials Manufacturing, or Heating Ventilation and Air Conditioning Product.

- Companies must derive 50%, 25% for current components from: Fuel cells or hydrogen-based energy production, solar energy, geothermal energy, wind energy, hydro-based energy, sale of electric vehicles or related technologies including charging technology, building materials that increase energy efficiency in buildings, waste management services that include recycling, water purification, or smart grid/metering technologies.

The index may include publicly traded common equity securities and Depository Receipts (level 2 and 3).

Stocks must be listed on an exchange per Listing Eligibility Scheme 4.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 500 million USD, and

- a three-month average-daily-value-traded of at least 1 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 250 million USD, and

- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 600,000 USD at the current review or at one of the previous two quarters.

A capping scheme with a 5% component cap (weights evenly redistributed among uncapped components) is applied to ensure diversification.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Groups: N/A

- Maximum weights: 5%,

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

Review procedure:
The index follows Schedule 2 in section 3.4.2, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 75 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 99% or the number of components in the index is still below 75 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 75.

5. In case the number of eligible companies is below 75, additional companies are added by the Index Owner's decision until the number of stocks equals 75.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Global GreenTech Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A095	BL54GD8	A30A09	BGTQ	.BGTQ
Total Return Net Index	DE000A3CLJW0	BLNPN87	A3CLJW	BGTQNTR	.BGTQNTR

The index was launched on 6 July 2020 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 30 December 2016.

4.18   BlueStar® Global Logistics Index

The BlueStar® Global Logistics Index tracks the performance of the global logistics and logistics technology themes. This includes companies with at least 50% (25% for current components) of their revenue or operating assets operating in the logistics industry following the sub-themes listed below. Sub-themes are representative of groups of companies offering distinct products or services related to a theme. For REITs sub-theme, if revenue data is unavailable, companies qualify if logistics or warehouse/fulfillment centers represent 50% (25% for current components) of the value of real estate properties owned or managed. For software sub-theme, companies that generate at least 50% of revenue (25% for current components) with from online retail with integrated logistics operations will also qualify.

Logistics	Logistics Technology
Third Party Logistics Services ("3PL")	Software
Express Couriers	Automation Equipment
Real Estate Investment Trusts ("REITs")	

For this index, in addition to the rules defined in Section 2.2.1, the following rules apply:

- For Logistics universe, only companies with a float-adjusted market capitalization of at least 2.0bn USD are eligible for inclusion.

- For Logistics Technology universe, only companies with a float-adjusted market capitalization of at least 500.0m USD are eligible for inclusion.

- Stocks listed on the exchanges in the following countries are allowed: Qatar, Kuwait, and United Arab Emirates.

The components of this index are reviewed on a semi-annual basis in June and December. The free-float and amount outstanding of the current index components are updated in March and September. However, the weighting cap factor will be adjusted in a way that the index weight of each component will stay the same following the review schedule as defined in Section 3.4. In addition, the sub-theme weights of this index are reviewed on a weekly basis and rebalanced based on a "Trigger Event" ("Ad-hoc rebalance"). The Ad-hoc rebalance will be based on the closing data on the date when trigger event (Confirmation trigger) occurs. The underlying index data based on the ad-hoc rebalance will be announced three work days after the ad-hoc rebalance date. The changes will be implemented ten work days after the ad-hoc rebalance date. As an exception, rebalances due to Trigger Event signals received between two and four Mondays before the effective date of a June or December review will be implemented along with the June and December review.

1. The components of this index are reviewed on a semi-annual basis in June and December, and it follows review schedule 1 in section 3.4.1. It's rebalanced according to the Fixed Tiered Equal Weight capping scheme as described in section 3.2.16 where T_i for each sub-theme is found as follows:

   - The weight of each Logistics Technology sub-theme is set to 10%.

   - The weight of each Logistics sub-theme is based on its index market capitalization weight within the Logistics sub-theme at the time of each semi-annual review following the Section 3.4.1 multiplied by 80%.

2. Ad-hoc rebalance: The sub-theme weights for this index are reviewed on a weekly basis. A sub-theme rebalance will occur if a Trigger Event occurs.

- Trigger Event: Trigger Events for eligible sub-themes are based on a quantitative model using Bollinger bands. A Trigger Event occurs when a confirmation trigger, as defined below, takes place.

- Review requency of the Trigger Events: The Trigger Events are reviewed on a weekly basis, namely on Monday every week. If Monday is an exchange holiday, the previous trading day is used for the review.

- Eligible sub-themes for Trigger Events: The tier weight of 3PLs, Express Couriers, and REITs are eligible sub-themes for Trigger Events.

- Procedure of a trigger event: The relative performance of each eligible sub-theme is measured against the performance of a combination of the remaining eligible sub-themes on a daily basis. The performance calculation of each eligible sub-theme follows total return gross method as described in Section 3.3. On a weekly basis, the resulting weekly relative performance is recorded and the following calculations are made:

   (a) The +/- 2 and +/- 3 Bollinger bands based on 18 months of weekly relative performance are recorded.

   (b) The current range and the moving averages of the range of the +/- 3 Bollinger bands for three months and 18 month periods are recorded.

- Initial Trigger: An initial trigger occurs if:

   (a) The current range is greater than the 18 month moving average of the range and the relative performance rises above or falls below the +/- 2 Bollinger band or

   (b) The current range is below the 18 month moving average of the range and the relative performance rises above or falls below the +/- 3 Bollinger band.

- Confirmation Trigger: A confirmation trigger occurs:

   (a) At any point following an initial trigger, if the current range is above the 18 month moving average of the range and the current range crosses the three month moving average of the range.

   further:

   (a) If the Initial trigger that precedes a confirmation trigger was caused by a rise above the +2 or +3 Bollinger bands, an underweight ("UW") position in the subject sub-theme will be taken.

   (b) If the Initial trigger that precedes a confirmation trigger was caused by a fall below the -2 or -3 Bollinger bands, an overweight ("OW") position in the subject sub-theme will be taken.

Review procedure for the semi-annual review and rebalance:

1. All components in the investable index universe will be components of the index.

2. Existing components that fail to meet the investable index universe criteria for two rebalance periods in a row will not qualify for the index.

3. In case the number of eligible components in a sub-theme falls below the minimum number of components defined below, then the largest remaining stocks in the respective sub-theme are selected until the minimum number of components for the sub-theme is reached.

   - 3PLs = 15
   - REITs = 15

- Express Couriers = 5
- Software = 5
- Automation Equipment = 5

Review procedure for the ad-hoc rebalance:

1. The sub-theme weights for this index are reviewed on a weekly basis and rebalanced if a Trigger Event occurs.

   - A Trigger Event can indicate an overweight ("OW") or underweight ("UW") position for any eligible sub-theme.
     - OW Trigger Event will set the respective sub-theme weight to 1.33 times its base tier weight.
     - UW Trigger Event will set the respective sub-theme weight to 0.67 times its base tier weight.
   - Base tier weights are as follows:
     - 3PLs= 35%
     - REITs= 25%
     - Express Couriers = 20%
     - Software = 10%
     - Automation Equipment = 10%

2. A Trigger Event occurs in the following case:

   - When a confirmation trigger occurs.
   - There is no time limit for a confirmation trigger to occur after an initial trigger occurs.

3. Upon a Trigger Event the resulting excess or deficiency in the overall index weight around 100% with be spread proportionally among the remaining eligible Sub-Themes such that the weight of any eligible sub-theme does not fall below 0.67 times its base tier weight or does not rise above 1.33 times its Base Tier weight.

4. Upon a Trigger Event the tier weight for non-eligible sub-themes will also be reviewed:

   - If the weight of the non-eligible sub-themes is not below/above 0.67/1.33 times its respective base tier weight, the weight of these sub-themes will not be changed.
   - If the weight of the non-eligible sub-themes falls below/rises above 0.67/1.33 times its respective base tier weight, the respective sub-theme weight will be set to 0.67/1.33 times its respective base tier weight and the resulting excess or deficiency in the overall index weight around 100% will be spread proportionally among all remaining sub-themes.

5. Upon a Trigger Event component weights within a sub-theme relative to other components of the same sub-theme will remain unchanged.

For corporate actions that results in a component deletion the deleted component will not be replaced with another security. The weight of the deleted component will be redistributed proportionally across remaining index components.

The index is calculated weekdays between 01:00 and 22:50 (CET) and the index values are disseminated to data vendors every 15 seconds on days when both the NYSE and Luxembourg Exchange are open for trading.

The index is disseminated in EUR.

The BlueStar® Global Logistics Index is calculated as a price index and a net total return index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FUN4	BQ0GRY2	SL0FUN	BLOGR	.BLOGR
Total Return Net Index	DE000SL0A105	BMGR581	SL0A10	BLOGRNTR	.BLOGRNTR

The net return index was launched on 23 October 2020 and the price return index on 5 May 2022, both with a base index value of 100.00 as of 29 December 2006.

4.19   BlueStar® Global Online Gambling, Video Gaming and eSports Index

The BlueStar® Online Gambling, Video Gaming and eSports Index is a global index that tracks the performance of the global online gambling, video gaming and esports segments.

This includes companies with at least 50% of their revenues - 25% for current components - from: Online gambling platforms or related software; video game development and related software or hardware such as computer processors and graphics cards used in video gaming systems, controllers, headsets, and gaming consoles; streaming services or video games and/or hardware for use in eSports events or are involved in eSports events such as league operators, teams, distributors and platforms.

Standard investability rules in section 2.2.1 apply.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 with an 8% compnent cap - 3% for semiconductor stocks - (weights redistributed equally) is applied to ensure diversification. There is an additional liquidity overlay (section 3.2.21) with a 100 million USD notional value. The 5-50 rule 3.2.22 applies. Furthermore, the aggregate weight of companies with between 25% and 50% of their revenue from online gambling, video gaming, and eSports will not exceed 20%. Tier weights are defined as follows:
Tier Weights:

- Online Gambling: 50%

- Video Gaming and eSports: 50%

Review Procedure:

The components of this index are reviewed on a quarterly basis and follows review schedule 1 in section 3.4.1.

The following review procedure will be applied separately to each tier - Online Gambling and Video Gaming/eSports - separately. The stocks selected from each tier will be combined to comprise the index components.

Target coverage: At least 90% of the free-float market capitalization of the investable universe for each tier with at least 25 online gambling and 25 video gaming/eSports companies. If there are fewer than 25 eligible companies per tier then the index will only include all eligible companies in the respective tier.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85 and 98 percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the tier is still below 25, then the largest remaining stocks are selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The BlueStar® Online Gambling, Video Gaming and eSports Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FFF1	BMFT5B1	SL0FFF	BVGOG	.BVGOG
Total Return Net Index	DE000SL0FFG9	BMFT5C2	SL0FFG	BVGOGNTR	.BVGOGNTR
Total Return Gross Index	DE000SL0FFH7	BMFT5D3	SL0FFH	BVGOGTR	.BVGOGTR

Both indexes were launched on 25 March 2022 with a base index value of 100.00 as of 31 December 2020.

Exception in backtest: The online gambling Tier included only 20 components as of the Q4 2020 review.

4 INDEXES

4.20 BlueStar® Global Robotics & 3D Printing Index

The BlueStar® Global Robotics & 3D Printing Index is a global index that tracks the performance of the global robotics, industrial automation and 3D printing segments.

This includes companies with at least 50% of their revenues from: Robots or manufacturing automation equipment (including front and back end semiconductor manufacturing equipment), computer aided design software (CAD), or additive manufacturing (3D printing) systems or related materials and software.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 500 million USD.

For stocks already included in the index the following applies:

- full market capitalization of at least 250 million USD.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 with an 8% component cap (weights redistributed equally) is applied to ensure diversification. There is an additional liquidity overlay (section 3.2.21) with a 100 million USD notional value. The 5-50 rule 3.2.22 applies. Tier weights are defined as follows:
Tier Weights:

- Robots and Manufacturing Automation Equipment: 50%

- 3D Printing: 25%

- CAD: 25%

Review Procedure:

The components of this index are reviewed on a semiannual basis in June and December and follows review schedule 1 in section 3.4.1. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

The following review procedure will be applied separately to each tier - Robotics and Manufacturing Automation, CAD, and 3D Printing - separately. The stocks selected from each tier will be combined to comprise the index components.

Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 6 3D Printing companies, 6 CAD companies, and 25 Robotics and Manufacturing Equipment companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99 percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components is still below the respective tier minimum, then the largest remaining stocks are selected until coverage of at least 98% is reached and the number of stocks equals the respective tier minimum.

5. In case the number of eligible companies is below the respective tier minimum, additional companies are added first by revenue exposure to the tier then by the Index Owner's decision until the number of stocks equals the respective tier minimum.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The BlueStar® Global Robotics & 3D Printing Index is calculated as a price index, total return net index, and total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FTM8	BNNMYV2	SL0FTM	BRB3D	.BRB3D
Total Return Net Index	DE000SL0FTN6	BNNMYW3	SL0FTN	BRB3DNTR	.BRB3DNTR
Total Return Gross Index	DE000SL0FTP1	BNNMYX4	SL0FTP	BRB3DTR	.BRB3DTR

The index was launched on 12 April with a base index value of 100.00 as of 31 December 2016.

4.21   BlueStar® Hotels, Airlines and Cruises Index

The BlueStar® Hotels, Airlines, and Cruises Index is an index of globally-listed stocks of companies that, derive 50% (25% for current components) of revenue or operating activity from the passenger airline, hotels and resorts (excluding motel chains), and/or cruise industries. Stocks must be listed on an exchange per Listing Eligibility Scheme 5.

The Range Tiered Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.15 is applied to ensure diversification. Tiers (50% maximum weight, 15% minimum weight) are defined as follows:

- airlines,

- hotels,

- cruises.

Additional parameters for the weighting scheme are

- Maximum weights: 8%,

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 95% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 90% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 90th and 98th percentiles also qualify for the index.

4. If the coverage is still below 95% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 95% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision based on the next largest companies that fit the description of companies that meet the business activity, product, or service offering criteria are considered for inclusion and are closest to meeting the liquidity criteria as described above, until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market

capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Hotels, Airlines, and Cruises Index is calculated as price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0CHR9	BMDV1C2	SL0CHR	BCRUZ	.BCRUZ
Total Return Net Index	DE000SL0CHS7	BMDV1D3	SL0CHS	BCRUZNTR	.BCRUZNTR
Total Return Gross Index	DE000SL0CHT5	BMDV1F5	SL0CHT	BCRUZTR	.BCRUZTR

The index was launched on 1 June 2021 with a base index value of 1000.00 as of 31 December 2017.

4.22   BlueStar® Hydrogen and NextGen Fuel Cell Index

The BlueStar® Hydrogen and NextGen Fuel Cell Index is a global index that tracks the performance of the global hydrogen and fuel cell segment. Due to the lack of pure-play companies in the global hydrogen and fuel cell segments, this includes pure-play and non-pure-play companies. Pure-play companies are those with at least 50% of their revenues from hydrogen and/or fuel cell projects (so long as hydrogen can be used as a fuel source or retrofitted to be used as a fuel source). Non-pure-play companies are those that are engaged in hydrogen or fuel cell projects, including the production of industrial gases (so long as hydrogen is included in the company's product line), with the potential to generate 50% of revenue or play a significant role in the global hydrogen or fuel cell segment. Non-pure-play companies will be replaced as soon as an eligible pure-play company is available. Vehicle manufacturers are not eligible for inclusion in the index.

Stocks must be listed on an exchange per Listing Eligibility Scheme 5.

The Range Tiered Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.15 is applied to ensure diversification; Tiers and Maximum/Minimum Tier Weights are defined as 'Pure-Play' (Minimum Tier Weight: 85%) and 'others' (Maximum Tier Weight: 15%). The additional parameters for the weighting scheme are:

- Maximum weights: 10% (4% for industrial gas components),

- The index considers the 5-50 Rule in section 3.2.22

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 50 million USD notional value.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with a target of 25 companies. Minimum number of components: 20

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, the index will include all eligible stocks even if there are less than 25. If there are fewer than 20 eligible stocks, additional stocks will be added at the discretion of the Index Owner until 20 stocks are selected for the index based on the next largest companies that meet the business activity, product, or service offering criteria and are closest to meeting the liquidity criteria as described above.

4 INDEXES

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Hydrogen and NextGen Fuel Cell Index is calculated as price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0CSA2	BKSCWZ6	SL0CSA	BHDRO	.BHDRO
Total Return Net Index	DE000SL0CSB0	BKSCWY5	SL0CSB	BHDRONTR	.BHDRONTR
Total Return Gross Index	DE000SL0CSC8	BKSCWX4	SL0CSC	BHDROTR	.BHDROTR

The index was launched on 9 March 2021 with a base index value of 100.00 as of 19 June 2020.

The backtest was run with a 100 million USD liquidity overlay and an 80% minimum weight for the pure-play group.

4.23   Bluestar® Israel Domestic Exposure Index

The index provides an investable benchmark for investors seeking concentrated exposure to the domestic Israeli equity opportunity. Stocks must be listed on an exchange per Listing Eligibility Scheme 1. To be eligible for inclusion in the index companies must meet at least one criteria from set A or at least two criteria from set B, below:

- Set A: incorporated in Israel, headquartered in Israel, at least 50% of revenue, operating assets or employees in Israel,

- Set B: listing on a stock exchange in Israel, majority of board of directors or at least two chief executives are domiciled in Israel, has R&D center in Israel, founded in Israel,

- Finally, members must be operating companies and not investment vehicles such as CEFs or REITs.

Standard investability rules in section 2.2.1 apply.

The Modified Float-Adjusted Market Cap with Factor Blend capping scheme as described in section 3.2.18 is applied to ensure diversification.

Factor Weights are defined as follows:

- Float-Adjusted Market Cap: 30%

- Nominal USD revenue from economic target: 45%

- Economic exposure: 25%

Additional parameters for the weighting scheme are

- Maximum weight: 7%,

- The index considers the 5-50 Rule in section 3.2.22

- Minimum weights: N/A,

- Sector maximum weight: 35%.

Review procedure:
The index follows Schedule 2 in section 3.4.2, reviews semi-annually in June and December. All stocks in the investable universe whose revenues in Israel are at least 70% of total revenues and trailing twelve month revenues greater than 2 million USD equivalent are selected to the index. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The Bluestar® Israel Domestic Exposure Index is calculated as as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA12Q5	BMGR4R3	SLA12Q	IDEI	.IDEI
Total Return Net Index	DE000SLA12R3	BQT1LX5	SLA12R	IDEINTR	.IDEINTR
Total Return Gross Index	DE000SLA12S1	BMGR4Q2	SLA12S	IDEITR	.IDEITR

The index was launched on 29 January 2016 with a base index value of 100.00 as of 30 December 2008.

4.24   BlueStar® Israel Global Index ("BIGI®")

The BlueStar® Israel Global Index is a rules-based index that provides a benchmark for investors interested in tracking the broadest and deepest universe of Israeli publicly-traded equities, regardless of listing venue. Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

To be eligible for inclusion in the index companies must meet at least one criteria from set A or at least two criteria from set B, below:

- Set A: incorporated in Israel, headquartered in Israel, at least 50% of revenue, operating assets or employees in Israel,

- Set B: listing on a stock exchange in Israel, majority of board of directors or at least two chief executives are domiciled in Israel, has R&D center in Israel, founded in Israel,

- In addition, Tel Aviv Stock Exchange-listed Limited Partnership units are not eligible.

- Finally, members must be operating companies and not investment vehicles such as CEFs or REITs.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Groups: N/A

- Maximum weights: 10%,

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value,

- The index considers the 5-50 Rule in section 3.2.22.

The investable universe follows section 2.2.1.

Review procedure:
The index follows Schedule 2 in section 3.4.2, reviews semi-annually in June and December.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 99th percentiles also qualify for the index.

During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least

one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Israel Global Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	US09628L1061	BLNPMZ7	A160Z2	BLS	.BLS
Total Return Net Index	DE000A3CLJP4	BLNPN10	A3CLJP	BLSNTR	.BLSNTR
Total Return Gross Index	DE000A3CLJN9	BLNPN09	A3CLJN	BLSTR	.BLSTR

The index launched on 31 August 2011 with a base index value of 100.00 as of 29 December 2000.

4.25   Bluestar® Israel Global Exposure Index

The index provides an investable benchmark for investors seeking concentrated exposure to the domestic Israeli equity opportunity. Stocks must be listed on an exchange per Listing Eligibility Scheme 1. To be eligible for inclusion in the index companies must meet at least one criteria from set A or at least two criteria from set B, below:

- Set A: incorporated in Israel, headquartered in Israel, at least 50% of revenue, operating assets or employees in Israel,

- Set B: listing on a stock exchange in Israel, majority of board of directors or at least two chief executives are domiciled in Israel, has R&D center in Israel, founded in Israel,

- Finally, members must be operating companies and not investment vehicles such as CEFs or REITs.

Standard investability rules in section 2.2.1 apply.

The Modified Float-Adjusted Market Cap with Factor Blend capping scheme as described in section 3.2.18 is applied to ensure diversification.

Factor Weights are defined as follows:

- Float-Adjusted Market Cap: 30%

- Nominal USD revenue from economic target: 45%

- Economic exposure: 25%

Additional parameters for the weighting scheme are

- Maximum weight: 7%,

- The index considers the 5-50 Rule in section 3.2.22

- Minimum weights: N/A,

- Sector maximum weight: 35%.

Review procedure:
The index follows Schedule 2 in section 3.4.2, reviews semi-annually in June and December. All stocks in the investable universe whose revenues outside Israel are at least 70% of total revenues and trailing twelve month revenues greater than 2 million USD equivalent are selected to the index. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The Bluestar® Israel Global Exposure Index is calculated as as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA12T9	BMGR4T5	SLA12T	IGEI	.IGEI
Total Return Net Index	DE000SLA12U7	BQT1LY6	SLA12U	IGEINTR	.IGEINTR
Total Return Gross Index	DE000SLA12V5	BMGR4S4	SLA12V	IGEITR	.IGEITR

The index was launched on 29 January 2016 with a base index value of 100.00 as of 30 December 2008.

4.26   BlueStar® Israel Global Technology Index ("BIGITech®")

The BlueStar® Israel Global Technology Index is a rules-based index that provides a benchmark for investors interested in tracking the broadest and deepest universe of Israeli publicly-traded technology equities, regardless of listing venue, involved in a range of innovative industries such information technology, biotechnology, defense-technology and clean energy and water technology. Additionally, companies involved in industries such as medical devices, utilities and consumer may be included.
Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

To be eligible for inclusion in the index companies must meet at least one criteria from set A or at least two criteria from set B, below:

- Set A: incorporated in Israel, headquartered in Israel, at least 50% of revenue, operating assets or employees in Israel,

- Set B: listing on a stock exchange in Israel, majority of board of directors or at least two chief executives are domiciled in Israel, has R&D center in Israel, founded in Israel,

- In addition, Tel Aviv Stock Exchange-listed Limited Partnership units are not eligible.

- Finally, members must be operating companies and not investment vehicles such as CEFs or REITs.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Groups: N/A

- Maximum weights: 7.5%,

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value,

- The index considers the 5-50 Rule in section 3.2.22.

The investable universe follows section 2.2.1.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 99% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 99th and 99.5th percentiles also qualify for the index.

During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Israel Global Technology Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A3CLJR0	BLNPN32	A3CLJR	BGTH	.BGTH
Total Return Net Index	DE000A3CLJS8	BLNPN43	A3CLJS	BGTHNTR	.BGTHNTR
Total Return Gross Index	DE000A3CLJQ2	BLNPN21	A3CLJQ	BGTHTR	.BGTHTR

The index was launched on 31 January 2014 with a base index value of 100.00 as of 31 December 2003.

From The BlueStar® Israel Global Technology Index, a sub-index is calculated as a price index, a total return net index, and a total return gross index in USD. The BlueStar® Israel Global Technology North America Index contains only US and Canada listed stocks and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A3CMW07	BN4MYQ6	A3CMW0	BGTNA	.BGTNA
Total Return Net Index	DE000A3CMW15	BN4MYR7	A3CMW1	BGTNANTR	.BGTNANTR
Total Return Gross Index	DE000A3CMW23	BN4MYS8	A3CMW2	BGTNATR	.BGTNATR

The index was launched on 19 April 2021 with a base index value of 100.00 as of 17 December 2020.

4.27   BlueStar® Israel Infrastructure Index

The BlueStar® Israel Infrastructure Index tracks the performance of companies involved in the development and maintenance of Israeli infrastructure including energy projects, construction, telecommunications, and related civil services. The index does not include holding companies.

This includes companies that are included in the universe of The BlueStar® Israel Global Index with at least 33% (25% for current components) of their revenues from Israel and at least 50% (25% for current components) - from the following segments:

- Clean energy: This includes companies that provide products, services or technology used in the production of energy from alternative sources including solar, wind, geothermal, hydro, and hydro-gen.

- Other energy: This includes oil and gas distribution and refining, as well as power plants.

- Construction: This includes companies involved in construction and engineering services for commercial properties and national infrastructure. This also includes companies that manufacture building materials or systems used in construction of commercial buildings or infrastructure, examples include cement and HVAC systems.

- Telecommunication services.

- Infrastructure services: This includes recycling and waste management services, and port operators.

- Infrastructure REITs and investment companies.

Standard investability rules in section 2.2.1 apply with the following exceptions:

- a three-month average-daily-trading volume of at least 0.2m USD at the current review and also at the previous two quarters

- monthly shares traded is not considered

For current index components:

- a three-month average-daily-trading volume of at least 0.15m USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-trading volume of at least 0.2m USD at the current review or at one of the previous two quarters.

Stocks must be listed on the Tel Aviv Stock Exchange.

The Modified Float-Adjusted Market Cap scheme as described in section 3.2.13 is applied to ensure diversification. The maximum component weight is 8% (or 10% in backtest periods with less than 13 components).

Review Procedure:

The components of this index are reviewed on a semiannual basis in June and December and follows review schedule 1 in section 3.4.1. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: 100% of the free-float market capitalization of the investable universe with at least 20 companies. The minimum number of companies applied in the backtest until the Q4 2020 review is 10.

1. All stocks in the investable universe are selected to the index.

2. In case the number of eligible companies is below 20, additional companies are added by the Index Owner's decision until the number of stocks equals 20 based on the next largest companies that meet the description of Israel infrastructure companies and are closest to meeting the liquidity criteria..

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the Tel Aviv Stock Exchange is open for trading or at least one of the index components is available for trading.
The index is disseminated in ILS.

The BlueStar® Israel Infrastructure Index is calculated as a price index, total return net index, and total return gross index, and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FFJ3	BMFT5G6	SL0FFJ	BILIN	.BILIN
Total Return Net Index	DE000SL0FFK1	BMFT5H7	SL0FFK	BILINNTR	.BILINNTR
Total Return Gross Index	DE000SL0FFL9	BMFT5J9	SL0FFL	BILINTR	.BILINTR

Both indexes were launched on 25 March 2022 with a base index value of 100.00 as of 31 December 2017.

4.28   BlueStar® Machine Learning and Quantum Computing Index

The BlueStar® Machine Learning and Quantum Computing Index tracks the performance of companies that are involved in a range of industries related to Quantum Computing or Machine Learning.

Companies whose business activity, products, or services include one of the following in relation to the development or commercialization of quantum computing or machine learning technology, based principally on companies' most recent annual filing, are eligible for inclusion:

- quantum computing including: super conducting materials, applications or algorithms built for quantum computers, or equipment and materials used specifically in manufacturing quantum computers

- machine learning including: advanced computing hardware such as GPUs, FPGAs, ASICs, embedded artificial intelligence chips, semiconductor manufacturing equipment, and companies that specialize in the perception, collection, visualization or management of big data.

Stocks must be listed on an exchange per Listing Eligibility Scheme 5.

Standard investability rules in section 2.2.1 apply.

Components are equally weighted as described in section 3.2.2, in addition, the liquidity overlay as described in section 3.2.21 is applied with a notional value of 100 million USD.

Review procedure:
The index follows Schedule 1 in section 3.4.1, but reviews only semi-annually in June and December. In addition the IPO/spin-off rule in section 5.2 is considered in March and September, given the stock fulfills the eligibility criteria above and has at least 50% of their annual revenue or operating activity from quantum computing-related products or activities. Stocks that enter the index in March and September are added at an equal weight with the weight reduced from existing components proportionally.

Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 70 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. In addition all stocks that meet the investability criteria and have at least 50% of their annual revenue or operating activity from quantum computing-related products or activities will be selected.

5. If the coverage is still below 99% or the number of components in the index is still below 70 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 70.

6. In case the number of eligible companies is below 70, additional companies are added by the Index Owner's decision based on the next largest companies that fit the description of companies that meet the business activity, product, or service offering criteria are considered for inclusion and are closest to meeting the liquidity criteria as described above, until the number of stocks equals 70.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Machine Learning and Quantum Computing Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FUQ7	BQ0GS05	SL0FUQ	BQTUM	.BQTUM
Total Return Net Index	DE000SL0FUR5	BQ0GS16	SL0FURF	BQTUMNTR	.BQTUMNTR
Total Return Gross Index	DE000SLA5JF2	BMGR4X9	SLA5JF	BQTUMTR	.BQTUMTR

The total return gross index was launched on 16 June 2018, price and total return net versions were launched on 5 May 2022, all with a base index value of 100.00 as of 18 December 2015.

From the Machine Learning and Quantum Computing Index, a sub-index is calculated as a price index and a total return net index in USD. The BlueStar® US Machine Learning and Quantum Computing Index contains only US listed stocks and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0C6P6	BMV3647	SL0C6P	BUQFC	.BUQFC
Total Return Net Index	DE000SL0C6Q4	BMV3658	SL0C6Q	BUQFCNTR	.BUQFCNTR

The index was launched on 8 March 2021 with a base index value of 100.00 as of 18 December 2015.

4.29 BlueStar® Robotics Index

The BlueStar® Robotics Index is an index of globally-listed stocks of companies involved in a range of industries, collectively defined, by MarketVector Indexes, Robotics companies.
A Global Universe of Robotics companies is established by screening globally listed companies whose primary business activity, products, or services include one of the following sub-themes. For a company to be eligible for inclusion the reporting segment related to the following sub-themes must account for at least 50% of the company's annual revenue: Robots and manufacturing/industrial automation systems, robotic surgical systems, additive manufacturing (3D printing), robotics or manufacturing computer aided design or other software, semiconductor manufacturing systems, machine vision (at least 25% revenue from industrial or manufacturing segments), Embedded Machine Learning Chips (at least 25% of revenue from industrial segment or other segment where robotics, industrial IoT, or factory automation are listed as use cases in annual filing or investor presentations).

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 500 million USD, and

- a three-month average-daily-value-traded of at least 1 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 250 million USD, and

- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 600,000 USD at the current review or at one of the previous two quarters.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 is applied to ensure diversification. Tier weights are defined as follows:

- Robots/Manufacturing Equipment: 50% weight,

- Machine vision and robotics or manufacturing software: 25% weight,

- Embedded machine learning chips, robotic surgical systems, and semiconductor manufacturing systems: 25% weight.

Additional parameters for the weighting scheme are

- Maximum Security Weight: 5%,

- Minimum weights: N/A,

- additional liquidity overlay (section 3.2.21): 200 million USD notional value.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December.
The following review procedure will be applied separately to each tier - (1) Robots/Manufacturing Equipment; (2) Machine visions and robotics/manufacturing software; (3) embedded machine learning chips, robotic surgical systems, semiconductor manufacturing systems - separately. The stocks selected from each tier will combined to comprise the index components.

Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 30 companies from tier 1, 15 companies from tier 2 and 10 companies from tier 3.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components in the index is still below the minimum, then the largest remaining stocks are selected until coverage of at least 98% is reached and the number of stocks equals the minimum.

5. In case the number of eligible companies is below the minimum, additional companies are added by the Index Owner's decision until the number of stocks equals the minimum.

During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Robotics Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A0B1	BL54GF0	A30A0B	BRBT	.BRBT
Total Return Net Index	DE000A3CLJZ3	BLNPNC1	A3CLJZ	BRBTNTR	.BRBTNTR

The net return index was launched on 29 January 2018 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 29 June 2012.

4.30   BlueStar® Solar Energy Industry Index

The BlueStar® Solar Energy Industry Index tracks the performance of solar energy related companies.

Companies must derive 75% of revenue, operating assets, or real estate assets from:

- solar energy technology
- solar field operations or ownership
- solar panel installation services.

MarketVector Indexes screens a broad universe of publicly traded common equity securitiesof global companies for those that might be considered Solar Energy companies.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 250 million USD, and
- a three-month average-daily-value-traded of at least 500,000 USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 150 million USD, and
- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).
- In addition, a three-month average-daily-value-traded of at least 350,000 USD at the current review or at one of the previous two quarters.

The Equal Weight capping scheme as described in section 3.2.2 is applied to ensure diversification. Additional parameters for the weighting scheme are

- Maximum weight: N/A,
- Minimum weights: N/A,
- USD minimum: N/A,
- additional liquidity overlay (section 3.2.21): 50 million USD notional value.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 15 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 99% or the number of components in the index is still below 15 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 15.

5. In case the number of eligible companies is below 15, additional companies are added by the Index Owner's decision until the number of stocks equals 15.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Solar Energy Industry Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A061	BL54GG1	A30A06	BSOLR	.BSOLR
Total Return Net Index	DE000A3CLJ70	BLNPNM1	A3CLJ7	BSOLRNTR	.BSOLRNTR

The net return index was launched on 9 March 2020 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 31 December 2014.

4.31   BlueStar® Top 10 US Banks Index

The BlueStar® Top 10 US Banks Index is an index of US-listed stocks of companies that, according to MarketVector Indexes, are "Top 10 US Banks" companies.
To be considered a US Bank company, the company must be domiciled, incorporated, or headquartered in the United States, the security must be listed on a US exchange and denominated in USD, and meet each of the two following criteria: (1) Derive at least 25% of revenue from commercial or investment banking and; (2) derive at least 50% of revenue from a combination of the following activities: Commercial banking, investment banking, institutional wealth management, brokerage services.
MarketVector Indexes screens a broad universe of publicly-traded common equity securities of global companies for those that might be considered a US Bank companies.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 5 billion USD, and

- a three-month average-daily-value-traded of at least 20 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 2.5 billion USD, and

- a three-month average-daily-value-traded of at least 10 million USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 15 million USD at the current review or at one of the previous two quarters.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Groups: N/A,

- Maximum weight: 15%,

- Minimum weights: N/A.

Review procedure: Target coverage: 10 components.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Initially the 10 largest companies by free-float market capitalization made up the index

3. On-going, a 8-15 buffer is applied: The highest ranked 8 companies qualify. The remaining 2 companies are selected from the highest ranked remaining current index components ranked between 9 and 15. If the number of selected companies is still below 10, then the highest ranked remaining stocks are selected until 10 companies are selected.

4. In case the number of eligible companies is below 10, additional companies are added by the Index Owner's decision until the number of stocks equals 10.

The index follows Schedule 2 in section 3.4.2, reviews semi-annually in June and December.
During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 10. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight.
To avoid an index component exceeds 25% weight, the weighting factor of the respective company will be adjusted if the company

- Exceeds 22.5% weight in case of outperformance,

- Is expected to exceed 22.5% weight after a corporate action (e.g. merger, deletion of other components).

The target weight of such adjustments is 20%. This target maximum weight will in this case be applied to any other company which exceeds 20% as well.

The index is calculated weekdays between 09:30 and 16:00 (EST) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.

The index is disseminated in USD.

The BlueStar® Top 10 US Banks Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A079	BL54GH2	A30A07	BUBNK	.BUBNK
Total Return Net Index	DE000A3CLJ96	BLNPNP4	A3CLJ9	BUBNKNTR	.BUBNKNTR

The net return index was launched on 20 July 2020 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 30 June 2015.

4.32   BlueStar® Top 10 US Listed Alternative Asset Managers Index

The BlueStar® Top 10 US Listed Alternative Asset Managers Index is an index that tracks the performance of US listed stocks of companies, including business development companies, that, according to MarketVector Indexes, are Alternative Asset Management companies. To qualify for the index, the company must be listed on a US exchange and denominated in USD, and derive at least 75% of revenue or operating assets from private equity and other alternative asset investing. This includes investments in debt, venture capital, buy-outs and equity investing in non-publicly traded companies, real estate, or infrastructure assets.

Standard investability rules (section 2.2.1) apply.

The Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.13 is applied to ensure diversification with the following parameters:

- Maximum security weight is 15%,

- Minimum security weight of N/A.

Review Procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks ranking in the top eight are selected. The remaining two components are selected from the highest ranking remaining current components ranked between nine and 15.

3. If the number of selected stocks is still below 10, then the highest ranking remaining stocks are selected until 10 stocks are selected to the index.

4. In case the number of eligible companies is below 10, additional companies are added by the Index Owner's decision until the number of stocks equals 10.

The components of this index are reviewed on a semi-annual basis in June and December, and follows review schedule 2 in section 3.4.2. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 10. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight.
To avoid an index component exceeds 25% weight, the weighting factor of the respective company will be adjusted if the company

- Exceeds 22.5% weight in case of outperformance,

- Is expected to exceed 22.5% weight after a corporate action (e.g. merger, deletion of other components).

The target weight of such adjustments is 20%. This target maximum weight will in this case be applied to any other company which exceeds 20% as well.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Top 10 US Listed Alternative Asset Managers Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0D5D3	BP6S9K5	SL0D5D	BUALT	.BUALT
Total Return Net Index	DE000SL0D5E1	BP6S9M7	SL0D5E	BUALTNTR	.BUALTNTR
Total Return Gross Index	DE000SL0D5F8	BP6S9N8	SL0D5F	BUALTTR	.BUALTTR

The index was launched on 24 August 2021 with a base index value of 100.00 as of 31 December 2015.

4.33   BlueStar® Top 10 US Listed Fabless Semiconductor Index

The BlueStar® Top 10 US Listed Fabless Semiconductor Index includes US listed companies that derive at least 50% of their revenues from the semiconductor industry and operate as a fabless semiconductor company. A fabless semiconductor company is engaged in the design and sale of semiconductors and hardware while outsourcing all product manufacturing. As such, companies that own and operate manufacturing facilities or foundries are excluded. Furthermore, the index does not include companies engaged in the production of equipment used in the manufacturing of semiconductors.

Standard investability rules in section 2.2.1 apply.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Maximum weight: 15%

Review procedure: Target coverage: 10 components.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. The 10 largest companies by free-float market capitalization are selected to the index.

3. In case the number of eligible companies is below 10, additional companies are added by the Index Owner's decision until the number of stocks equals 10.

The index follows Schedule 2 in section 3.4.2, reviews semi-annually in March and September.
During quarterly reviews in June and December, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 10. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight.
To avoid an index component exceeds 25% weight, the weighting factor of the respective company will be adjusted if the company

- Exceeds 22.5% weight in case of outperformance,

- Is expected to exceed 22.5% weight after a corporate action (e.g. merger, deletion of other components).

The target weight of such adjustments is 20%. This target maximum weight will in this case be applied to any other company which exceeds 20% as well.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.

The index is disseminated in USD.

The BlueStar® Top 10 US Listed Fabless Semiconductor Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0K6L5	BP6L2D8	SL0K6L	BFABL	.BFABL
Total Return Net Index	DE000SL0K6M3	BP6L2F0	SL0K6M	BFABLNTR	.BFABLNTR

The index was launched on 05 April 2024 with a base index value of 100.00 as of 31 December 2020.

4.34   BlueStar® Top 10 US Residential Real Estate Index

The BlueStar® Top 10 US Residential Real Estate Index is an index of US listed and incorporated companies primarily involved in the residential real estate sector. This includes companies with at least 50% (25% for current components) of revenue from home building, or REITs with at least 50% (25% for current components) of revenue from the residential sector or residential mortgages.

Standard investability rules in section 2.2.1 apply.

The Equal Weight capping scheme as described in section 3.2.2 is applied to ensure diversification.

Review Procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks ranking in the top eight are selected. The remaining two components are selected from the highest ranking remaining current components ranked between nine and 15.

3. If the number of selected stocks is still below 10, then the highest ranking remaining stocks are selected until 10 stocks are selected to the index.

4. In case the number of eligible companies is below 10, additional companies are added by the Index Owner's decision until the number of stocks equals 10.

The components of this index are reviewed on a semi-annual basis in June and December, and follows review schedule 1 in section 3.4.1. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 10. The replacement stock will be added with a 10% weight. To avoid an index component exceeds 25% weight, the weighting factor of the respective company will be adjusted if the company

- Exceeds 22.5% weight in case of outperformance,

- Is expected to exceed 22.5% weight after a corporate action (e.g. merger, deletion of other components).

The target weight of such adjustments is 20%. This target maximum weight will in this case be applied to any other company which exceeds 20% as well.

The index is calculated weekdays between 09:30 and 16:00 (EST) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.

The index is disseminated in USD.

The BlueStar® Top 10 US Residential Real Estate Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FCC5	BMF1G25	SL0FCC	BURRT	.BURRT
Total Return Net Index	DE000SL0FCD3	BMF1G36	SL0FCD	BURRTNTR	.BURRTNTR

The Index was launched on 28 January 2022 with a base index value of 100.00 as of 31 December 2015.

4.35   BlueStar® Total Security Index

The BlueStar® Total Security Index is an index of globally-listed stocks of companies involved in a range of industries, collectively defined, by MarketVector Indexes, Total Security companies.
A Global Universe of Total Security companies is established by screening globally listed companies whose primary business activity, products, or services include one of the following sub-themes:

- Defense:

    – Aircraft manufacturers and aircraft electronics that receive at least 20% of revenue from the defense, industry

    – Military command and control systems, unmanned vehicles, diversified defense contractors, and other software and sensor electronics that receive at least 33% of revenue from the defense industry,

- Cyber Security: At least 50% of revenue from carrier-grade network security, distributed denial of service, endpoint security, enterprise network security, and biometric/secure identification,

- Actionable Intelligence: Anti-money laundering and financial compliance software, security intelligence software, security and safety products, and security-relatedIoT/machine vision chips that receive at least 33% of revenue from defense, security or safety-related end-markets.

Stocks must be listed on an exchange per Listing Eligibility Scheme 4.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 500 million USD, and

- a three-month average-daily-value-traded of at least 1 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 250 million USD, and

- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 600,000 USD at the current review or at one of the previous two quarters.

The Fixed Tier Equal Weight capping scheme as described in section 3.2.16 is applied to ensure diversification. Tiers and Tier Weights are defined as follows:

- Defense: 40% weight,

- Cyber Security: 40% weight,

- Actionable Intelligence: 20% weight.

Additional parameters for the weighting scheme are

- Maximum weight: N/A,

- Minimum weights: N/A,

- USD minimum: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

Review procedure:
The index follows Schedule 2 in section 3.4.2, reviews semi-annually in June and December.
The following review procedure will be applied separately to each tier - (1) Defense; (2) Cyber Security; (3) Actionable Intelligence - separately. The stocks selected from each tier will combined to comprise the index components.

Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 30 companies from tiers 1 and 2 and 15 companies from tier 3.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components in the index is still below the minimum, then the largest remaining stocks are selected until coverage of at least 98% is reached and the number of stocks equals the minimum.

5. In case the number of eligible companies is below the minimum, additional companies are added by the Index Owner's decision until the number of stocks equals the minimum.

During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Total Security Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A30A087	BL54GJ4	A30A08	BTOT	.BTOT
Total Return Net Index	DE000A3CLJV2	BLNPN76	A3CLJV	BTOTNTR	.BTOTNTR

The net return index was launched on 8 July 2019 and the price return index on 31 May 2022, both with a base index value of 100.00 as of 31 December 2015.

4.36 BlueStar® Travel and Vacation Index

The BlueStar® Travel and Vacation Index is an index of US-listed stocks of companies that, according to MarketVector Indexes, are "Travel and Vacation" companies. A company must derive 50% or more of annual revenue/allocate 50% of operating activities from/to these activities (aside from companies that fall under Group 12 below - 25%).
MarketVector Indexes screens a broad universe of publicly-traded common equity securitiesof global companies for those that might be considered Travel and Vacation companies.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 1 billion USD, and

- a three-month average-daily-value-traded of at least 2 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 500 million USD, and

- a three-month average-daily-value-traded of at least 1 million USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 1.5 million USD at the current review or at one of the previous two quarters.

The Range Tiered Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.15 is applied to ensure diversification; Tiers and the Maximum Tier Weight for any Tier, as defined below, is 20%. In the case that any Tier is capped at 20% the excess weight will be redistributed among remaining Tiers on a proportional basis and this process is repeated until the sum of all Tier Weights equals 100% and no Tier Weight exceeds 20%. The additional parameters for the weighting scheme are:

1. Hotel accommodations,

2. Commercial airlines,

3. Casino resorts,

4. Hotel time shares,

5. Ski resorts,

6. Cruises,

7. Hotel real estate investment trusts,

8. Performing arts centers,

9. Online travel and event booking,

10. Specialty travel and experiences (such as outerspace passenger travel),

11. Operation of theme parks,

12. 25% (15% for current components) or more of revenue from a combination of operation of theme parks and hotels.

Additional parameters for the weighting scheme are

- Maximum weight: 5%,

- Minimum weights: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

Review procedure: Target coverage: 50 components.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Initially the 50 largest companies by free-float market capitalization made up the index

3. On-going, a 40-60 buffer is applied: The highest ranked 40 companies qualify. The remaining 10 companies are selected from the highest ranked remaining current index components ranked between 41 and 60. If the number of selected companies is still below 50, then the highest ranked remaining stocks are selected until 50 companies are selected.

The index follows Schedule 2 in section 3.4.2, reviews semi-annually in June and December.
During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 09:30 and 16:00 (EST) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.

The index is disseminated in USD.

The BlueStar® Travel and Vacation Index is calculated as a price index, total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A3CNZ1	BMGH5Y7	A3CNZ1	BTOUR	.BTOUR
Total Return Net Index	DE000A3CLJ88	BLNPNN2	A3CLJ8	BTOURNTR	.BTOURNTR
Total Return Gross Index	DE000A2QN6Y5	BLH1XJ2	A2QN6Y	BTOURTR	.BTOURTR

The price version was launched on 17 May 2021, the total return net version was launched on 22 May 2020 and the total return gross version was launched on 05 February 2021 - all of them with a base index value of 100.00 as of 31 December 2015.

4.37 BlueStar® US Listed E-Brokers and Digital Capital Markets Index

The BlueStar® US Listed E-Brokers and Digital Capital Markets Index is an index of US-listed stocks that tracks the performance of companies involved in the online securities brokerage and lending, market making, and digital asset capital markets industries.

This includes companies with at least 50% of their revenue or operating activity from the following: Online brokerage or trading platforms - including self-directed wealth management platforms and robo-advisors, online lending platforms that also offer e-brokerage services, market making, or digital asset portfolio management/capital markets activities.

Standard investability rules in section 2.2.1 apply.

The Equal Weighting scheme as described in section 3.2.2 is applied to ensure diversification. There is an additional liquidity overlay (section 3.2.21) with a 50 million USD notional value.

Review Procedure:

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December and follows review schedule 1 in section 3.4.1.

Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 15 components. If there are fewer than 15 eligible companies then the index will only include all eligible companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components is still below 15 the largest remaining stocks are selected until coverage of at least 98% is reached and the number of stocks equals 15.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 8. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The BlueStar® US Listed E-Brokers and Digital Capital Markets Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0D943	BKMCKR0	SL0D94	BUBID	.BUBID
Total Return Net Index	DE000SL0D950	BKMCKS1	SL0D95	BUBIDNTR	.BUBIDNTR
Total Return Gross Index	DE000SL0D968	BKMCKT2	SL0D96	BUBIDTR	.BUBIDTR

The index was launched on 10 November 2021 with a base index value of 100.00 as of 31 December 2019.

4.38 BlueStar® US Listed Internet Infrastructure Index

The BlueStar® US Listed Internet Infrastructure Index tracks US exchange-listed companies involved in a range of activities constituting the infrastructure of the internet including application and network services, data center operations, and edge computing solutions. This includes companies with at least 50% of their revenues - 25% for current components - from the following sub-themes: Network/cloud operations and analytics; application service providers; edge computing equipment; data center REITs and co-location services; network digitisation solutions - including network functions virtualisation solutions; content delivery networks; or network access/security solutions that focus on identity management, end point security, or network security policy administration/visibility/automation solutions.

Standard investability rules in section 2.2.1 apply.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 with an 8% component cap - 4.5% for REITs - is applied to ensure diversification with tier weights defined below. There is an additional liquidity overlay (section 3.2.21) with a 50 million USD notional value. The 5-50 rule as described in section 3.2.22 applies.

Tier 1: Network/cloud operations and analytics, and application service providers sub-themes - 50% weight,
Tier 2: All other sub-themes - 50% weight.

Review Procedure:

The components of this index are reviewed and rebalanced on a quarterly basis in March, June, September and December, and follows review schedule 1 in section 3.4.1.

Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 35 components.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components is still below 35 the largest remaining stocks are selected until coverage of at least 98% is reached and the number of stocks equals 35.

5. In case the number of eligible companies is below 35, additional companies are added by the Index Owner's decision based on the next largest companies that fit the description of companies that meet the business activity, product, or service offering criteria are considered for inclusion and are closest to meeting the liquidity criteria as described above, until the number of stocks equals 35.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from

the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The BlueStar® US Listed Internet Infrastructure Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FTH8	BNNMYQ7	SL0FTH	BUII	.BUII
Total Return Net Index	DE000SL0FTJ4	BNNMYR8	SL0FTJ	BUIINTR	.BUIINTR

The index launched on 8 April 2022 with a base index value of 100.00 as of 31 December 2015.

4.39   BlueStar® Wind Energy Industry Index

The BlueStar® Wind Energy Index tracks the performance of wind energy related companies.

Companies must derive 50% of revenue, operating assets, or real estate assets from:

- wind energy technology
- wind farm operations or ownership
- wind farm construction services.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 250 million USD, and
- a three-month average-daily-value-traded of at least 500,000 USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 150 million USD, and
- a three-month average-daily-value-traded of at least 200,000 USD in at least two of the latest three quarters (current review and also at the previous two quarters).
- In addition, a three-month average-daily-value-traded of at least 350,000 USD at the current review or at one of the previous two quarters.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Groups: N/A
- Maximum weights: 8%,
- Minimum weights: N/A,
- USD minimum: N/A,
- additional liquidity overlay (section 3.2.21): 50 million USD notional value.

Review procedure:
The index follows Schedule 1 in section 3.4.1, reviews semi-annually in June and December. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.
Target coverage: At least 99.0% of the free-float market capitalization of the investable universe with at least 20 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 98.5% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 98.5 and 99.5 percentiles also qualify for the index.

4. If the coverage is still below 99% or the number of components in the index is still below 20 companies, then the largest remaining stocks are selected until coverage of at least 99% is reached and the number of stocks equals 20.

5. In case the number of eligible companies is below 20, additional companies are added by the Index Owner's decision until the number of stocks equals 20.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The BlueStar® Wind Energy Industry Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0CRN7	BKPKKX7	SL0CRN	BWIND	.BWIND
Total Return Net Index	DE000SL0CRP2	BKPKKY8	SL0CRP	BWINDNTR	.BWINDNTR

The index was launched on 23 March 2021 with a base index value of 100.00 as of 31 December 2014.

4.40   MarketVector™ Artificial Intelligence ESG Index

The MarketVector™ Artificial Intelligence ESG Index is an index of global companies involved in a range of industries, collectively defined, by MarketVector Indexes, as Artificial Intelligence companies, with a focus on productivity software, big data analytics related to machine learning, and embedded machine learning semiconductors.

The universe of Artificial Intelligence companies is established by identifying companies whose primary business activity, products, or services include one of the following sub-themes. For a company to be eligible for inclusion one or more of its featured products or services must be built on or feed into the machine learning process, or company management must comment or state in the company's most recent annual filing that the related sub-theme is expected to contribute meaningfully to the company's future growth: Actionable Intelligence, customer relationship management ("CRM") and customer support automation; big data visualization and analytics and general computer aided design ("CAD") software; enterprise infrastructure software, machine vision, manufacturing CAD software; embedded machine learning chips (graphic processing units ("GPU"), field programmable gate arrays ("FPGA"), volatile memory devices, and application specific integrated circuits ("ASICs")); Internet services and E-commerce sites (full market cap must exceed 100 bn USD-equivalent), processor semiconductors; enterprise management and process automation software, semiconductor design software and services. In general, the companies focused on the following are not included in the index: financial services or payments; social media and media; general analog and sensor semiconductors; cyber security.

The MarketVector™ Artificial Intelligence ESG Index considers ESG factors as detailed in chapter 7.2 (Filters for MVAI, MVBIOP, MVCET, MVMETV). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion. The index is screened for companies that violate ESG factors on a quarterly basis.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 1 billion USD (100 billion USD for internet service companies), and

- a three-month average-daily-value-traded of at least 5 million USD at the current review and also at the previous two quarters.

For stocks already included in the index the following applies:

- full market capitalization of at least 500 million USD (50 billion USD for internet service companies), and

- a three-month average-daily-value-traded of at least 2.5 million USD in at least two of the latest three quarters (current review and also at the previous two quarters).

- In addition, a three-month average-daily-value-traded of at least 3.5 million USD at the current review or at one of the previous two quarters.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 is applied to ensure diversification. Tier weights are defined as follows:

- Actionable Intelligence, CRM and customer support automation: 25% weight,

- Big data visualization and analytics and general CAD software: 20% weight,

- Enterprise infrastructure software, machine vision, manufacturing CAD software: 15% weight.

- Embedded machine learning chips (GPUs, FPGAs, volatile memory devices, ASICs): 10% weight,

- Internet services and E-commerce sites (full market cap must exceed 100 bn USD-equivalent); processor semiconductors: 5% weight,

- Enterprise management and process automation software; semiconductor design software and services: 25% weight.

Additional parameters for the weighting scheme are

- Maximum Security Weight: 3%,

- Minimum weights: N/A,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

Review procedure:
The components of this index are reviewed on a semiannual basis in June and December, and it follows review schedule 1 in section 3.4.1. All stocks in the investable universe are selected to the index. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

Furthemore, current index components may be removed from the index in March and September, according to review schedule 1 in section 3.4.1, if they fail to meet the ESG criteria referred to above. The weight of companies removed from the index will be redistributed to remaining index components proportionally.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in EUR.

The MarketVector™ Artificial Intelligence ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0HEX3	BLCW7J8	SL0HEX	MVAI	.MVAI
Total Return Net Index	DE000SL0HEY1	BLCW7K9	SL0HEY	MVAITR	.MVAITR

The index was launched on 22 May 2023 with a base index value of 1000.00 as of 31 December 2017.

4.41 MarketVector™ Bioproduction Tech and Tools ESG Index

The MarketVector™ Bioproduction Tech and Tools ESG Index is a global index that tracks the performance of global companies involved in the development of technologies, tools, materials, and processes that are used in the discovery, development, or manufacture of biopharmaceuticals, collectively referred to as "bioproduction" companies. This includes companies with at least 50% (25% for current components) of their revenues from bioproduction and the following products and services related to the bioproduction industry: laboratory technologies, contract research, contract manufacturing, and clinical diagnostics. For clarity, while the index includes contract manufacturers and other companies that provide the technology and tools used by biopharmaceutical companies in the discovery and production of biopharmaceuticals, it does not include drug manufacturers or biopharmaceutical companies themselves.

The MarketVector™ Bioproduction Tech and Tools ESG Index considers ESG factors as detailed in chapter 7.2 (Filters for MVAI, MVBIOP, MVCET, MVMETV). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion. The index is screened for companies that violate ESG factors on a quarterly basis.

Stocks must be listed on an exchange per Listing Eligibility Scheme 8.

The Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.13 is applied to ensure diversification:

- Maximum weights: 5%,
- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

Review procedure: The components of this index are reviewed quarterly, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 50 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95th and 99th percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components in the index is still below 50, the largest remaining stocks will be selected until coverage of at least 98% is reached and the number of stocks equals 50.

5. In case the number of eligible companies is below 50, additional companies are added by the Index Owner's decision until the number of stocks equals 50.

For all corporate events that result in a stock deletion from the index there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in EUR.

The MarketVector™ Bioproduction Tech and Tools ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0HER5	BLCW7X2	SL0HER	MVBIOP	.MVBIOP
Total Return Net Index	DE000SL0HES3	BLCW7Y3	SL0HES	MVBIOPTR	.MVBIOPTR

The index was launched on 22 May 2023 with a base index value of 1000.00 as of 31 December 2015.

4.42 MarketVector™ Brazil Economic Exposure Indexes

This index guide covers the MarketVector™ Brazil Domestic Exposure Index and the MarketVector™ Brazil Global Exposure Index. Both indexes include both local and non-local companies:

- Local companies are incorporated in Brazil.

- Non-local companies are companies incorporated outside of Brazil whose revenues/related assets in Brazil are at least 50% (25% for current components).

The components of these indexes are reviewed on a semi-annual basis in March and September and the review follows review schedule 1 in section 3.4.1. During quarterly reviews in June and December, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalisation exceeding 150.0m USD, and

- a three-month average-daily-trading volume of at least 5.0m USD at the current review and also at the previous two reviews, and

- at least 250,000 shares traded per month over the last six months at the current review and also at the previous two reviews.

For stocks already in the index the following applies:

- a full market capitalisation exceeding 75.0m USD, and

- a three-month average-daily-trading volume of at least 2.5m USD in at least two of the latest three quarters (current review and also at the previous two reviews).

- In addition, a three-month average-daily-trading volume of at least 3.0m USD at the current review or at one of the previous two reviews, or

- at least 200,000 shares traded per month over the last six months at the current review or at one of the previous two reviews.

Stocks must be listed on an exchange in Brazil to qualify.

Review procedure:

1. 100% of the investable universe will be selected to either the MarketVector™ Brazil Domestic Exposure Index or the MarketVector™ Brazil Global Exposure Index.

   - At the start of the backtest, and upon initial entry into the investable universe, companies with at least 50% of revenue from within Brazil are selected to the MarketVector™ Brazil Domestic Exposure Index. On an ongoing basis companies must have at least 55% (45% for current components of the MarketVector™ Brazil Domestic Exposure Index) of revenue from within Brazil to be selected. If revenue data is not available then percentage of related assets will be used.

- At the start of the backtest, and upon initial entry into the investable universe, companies with at least 50% of revenue from outside Brazil are selected to the MarketVector™ Brazil Global Exposure Index. On an ongoing basis companies must have at least 55% (45% for current components of the MarketVector™ Brazil Global Exposure Index) of revenue from outside Brazil to be selected. If revenue data is not available then percentage of related assets will be used.

- For holding companies the determination of percentage of revenue from within or outside of Brazil is based on available data related to the revenue exposure of the company's holdings. If revenue data on the company's holdings is not available then data on the company's holdings assets will be used. If data on the company's holdings assets is not available then the holdings' geography of incorporation will be used.

2. The minimum number of components in each index is 20. In case there are fewer than 20 investable companies that meet the criteria for selection to either index, as described, above, companies are added to one index and removed from the other index based on the company's percentage of revenue from Brazil until both indexes have at least 20 components.

- For example, if only 19 companies are selected to the MarketVector™ Brazil Global Exposure Index, the company selected to the MarketVector™ Brazil Domestic Exposure Index with the lowest percentage of revenue from within Brazil will be removed from the MarketVector™ Brazil Domestic Exposure Index and added to the MarketVector™ Brazil Global Exposure Index.

For all corporate events that result in a stock deletion from the index there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

Companies in each index are weighted according to the Modified Float-Adjusted Market Cap with Factor Blend strategy as described in section 3.2.18, with the following constraints, factor weights, and inputs: by market capitalization with a factor tilt and a maximum component weight of 8% (2.5% for companies with less than 50% of revenue from within/outside Brazil for the MarketVector™ Brazil Domestic Exposure Index/MarketVector™ Brazil Global Exposure Index) according to the following procedure:

- Maximum component weight is 8% (2.5% for companies with less than 50% of revenue from within/outside Brazil for the MarketVector™ Brazil Domestic Exposure Index/MarketVector™ Brazil Global Exposure Index. As an exception to the strategy described in section 3.2.18, weights are redistributed proportionally, instead of equally. Furthermore, if the sum of the component weights cannot add up to 100% then the maximum weight of companies with less than 50% of revenue from within/outside Brazil for the MarketVector™ Brazil Domestic Exposure Index/MarketVector™ Brazil Global Exposure Index will be increased to 5%.

- Factor weights are: 50% for factor 1, 25% for factor 2, and 25% for factor 3 where:

  – Factor 1: Float-adjusted market capitalization.
  – Factor 2: Trailing twelve month revenue multiplied by the company's percentage of revenue from within/outside Brazil for the MarketVector™ Brazil Domestic Exposure Index/MarketVector™ Brazil Global Exposure Index.
    * Trailing twelve month revenue is based on the four most recently-available quarterly filings as of the 15th of the month prior to a review.
    * If a company does not provide quarterly reports, or quarterly data is not available, annual data is used based on the most recently-available annual filing as of the 15th of the month prior to a review.
    * If the company has negative revenue or, for any reason, annual data is not available, it is assumed that the company's revenue is 0.

— Factor 3: Percentage of revenue from within/outside Brazil for the MarketVector™ Brazil Domestic Exposure Index/MarketVector™ Brazil Global Exposure Index. If revenue data is not available then percentage of related assets within/outside Brazil is used.

Both indexes are calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the Brazil Stock Market is open for trading. Both indexes are disseminated in BRL.

The MarketVector™ Brazil Domestic Exposure Index (BRL) is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0F9C5	BPW93S8	SL0F9C	MVBRDE	.MVBRDE
Total Return Net Index	DE000SL0F9D3	BPW93T9	SL0F9D	MVBRDETR	.MVBRDETR

The MarketVector™ Brazil Global Exposure Index (BRL) is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0F9E1	BPW93W2	SL0F9E	MVBRGE	.MVBRGE
Total Return Net Index	DE000SL0F9F8	BPW93X3	SL0F9F	MVBRGETR	.MVBRGETR

Both indexes were launched on 5 July 2022 with a base index value of 1000.00 as of 31 December 2013.

4.43 MarketVector™ Brazil Small-Cap Value Index

The index includes both local and non-local companies:

- Local companies are incorporated in Brazil.

- Non-local companies are companies incorporated outside of Brazil whose revenues/related assets in Brazil are at least 50% (25% for current components).

The components of this indexes are based on the composition of the MVIS® Brazil Small-Cap Index, but only securities listed on a Brazilian exchange will qualify. The components of these indexes are reviewed on a semi-annual basis in March and September and the review follows review schedule 1 in section 3.4.1. During quarterly reviews in June and December, new float factors and shares are applied, but an adjustment factor will account for a constant weight and divisor at implementation.

Review procedure:

- Establish the selection universe:

  1. All companies selected to the MVIS® Brazil Small-Cap Index will qualify for selection to the MarketVector™ Brazil Small-Cap Value Index.
  2. When possible, non-Brazil-listed securities that are selected to the MVIS® Brazil Small-Cap Index will be replaced by the largest Brazil-listed share line, if one exists, of the same company that meets the investability criteria.
  3. All remaining non-Brazil-listed securities selected to the MVIS® Brazil Small-Cap Index are then removed.

- Assign each member of the selection universe an overall value score:

  1. Sales:Price, Net Income:Price, and Book Value:Price ratios are collected. The calculation of Net Income:Price ratios use earnings before extraordinary items, if available.
     - Trailing twelve months fundamental data is used. This data is based on the four most recent quarterly filings as of the 15th of the month prior to a review.
     - If a company does not provide quarterly reports, or quarterly data is not available, annual data is used based on the most recent annual filing as of the 15th of the month prior to a review.
     - If, for any reason, annual data is not available, or the ratio is negative, the ratio is set to 0.
  2. Each ratio is standardized and increased such that the minimum ratio value is 1.
     - Standardized ratios for each company are found by subtracting the average ratio of all index components and dividing by the standard deviation of the ratio of all index components.
     - If the standardized ratio for any company is less/greater than -3/+3 the standardized ratio for that company will be set to -3/+3.
     - Following this step, positive standardized ratios are found by adding 4 to the number found in the previous step.
  3. The positive standardized ratios for each company are averaged to find an overall value score for each component.

- Select index components

    – Members of the selection universe are sorted by overall value score in descending order.

    – Companies covering the top 67% of the selection universe, by number of members of the selection universe, are automatically selected to the index. For example, if there are 100 members of the selection universe, the 67 companies with the highest overall value scores will be selected. If more than one company has the same overall value score at the 67% mark, the company with the higher float-adjusted market capitalisation will be selected.

    – In addition current index components at or within the top 75% of the selection universe will also be selected to the index. If more than one company has the same value score at the 75% mark, all companies with that overall value score will be selected.

For all corporate events that result in a stock deletion from the index, there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

Companies are weighted according to the Factor-Based Weighting strategy as described in section 3.2.20, to a liquidity overlay as described in section 3.2.21, and the specifications below:

- Each company's overall value score is raised to the third power.

- Liquidity overlay: 20.0 million USD notional value.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the Brazil Stock Market is open for trading.

The index is disseminated in BRL.

The MarketVector™ Brazil Small-Cap Value Index (BRL) is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0F9V5	BPW93P5	SL0F9V	MVBRSV	.MVBRSV
Total Return Net Index	DE000SL0F9W3	BPW93R7	SL0F9W	MVBRSVTR	.MVBRSVTR

The index was launched on 5 July 2022 with a base index value of 1000.00 as of 31 December 2013.

4.44   MarketVector™ Global Clean Energy Transition ESG Index

The MarketVector™ Global Clean Energy Transition ESG Index is a global index that tracks the performance of companies involved in providing technologies and materials contributing to the global transition to clean energy. This includes companies, herein referred to as tier 1, with at least 50% (25% for current components) of their revenue from technologies and services related to the production or storage of clean energy (including solar, wind, hydrogen and fuel cells, waste-to-energy, biofuels, geothermal, hydro, and lithium-based or other advanced batteries that are used in electric vehicles, for storage of electricity generated by clean or renewable sources, or are otherwise related to clean energy transition), or electric vehicle charging infrastructure.

In addition the index considers global metals and rare earth element miners, refiners, and recyclers focused on metals and elements (referred to as Clean-Tech Metals) that are used in technologies contributing to the proliferation of clean energy as defined by MarketVector Indexes, herein referred to as tier 2. This includes companies with at least 50% (25% for current components), or with mining projects that have the potential to generate at least 50% of their revenues when developed, from a combination of metals or rare earth elements in the following list. This index does not include electric vehicle manufacturers, utilities, or power producers.

The following table provides a list of Clean-Tech Metals. The list of Clean-Tech metals is reviewed on an annual basis: updates are announced in July and implemented in the following September review:

Metal/ Mineral			
Cerium	Cobalt	Columbium	Copper
Dysprosium	Erbium	Europium	Holmium
Indium	Iridium	Lanthanum	Lithium
Lutetium	Manganese	Molybdenum	Natural Graphite
Neodymium	Nickel	Niobium	Osmium
Palladium	Platinum	Praseodymium	Rhenium
Rhodium	Ruthenium	Samarium	Scandium
Terbium	Thulium	Tin	Vanadium
Ytterbium	Yttrium	Zinc	Zircon
Zirconium			

The MarketVector™ Global Clean Energy Transition ESG Index considers ESG factors as detailed in chapter 7.2 (Filters for MVAI, MVBIOP, MVCET, MVMETV). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion. The index is screened for companies that violate ESG factors on a quarterly basis.

Components are weighted first by the Modified Float-Adjusted Market Cap with Factor Blend scheme as described in section 3.2.18 then, if necessary, tier weights are adjusted in a secondary procedure.

1. Apply the Modified Float-Adjusted Market Cap with Factor Blend scheme according to the following parameters and factor weights:

   Factor Weights are defined as follows:

   • Float-Adjusted Market Cap: 25% weight,

- Revenue Exposure: 75% weight.
  - Revenue Exposure is defined as the company's trailing 12 month revenue, based on the most recently-available quarterly filings as of the 15th of the month prior to a review, in USD multiplied by the percentage of that company's revenue attributable to the clean energy transition sub-themes listed above. If trailing 12 month revenue data is not available, annual data from the company's most recently-available annual filing as of the 15th of the month prior to a review will be used. If for any reason annual revenue data is not available, the value for this factor will be set to zero:

Additional parameters for the weighting scheme are

- Maximum weight: 8%,
- additional liquidity overlay (section 3.2.21): 500 million USD notional value.

2. If necessary, adjust tier weights as follows:

  - If the aggregate weight of companies in Tier 2 is less than or equal to 33%, no further action is taken and components weights from step 1, above, will be used.
  - If the aggregate weight of companies in Tier 2 is greater than 33% then the weight of all companies in Tier 2 will be adjusted by a common factor that causes their aggregate weight to equal 33% and all companies in Tier 1 will be adjusted by a common factor than causes their aggregate weight to equal 67%
    - Company weights are then capped according to the maximum weight and liquidity overlay parameters, above, with weights redistributed to uncapped stocks within the same tier equally.
    - The step above is repeated until the aggregate weight of Tier 2 components is 33% and the aggregate weight of Tier 1 components is 67% and no company's weight exceeds the maximum weight or violates the liquidity overlay parameters.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 components from tier 1 and 25 components from tier 2.

The following review procedure is applied to the eligible universe of companies in each tier 1 and 2 separately:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 90% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 90th and 95th percentiles also qualify for the index.

4. If the number of components is still below the minimum, the largest remaining stocks will be selected until the number of stocks equals the minimum.

5. In case the number of eligible companies is below the minimum, additional companies are added by the Index Owner's decision until the number of stocks equals the minimum.

For all corporate events that result in a stock deletion from the index there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in EUR.

The MarketVector™ Global Clean Energy Transition ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0HEV7	BNSP0V8	SL0HEV	MVCET	.MVCET
Total Return Net Index	DE000SL0HEW5	BNSP0W9	SL0HEW	MVCETTR	.MVCETTR

The index was launched on 05 June 2023 with a base index value of 1000.00 as of 31 December 2017.

4.45   MarketVector™ Global Defense Industry Index

The MarketVector™ Global Defense Industry Index tracks the performance of companies that are involved in serving national defense industries.

Companies must derive 50% (25% for current components) of their revenues from the military or defense industries (including related national/federal governmental departments) related to the following products and services:

- Aerospace and Defense products and services.

- Communications systems and services, including satellites.

- Unmanned vehicles.

- Event response, security, or safety-related software.

- Information Technology hardware and services.

- Cybersecurity software.

- Training and simulation software and products.

- Digital forensics, detection devices, and e-authentication/biometric identification.

Companies must be incorporated or headquartered in a country included in Listing Eligibility Scheme 7. Further, stocks must be listed on an exchange per Listing Eligibility Scheme 7.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization of at least 1.0bn USD.

For stocks already included in the index the following applies:

- full market capitalization of at least 750.0m USD.

The MarketVector™ Global Defense Industry Index considers ESG factors as detailed in chapter 7.3 (Filters for MVDEF). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, and controversial weapons. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

The 8%-Cap/proportional redistribution capping scheme as described in section 3.2.6 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 98% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95th and 99th percentiles also qualify for the index.

4. If the coverage is still below 98% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 98% is reached and the number of stocks is at least 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision by adding the next largest and most liquid companies with the greatest revenue exposure to the industries described above, until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The MarketVector™ Global Defense Industry Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0G367	BPVCFG0	SL0G36	MVDEF	.MVDEF
Total Return Net Index	DE000SL0G375	BPVCFQ0	SL0G37	MVDEFTR	.MVDEFTR

The index was launched on 31 January 2023 with a base index value of 1000.00 as of 31 December 2020.

4.46   MarketVector™ Global Metaverse and e-Games ESG Index

The MarketVector™ Global Metaverse and e-Games ESG Index is a global index that tracks the performance of companies involved in technologies and services related to the metaverse, e-gaming (video gaming), and eSports. Companies are grouped into one of two Tiers, as follows:

- Tier 1 companies must have at least 50% (25% for current components) of their revenues from:

    – smart phone manufacturing, or

    – metaverse-related products and services, including:

        * graphic processors, micro display technology, display image processors,
        * operation of social media sites that incorporate augmented or virtual reality features,
        * production of, or software used in the production of, 3D or virtual/augmented reality digital content, including computer aided design software, avatars and digital representations of real-world people and objects,
        * content delivery networks and content delivery optimization solutions,
        * haptics and motion tracing solutions,
        * virtual or augmented reality wearable technologies such as headsets,
        * digital twin-related technologies,
        * holographic imaging technologies,
        * digital asset (cryptocurrencies and NFTs) exchanges and market places,
        * metaverse: companies that provide a virtual environment where an unlimited number of users can interact with each other, their digital representations, or virtual objects.

- Tier 2 companies must have at least 50% (25% for current components) of the revenues from video gaming and/or eSports including those that:

    – develop video games and related software,

    – offer video gaming consoles, or

    – offer video gaming and eSports-related streaming services, or are related to eSports through involvement as league operators, teams/team owners, distributors and platforms.

The MarketVector™ Global Metaverse and e-Games ESG Index considers ESG factors as detailed in chapter 7.2 (Filters for MVAI, MVBIOP,MVCET, MVMETV). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion. The index is screened for companies that violate ESG factors on a quarterly basis.

Stocks must be listed on an exchange per Listing Eligibility Scheme 9.

The Fixed Tier Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.14 is applied to ensure diversification. Tier weights are defined as follows:

- Tier 1: 50% weight,

- Tier 2: 50% weight.

Additional parameters for the weighting scheme are

- Maximum weights: 8%,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

The components of this index are reviewed on a quarterly basis, according to the following procedure, and it follows review schedule 1 in section 3.4.1.

Review procedure:

- The index will include 100% of the investable universe of Tier 1 companies.

- For Tier 2 companies, the index targets coverage of at least 98% of the investable universe with at least 25 components:

  1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.
  2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.
  3. Existing components between the 95th and 99th percentiles also qualify for the index.
  4. If the coverage is still below 98% or the number of components is still below 25, the largest remaining stocks will be selected until coverage of at least 98% is reached and the number of stocks equals 25.
  5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in EUR.

The MarketVector™ Global Metaverse and e-Games ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0HEZ8	BMCNB52	SL0HEZ	MVMETV	.MVMETV
Total Return Net Index	DE000SL0HE01	BMCNB63	SL0HE0	MVMETVTR	.MVMETVTR

The index was launched on 22 May 2023 with a base index value of 1000.00 as of 31 December 2018.

4.47   MarketVector™ Global Natural Resources Index

The MarketVector™ Global Natural Resources Index tracks the performance of companies whose revenue primarily sources from natural resources. These resources encompass a broad spectrum of raw materials and commodities, including metals, energy sources, and agricultural products.

A global universe of natural resources companies is established by screening globally listed companies whose primary business activity, products, or services include one of the following sub-themes:

- Agriculture : This theme comprises companies generating at least 50% (25% for current components) of their revenue from various agriculture-related sectors, including agri-chemicals, fertilizers, seeds, traits, farm and irrigation equipment, farm machinery, aquaculture, fishing, livestock, cultivation, and plantations (such as grain, oil palms, sugar cane, and grapevines). It also includes companies involved in agriculture-related innovations, but not limited to, plant-based alternatives for meat and dairy products.

- Energy: This theme comprises companies that generate at least 50% (25% for current components) of their revenue from non-renewable energy sources, encompassing upstream, midstream, and down-stream operations, along with equipment and services associated with the oil and gas industry. Companies involved in coal mining and utilities that generate their major revenues through non-renewable energy sources are excluded.

- Renewable Energy: This theme comprises companies deriving at least 50% (25% for current components) of their revenue from operational activities or the generation of energy through sustainable energy sources. It also encompasses companies involved in the development and provision of technologies and services associated with the creation or storage of renewable energy, such as solar, wind, hydrogen, fuel cells, waste-to-energy, biofuels, geothermal, and hydro. Additionally, it includes utilities that use alternative energy sources, excluding nuclear power.

- Industrial Metals: This theme encompasses companies engaged in the production of nickel, uranium, ferrous metals, copper, and aluminum. It includes companies with at least 50% (25% for current components) of their revenues from mining, refining or recycling or with mining projects that have the potential to generate at least 50% of their revenues from the specified resources.

- Precious Metals: This theme includes companies with at least 50% (25% for current components) of their revenues from mining/royalties/streaming or with mining projects that have the potential to generate at least 50% of their revenues from gold, silver, palladium, platinum and/or diamonds.

- Forest and Paper Products: This theme comprises companies with at least 50% (25% for current components) of their revenues from the production of timber, paper, and paper-based containers, as well as related services such as logging and sawmills. This includes companies engaged in sustainable management forests as well as integrated companies involved in the development of paper-based packaging solutions or the manufacturing of paper products.

Standard investability rules in section 2.2.1 apply, with the following exceptions:

- full market capitalization exceeding 500.0m USD

For stocks already included in the index the following applies:

- full market capitalization exceeding 400.0m USD

The Range Tiered Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.15 is applied to ensure diversification with the following parameters:

- Maximum component weight: 5%

- Tier weights are defined as follows:

    – 25% - Agriculture
    – 30% - Energy
    – 15% - Sustainable Resources (Renewable Energy and Forest and Paper Products combined)
    – 30% - Metals (Industrial Metals and Precious Metals combined)

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1.

The following review procedure will be applied separately to each sub-theme - (1) Agriculture ; (2) Energy; (3) Renewable Energy; (4) Industrial Metals; (5) Precious Metals; (6) Forest and Paper Products - separately. The stocks selected from each tier will be combined to comprise the index components.

Target coverage: At least 75% of the free-float market capitalization of the investable universe with at least 10 companies.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 70% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 70th and 80th percentiles also qualify for the index.

4. If the coverage is still below 75% or the number of components in the index is still below 10, the largest remaining stocks will be selected until coverage of at least 75% is reached and the number of stocks is at least 10.

5. In case the number of eligible companies is below 10, additional companies are added by the Index Owner's decision by adding the next largest and most liquid companies with the greatest revenue exposure to the industries described above, until the number of stocks equals 10.

For all corporate events that result in a stock deletion from the index there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The MarketVector™ Global Natural Resources Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0KBN4	BNDSDL3	SL0KBN	MVGNR	.MVGNR
Total Return Net Index	DE000SL0KBP9	BNDSDM4	SL0KBP	MVGNRTR	.MVGNRTR

The index was launched on 17 November 2023 with a base index value of 1000.00 as of 31 December 2014.

4.48 MarketVector™ Global Uranium and Nuclear Energy Infrastructure Index

The MarketVector™ Global Uranium and Nuclear Energy Infrastructure Index is a global index that tracks the performance of the global uranium and nuclear energy infrastructure segments. This includes companies with:

- at least 50% (25% for current components) of their revenues from uranium (including uranium mining, or mining projects that have the potential to generate at least 50% of their revenues from uranium when developed), or

- at least 50% (greater than 0% for current components) of their revenues from nuclear energy infrastructure (including projects related to the development and commercialization of nuclear fusion technology or molten salt nuclear reactor research; construction, engineering and maintenance of nuclear power facilities and nuclear reactors; or equipment and technology or services to the nuclear power industry).

This index also allows for the inclusion of exchange-listed funds that track the spot price of uranium or invest in physical uranium. For clarity, this index does not include utilities, power producers, or companies that would otherwise qualify based exclusively on their involvement in environmental sensors/detection products.

The MarketVector™ Global Uranium and Nuclear Energy Infrastructure Index considers ESG factors as detailed in chapter 7.6 (Filters for MVNUCL). MVIS utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

Standard investability rules in section 2.2.1 apply.

The Modified Float-Adjusted Market Cap scheme as described in section 3.2.13 is applied (with the exception that weights will be redistributed on a pro-rata basis) to ensure diversification. There is an additional liquidity overlay (section 3.2.21) with a 500 million USD notional value. The maximum component weight is 15% for the largest company, 10% for the second largest company, and 8% for all other companies. Furthermore, the maximum weight for companies with less than 50% of their revenues from the uranium and nuclear energy infrastructure segments is 5%.

Review Procedure:
The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalisation of the investable universe with at least 25 companies. Furthermore, the index will include at a maximum one exchange-listed fund.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalisation in descending order.

2. Stocks covering the top 85% of the free-float market capitalisation of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision, based on the largest eligible companies that have more than 0% of their revenues from the nuclear energy infrastructure segment until the number of stocks equals 25.

6. If the index includes an exchange-listed fund, a second fund will not be added to the index even if it falls within the top 85% of the free-float market capitalisation of the investable universe.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalisation weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MarketVector™ Global Uranium and Nuclear Energy Infrastructure Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0GN84	BPW6R32	SL0GN8	MVNUCL	.MVNUCL
Total Return Net Index	DE000SL0GN92	BPW6RH6	SL0GN9	MVNUCLTR	.MVNUCLTR

Both indices were launched on 11 August 2022 with a base index value of 1000.00 as of 31 December 2021.

4.49   MarketVector™ Global Video Gaming & eSports ESG Index

The MarketVector™ Global Video Gaming & eSports ESG Index is a global index that tracks the performance of the global video gaming and eSports segment. This includes companies with at least 50% (25% for current components) of their revenues from video gaming and/or eSports. These companies may include those that develop video games and related software or hardware such as computer processors and graphics cards used in video gaming systems and related hardware such as controllers, headsets, and video gaming consoles. These companies may also include those that offer streaming services, develop video games and/or hardware for use in eSports events and are involved in eSports events such as league operators, teams, distributors and platforms.

The MarketVector™ Global Video Gaming & eSports ESG Index considers ESG factors as detailed in chapter 7.4 (Filters for MVESPG). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The MarketVector™ Global Video Gaming & eSports ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0GNX6	BN79Y53	SL0GNX	MVESPG	.MVESPG
Total Return Net Index	DE000SL0GNY4	BN79Y64	SL0GNY	MVESPGTR	.MVESPGTR

The index was launched on 22 July 2022 with a base index value of 1000.00 as of 31 December 2021.

4.50   MarketVector™ Japan Quality Tilt ESG Index

The MarketVector™ Japan Quality Tilt ESG Index provides exposure to 500 of the largest companies that are incorporated and listed in Japan, weighted by a combination of float-adjusted market capitalization and quality-related factors.

The MarketVector™ Japan Quality Tilt ESG Index considers ESG factors as detailed in chapter 7.1 (Standard Filters). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion. The index is screened for companies that violate ESG factors on a quarterly basis.

Standard investability rules in section 2.2.1 apply, with the exception that this index does not consider the shares traded per month criteria.

The Modified Float-Adjusted Market Cap with Factor Blend scheme as described in section 3.2.18 is applied to ensure diversification.

Factor Weights are defined as follows:

- Float-Adjusted Market Cap: 75% weight,

- Quality Score: 25% weight.

    – Quality Scores are found as follows:

        * For all companies selected to the index, return on equity (ROE) and return on assets (ROA) is found based on trailing 12 months of data using the most recently-available quarterly filings as of the 15th of the month prior to a review or rebalance. If trailing 12 months of earnings data is not available then annual data from the company's most recently-available annual filing, as of the 15th of the month before a review or rebalance, will be used. If, for any reason, annual data is not available the values for ROE and ROA are set to 0.
        * The ROE and ROA for each company is standardized with respect to the ROE and ROA of all other companies in the same sector.
        * If the standardized ROE or ROA for any company is less/greater than -3/+3, the standardized ROE and ROA is set to -3/+3
        * The standardized ROE and ROA numbers are increased by 4.
        * The standardized ROE and ROA figures found in the step above are averaged together, then raised to the third power to find each company's Quality Score.

Additional parameters for the weighting scheme are

- Maximum weight: 10%,

- additional liquidity overlay (section 3.2.21): 100 million USD notional value.

The components of this index are reviewed on a semiannual basis in June and December and rebalanced quarterly, following review schedule 1 in section 3.4.1.

Review procedure: Target coverage: 500 components.

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Initially the 500 largest companies by free-float market capitalization made up the index.

3. On-going, a 450-550 buffer is applied: The highest ranked 450 companies qualify. The remaining 50 companies are selected from the highest ranked remaining current index components ranked between 451 and 550. If the number of selected companies is still below 500, then the highest ranked remaining stocks are selected until 500 companies are selected.

For all corporate events that result in a stock deletion from the index there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

Furthemore, current index components may be removed from the index during the March and September rebalances if they fail to meet the ESG criteria referred to above.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in EUR.

The MarketVector™ Japan Quality Tilt ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0HET1	BLCW7Z4	SL0HET	MVJPNQ	.MVJPNQ
Total Return Net Index	DE000SL0HEU9	BLCW806	SL0HEU	MVJPNQTR	.MVJPNQTR

The index was launched on 22 May 2023 with a base index value of 1000.00 as of 31 December 2015.

4.51   MarketVector™ US Business Development Companies Liquid Index

The index includes companies which are treated as Business Development Companies (BDC) and are listed and incorporated in the United States. To qualify as a BDC, a company must be organized under the laws of, and have its principal place of business in the U.S., be registered with the Securities Exchange Commission and have elected to be regulated as a BDC under the Investment Company Act of 1940. The 4.5%/20%/50% capping scheme as described in section 3.2.11 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® US Business Development Companies Liquid Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0BP9	B4PXXJ1	SLA0BP	MVBIZD	.MVBIZD
Total Return Net Index	DE000SLA0DC3	B3WXLP9	SLA0DC	MVBIZDTR	.MVBIZDTR
Total Return Gross Index	DE000SLA2BG4	B9GVVW8	SLA2BG	MVBIZDTG	.MVBIZDTG

Price and total return net versions were launched on 4 August 2011 with a base index value of 1000.00 as of 29 June 2007, the total return gross was launched on 7 February 2013 with a base value of 1000.00 as of 29 June 2007.

4.52   MarketVector™ US Listed Emerging Technologies Strategy Index

The MarketVector™ US Listed Emerging Technologies Strategy Index tracks the performance of US listed exchange traded funds (ETFs) that provide exposure to companies involved in two buckets: 1- broad technology industries, and 2- emerging technologies which are represented by a number of themes and sub-themes. The index is rebalanced both on a quarterly and ad hoc basis. Ad hoc rebalances are determined by a proprietary signal which considers relative performance and volatility of emerging technology themes. Index components including industries, themes, and sub-themes covered, as well as ETFs included, are reviewed by MarketVector personnel on an annual basis in June. Changes to the index composition will require an index methodology guide update, with changes announced in July and implemented in the following December rebalance period.

Index Composition

1- ETFs Included in the Broad Technology Industries Bucket

Industry	ETF Issuer	ETF Ticker	Index Add Date
Software	Blackrock	IGV	Q4 2017
Semiconductors	VanEck	SMH	Q4 2017
Communications Services	StateStreet	XLC	Q4 2017

2- ETFs Included in the Emerging Technologies Bucket

Theme	Sub-Theme	ETF Issuer	ETF Ticker	Index Add Date
Fintech & Blockchain	Mobile Payments	ETFMG	IPAY	Q4 2017
Fintech & Blockchain	Fintech	Global X	FINQ	Q4 2017
Fintech & Blockchain	Digital Asset Equities	Bitwise	BITQ	Q2 2021
Media & Leisure Tech	Video Gaming & eSports	VanEck	ESPO	Q4 2018
Media & Leisure Tech	Online Gambling & Sports Betting	Roundhill	BETZ	Q2 2020
Media & Leisure Tech	Metaverse	Roundhill	METV	Q3 2021
Networking Tech	5G Technology	Defiance ETFs	FIVG	Q1 2019
Networking Tech	Cloud Infrastructure	First Trust	SKYY	Q4 2017
Networking Tech	Cloud Software	Global X	CLOU	Q2 2019
Robotics & Ai	Robotics & Ai	Global X	BOTZ	Q4 2017
Robotics & Ai	Quantum & Machine Learning	Defiance ETFs	QTUM	Q4 2018
Robotics & Ai	3D Printing	ARK Invest	PRNT	Q4 2017
Travel Tech	Autonomous & Electric Vehicles	Global X	DRIV	Q2 2018
Travel Tech	Travel Tech	ETFMG	AWAY	Q3 2020

Rebalance Schedule

Components of this index are rebalanced both on a quarterly and ad hoc basis.

- Quarterly Rebalance Schedule

    – Quarterly rebalances follow review schedule 1 in section 3.4.1.

    – Rebalances are based on closing data as of the Wednesday prior to the second Friday of each rebalance quarter, herein referred to as the "Quarterly Reference Date".

- Ad Hoc Rebalance Schedule

– Ad hoc rebalances are based on the date that certain signals, as defined below, are recorded. Signals are detected on a weekly basis on Mondays. If a given Monday is a US exchange holiday, the signal for that week will be detected on the previous trading day.

– Rebalances are based on closing data as of the date that a signal is recorded, herein referred to as the "Ad Hoc Reference Date".

– Rebalance changes are announced three trading days after the date a signal is recorded and implemented 10 trading days after a signal is recorded.

– If a signal is recorded between two and four Mondays before the effective date of a quarterly rebalance, the ad hoc rebalance will be implemented along with the quarterly rebalance using the Quarterly Reference Date, and not based on the Ad Hoc Rebalance Schedule.

Quarterly Rebalance Procedure

Upon each quarterly rebalance, index components are rebalanced according to the following parameters.

• Bucket Weights within the index are rebalanced to 50%

  – Weighting within the Broad Technology Industries Bucket

    * Industries are equally weighted.
    * ETFs assigned to each industry are equally weighted within the industry. If an industry is represented by only one ETF then that ETF will represent 100% of that industry.

  – Weighting within the Emerging Technologies Bucket

    * At the start of the index backtest, themes were equally weighted within the emerging technologies bucket. When new themes are added, they receive a weight equal to 1/(number of themes in the emerging technologies bucket) with the excess weight redistributed to remaining themes in proportion to their index weights as of the Quarterly Reference Date in the quarter they are being added.
    * On an ongoing basis, theme weights are based on the prevailing theme weight as of the Quarterly Reference Date. Prevailing theme weights are found by aggregating the index weight of all ETFs belonging to each theme divided by the index weight of all ETFs belonging to the Emerging Technologies Bucket as of the Quarterly Reference Date.
    * Sub-themes are rebalanced to equal weight within each theme.
    * ETFs are rebalanced to equal weight within each sub-theme. If a sub-theme is represented by only one ETF then that ETF will represent 100% of the sub-theme. ETF weights are subject to the following constraint:

      1. The following equation must hold: (ETF Weight * 100 million USD)/ETF AUM in USD <=2.5%
      2. If the equation in step 1 does not hold true then the ETF Weight will be adjusted so that the following equation holds: (ETF Weight * 100 million USD)/ETF AUM in USD =2.5%
      3. The reduction in any ETF weight that results from step 2 is redistributed to remaining ETFs within the same theme equally and steps 1 and 2 are repeated until the equation in step 1 holds true and the aggregate weight of all ETFs in a given theme equals the theme weight identified above.

4. If it is not possible to satisfy the conditions set in step 3, the deficiency in weight will be redistributed to all remaining ETFs in the emerging technologies bucket proportionally based on the weights found after step 3.

5. Steps 1 through 4 are repeated until the aggregate weight of all ETFs in the Emerging Technologies Bucket is equal to 50.0%.

6. If it is not possible for the condition in step 5 to be satisfied, the deficiency in weight will be redistributed to all ETFs in the broad technology industries bucket equally.

Ad Hoc Rebalance Procedure

Theme weights within the emerging technologies bucket are to be rebalanced on an ad hoc basis according to the Signal Model, below, based on the following parameters. Upon an ad hoc rebalance the relative weights of each bucket within the index, sub-themes within themes, and ETFs within sub-themes are held constant based on their prevailing weights as of the Ad Hoc Reference Date.

- Weighting within the Emerging Technologies Bucket

   – The weight of the theme(s) for which a signal is recorded will be set according to the table found at the end of the Signal Model section, below. The resulting change in that theme's weight will be redistributed to all remaining themes proportionally based on their prevailing weight of that theme in the emerging technologies bucket as of the Ad Hoc Reference Date.

   – A full overweight or full underweight position in more than one theme at the same time may result in a scenario where it is not possible for the aggregate weight of all themes to equal the prevailing weight of the emerging technologies bucket within the index. In that case, the weights of themes will be increased or decreased proportionately such that their aggregate weight equals the prevailing weight of the emerging technologies bucket within the index.

   – ETF weights that result from the Ad Hoc Rebalance Procedure are subject to the following constraint:

      1. The following equation must hold: (ETF Weight * 100 million USD)/ETF AUM in USD <=2.5%

      2. If the equation in step 1 does not hold true then the ETF Weight will be adjusted so that the following equation holds: (ETF Weight * 100 million USD)/ETF AUM in USD =2.5%

      3. The reduction in any ETF weight that results from step 2 is redistributed to remaining ETFs within the same theme equally and steps 1 and 2 are repeated until the equation in step 1 holds true and the aggregate weight of all ETFs in a given theme equals the theme weight identified above.

      4. If it is not possible to satisfy the conditions set in step 3, the deficiency in weight will be redistributed to all remaining ETFs in the emerging technologies bucket proportionally based on the weights found after step 3.

      5. Steps 1 through 4 are repeated until the aggregate weight of all emerging technology themes is equal to the prevailing weight of the Emerging Technologies Bucket as of the Ad Hoc Reference Date, which is found by aggregating the weight of all ETFs in the Emerging Technologies Bucket.

      6. If it is not possible for the condition in step 5 to be satisfied, the deficiency in weight will be redistributed to all ETFs in the broad technology industries bucket equally.

Signal Model

- Model Definitions and Inputs

  - Initial Signal: Signal recorded that determines whether the next confirmation signal will cause an underweight or overweight position in a given theme.
  - Confirmation Signal: Signal recorded that will trigger an ad-hoc rebalance of a theme to a full underweight or overweight position.
  - Position Reduction Signal: Signal recorded that will trigger an ad-hoc rebalance of a t heme to a partial underweight or overweight position.
  - Theme time series: The price performance of an equally weighted portfolio of all ETFs comprising a given theme, rebalanced on a quarterly basis on the third Friday of March, June, September, and December.
  - Theme benchmark time series: For each theme a benchmark is calculated as the price performance of an equally weighted portfolio of all other theme time series rebalanced on a quarterly basis on the third Friday of March, June, September, and December.
  - Theme daily relative performance time series: At the start of the daily relative performance time series for each theme the time series value is set to 100. Going forward the time series is adjusted by 1+(daily percentage change of the theme time series - daily percentage change in the theme benchmark time series).
  - Theme weekly relative performance time series: A time series of the values of the daily relative performance time series from each Monday or, if Monday is a US exchange holiday, the previous trading day.
  - Bollinger bands are based on 18 months of data from the weekly relative performance time series.

- Initial Signal

  - An initial signal to overweight/underweight a given theme is recorded when the weekly relative performance time series falls below/rises above the -3/+3 bollinger bands. Initial signals will be carried forward until a new initial signal is recorded.

- Confirmation Signal

  - A confirmation signal is recorded at any point following an initial signal if the current range of the -3/+3 bollinger bands is above the 18 month moving average of the range of the bollinger bands, and the current range of the bollinger bands crosses from above to below the three month moving average of the range of the bollinger bands. The prevailing initial signal will be used to determine if a given theme should be rebalanced to an overweight or underweight position.

- Position Reduction Signal

  - A position reduction signal is recorded at any point following a confirmation signal if:
    * The weekly relative performance time series of a theme that is currently in a fully underweight position falls below the -2 bollinger band.
    * The weekly relative performance of a theme time series that is currently in a fully overweight position rises above the +2 bollinger band.

- Theme Weights in an Ad-hoc Rebalance

Position	Theme Weight
Full Overweight	+62.5% above equal weight
Full Underweight	-62.5% below equal weight
Partial Overweight	+37.5% above equal weight
Partial Underweight	-37.5% below equal weight

Exceptions in the backtest include:

- New themes and ETFs were added on a quarterly basis, not only in December.

- The condition stating that (ETF Weight * 100 million USD)/ETF AUM in USD <=2.5% was not considered until the December 2021 rebalance.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MarketVector™ US Listed Emerging Technologies Strategy Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0GSF2	BPCJM25	SL0GSF	MVEMTS	.MVEMTS
Total Return Net Index	DE000SL0GSG0	BPCJM36	SL0GSG	MVEMTSTR	.MVEMTSTR

The index was launched on December 27, 2022 with a base index value of 1000.00 as of December 31, 2017.

4.53   MarketVector™ US Listed Office and Commercial REITs Index

The index includes US exchange-listed REITs that derive at least 50% (25% for current components) of their revenues from the office (excluding medical and life science offices), industrial, or retail real estate segments. Companies that derive at least 50% of their revenue from the office segments are referred to as "Office REITs" and all others are referred to as "Other Commercial REITs".

Standard investability rules in section 2.2.1 apply with the following exception: Companies need a full market capitalization of at least 500.0m USD (250.0m USD for current components).

The Range Tiered Modified Float-Adjusted Market Cap weighting scheme as described in section 3.2.15 (with the exception that weights are redistributed on a pro-rata basis) is applied to ensure diversification with the following constraints: The maximum security weight is 10% (4% for Other Commercial REITs), and the maximum aggregate weight of Other Commercial REITs is 20%. In addition the 5-50 rule 3.2.22 is applied.

Review procedure: The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. The index has a target coverage of 25 companies.

1. The 50 largest Office REITs (by full market capitalization) from the investable universe qualify. If there are fewer than 50 such companies, then only the number of such companies in the investable universe will qualify. If there are fewer than 15 investable Office REITs, additional Office REITs are added by the Index Owner's decision until the number of stocks equals 15.

2. If fewer than 50 Office REITs qualify in the step above, the next largest companies in the investable universe of Other Commercial REITs will qualify until a total of 50 companies (inclusive of those identified in the previous step) qualify.

3. The 50 stocks are ranked in two different ways - by free-float market capitalization in descending order (the largest companies receives rank "1") and then by three-month average-daily-trading volume in descending order (the most liquid companies receives rank "1"). These two ranks are added up.

4. The stocks are ranked within each category - Office REITs and Other Commercial REITs - by the sum of their two ranks in step 2 in ascending order. If two stocks have the same sum of ranks, then the larger stock is placed on top.

    (a) Initially, the highest ranked 25 Office REITs made up the index. If fewer than 25 Office REITs qualified in the step above, then all qualifying Office REITs were included and the highest ranking Other Commercial REITs were included until a total of 25 stocks were included.

    (b) On-going, a 10-40 buffer is applied: The highest ranked 10 Office REITs qualify. The remaining 15 stocks are selected from the highest ranked remaining current Office REIT index components ranked between 11 and 40. If the number of selected companies is still below 25, then the highest ranked remaining Office REITs are selected until a total of 25 stocks have been selected.

    (c) If fewer than 25 stocks have been selected then the three highest ranking Other Commercial REITs are selected until a total of 25 stocks have been selected to the index. If fewer than 25 stocks have been selected to the index, the remaining number of companies required to reach a total of 25 are selected from the highest ranking remaining current Other Commercial REIT index components ranked between 4 and 10. If the number of selected companies is still below 25, then the highest ranked remaining Other Commercial REITs are selected until a total of 25 stocks have been selected to the index.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component with at least 50% of its revenue from the office sector on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock (if no additional such companies were included in the most recent select list, the highest ranked non-component with less than 50% of its revenue from the office sector will be added). Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MarketVector™ US Listed Office and Commercial REITs Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0JT28	BLPNPM7	SL0JT2	MVORT	.MVORT
Total Return Net Index	DE000SL0JT36	BLPNPP0	SL0JT3	MVORTTR	.MVORTR
Total Return Gross Index	DE000SL0JUS5	BMH6RV4	SL0JUS	MVORTTRG	.MVORTRG

The price and total return net versions were launched on 23 August 2023 with a base index value of 1000.00 as of 31 December 2017, the total return gross version was launched on 29 August 2023 with a base index value of 1000.00 as of 31 December 2017.

4.54 MarketVector™ US Listed Oil Services 10% Capped Index

The index includes US exchange-listed companies that derive at least 50% (25% for current components) of their revenues from oil services to the upstream oil sector. This includes companies engaged primarily in oil equipment, oil services or oil drilling.
The 10% capping scheme as described in section 3.2.7 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 25 companies.

Review procedure:

1. The largest 50 stocks (by full market capitalization) from the investable universe qualify.

2. The 50 stocks are ranked in two different ways - by free-float market capitalization in descending order (the largest companies receives rank "1") and then by three-month average-daily-trading volume in descending order (the most liquid companies receives rank "1"). These two ranks are added up.

3. The 50 stocks are ranked now by their sum of the two ranks in step 2 in ascending order. If two companies have the same sum of ranks, then the larger company is placed on top.

   (a) Initially, the highest ranked 25 companies made up the index.

   (b) On-going, a 10-40 buffer is applied: The highest ranked 10 companies qualify. The remaining 15 companies are selected from the highest ranked remaining current index components ranked between 11 and 40. If the number of selected companies is still below 25, then the highest ranked remaining stocks are selected until 25 companies were selected.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its free-float market capitalization, weighted with the capping factor of the uncapped components in the small-weight group of the weighting scheme. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MarketVector™ US Listed Oil Services 10% Capped Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0G5V2	BPVCD66	SL0G5V	MVOIC	.MVOIC
Total Return Net Index	DE000SL0G5W0	BPVCD77	SL0G5W	MVOICTR	.MVOICTR
Total Return Gross Index	DE000SL0G5X8	BPVCFD7	SL0G5X	MVOICTRG	.MVOICTRG

The index was launched on 31 January 2023 with a base index value of 1000.00 as of 31 December 2011.

4.55 MarketVector™ Vietnam Local Index

The index includes companies incorporated locally in Vietnam.

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MarketVector™ Vietnam Local Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0GR56	BQB9P13	SL0GR5	MVVNML	.MVVNML
Total Return Net Index	DE000SL0GR64	BQB9P35	SL0GR6	MVVNMLTR	.MVVNMLTR

The index was launched on 22 November 2022 with a base index value of 1000.00 as of 31 December 2018.

4.56   MVIS® Australia Index

The index includes both local and non-local companies:

- Local companies are incorporated in Australia.

- Non-local companies are companies incorporated outside of Australia whose revenues/related assets in Australia are at least 50% (25% for current components).

Components of the MVIS® Australia Index must be listed on the Australian Securities Exchange (ASX). The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section3.4.1. Target coverage: At least 85% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 80% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 80th and 90th percentiles also qualify for the index.

4. If the coverage is still below 85% or the number of components in the index is still below 25 companies, then the largest remaining stocks are selected until coverage of at least 85% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. In case of a merger of index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 10:00 and 17:00 (Sydney Time) and the index values are disseminated to data vendors every 15 seconds on days when the ASX is open for trading.
The index is disseminated in AUD.

Australian foreign ownership limits are not applied to the float factors used for the MVIS® Australia Index.

The MVIS® Australia Index is calculated as a price index, a total return net index and a total return gross index using AUD prices and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA5PR4	BG7ZLY0	SLA5PR	MVAUS	.MVAUS
Total Return Net Index	DE000SLA5NR9	BG7ZLX9	SLA5NR	MVAUSTR	.MVAUSTR
Total Return Gross Index	DE000SLA5GR3	BG7ZLW8	SLA5GR	MVAUSTRG	.MVAUSTRG

The index was launched on 29 November 2013 with a base index value of 1000.00 as of 31 December 2002.

4.57   MVIS® Australia Equal Weight Index

The index includes both local and non-local companies:

- Local companies are incorporated in Australia.

- Non-local companies are companies incorporated outside of Australia whose revenues/related assets in Australia are at least 50% (25% for current components).

Components of the MVIS® Australia Equal Weight Index must be listed on the Australian Securities Exchange (ASX).
The MVIS® Australia Equal Weight Index has the same index constituents as the MVIS® Australia Index (MVAUS). The only difference is the weighting scheme of both indexes. Index components are equally weighted as described in section 3.2.2.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 85% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 80% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 80th and 90th percentiles also qualify for the index.

4. If the coverage is still below 85% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 85% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 10:00 and 17:00 (Sydney Time) and the index values are disseminated to data vendors every 15 seconds on days when the ASX is open for trading.
The index is disseminated in AUD.

Australian foreign ownership limits are not applied to the float factors used for the MVIS® Australia Equal Weight Index.

The MVIS® Australia Equal Weight Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA6PR2	BG7ZM14	SLA6PR	MVMVW	.MVMVW
Total Return Net Index	DE000SLA6NR7	BG7ZM03	SLA6NR	MVMVWTR	.MVMVWTR
Total Return Gross Index	DE000SLA6GR1	BG7ZLZ1	SLA6GR	MVMVWTRG	.MVMVWTRG

All three indexes (price, total return net and total return gross) were launched on 29 November 2013 with a base index value of 1000.00 as of 31 December 2002.

4.58   MVIS® Australia A-REITs Index

The index includes both local and non-local companies:

- Local companies are incorporated in Australia.

- Non-local companies are companies incorporated outside of Australia whose revenues/related assets in Australia are at least 50% (25% for current components).

The index only includes companies that are classified as REITs (Real Estate Investment Trusts). Components of the MVIS® Australia A-REITs Index must be listed on the Australian Securities Exchange (ASX).

The 10% capping scheme as described in section 3.2.7 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 10 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 10, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 10.

5. In case the number of eligible companies is below 10, additional companies are added by the Index Owner's decision until the number of stocks equals 10.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 10. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 10:00 and 17:00 (Sydney Time) and the index values are disseminated to data vendors every 15 seconds on days when the ASX is open for trading.
The index is disseminated in AUD.

Australian foreign ownership limits are not applied to the float factors used for the MVIS® Australia A-REITs Index.

The MVIS® Australia A-REITs Index is calculated as a price index, total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0E82	B8KM3D5	SLA0E8	MVMVA	.MVMVA
Total Return Net Index	DE000SLA0AW7	B8BRR93	SLA0AW	MVMVATR	.MVMVATR
Total Return Gross Index	DE000SLA0AX5	B8FP3H3	SLA0AX	MVMVATRG	.MVMVATRG

Price and total return net versions were launched on 21 December 2012 with a base index value of 1000.00 as of 29 December 2006, the total return gross was launched on 21 February 2013 with a base value of 1000.00 as of 29 December 2006.

4.59 MVIS® Australia Banks Index

The index includes both local and non-local companies:

- Local companies are incorporated in Australia.

- Non-local companies are companies incorporated outside of Australia whose revenues from banking in Australia are at least 50% (25% for current components).

The index includes companies that derive at least 50% of their revenues (or - where applicable - have at least 50% of their assets) from banking for local companies or at least 50% of their revenues (or - where applicable - have at least 50% of their assets) from banking in Australia for non-local companies. This includes banks and financial institutions which are focused on a broad range of financial services including investment banking, brokerage services and corporate lending. Companies with a clear focus on asset management, custody, insurance or commercial lending are excluded.
Components of the MVIS® Australia Banks Index must be listed on the Australian Securities Exchange (ASX).

The 20% capping scheme as described in section 3.2.10 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 7 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 7, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 7.

5. In case the number of eligible companies is below 7, additional companies are added by the Index Owner's decision until the number of stocks equals 7.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 7. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 10:00 and 17:00 (Sydney Time) and the index values are disseminated to data vendors every 15 seconds on days when the ASX is open for trading.
The index is disseminated in AUD.

Australian foreign ownership limits are not applied to the float factors used for the MVIS® Australia Banks Index.

The MVIS® Australia Banks Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0AY3	B85K6Q8	SLA0AY	MVMVB	.MVMVB
Total Return Net Index	DE000SLA0AZ0	B8B8XP4	SLA0AZ	MVMVBTR	.MVMVBTR
Total Return Gross Index	DE000SLA0BA1	B8KJR23	SLA0BA	MVMVBTRG	.MVMVBTRG

Price and total return net versions were launched on 21 December 2012 with a base index value of 1000.00 as of 29 December 2006, the total return gross was launched on 21 February 2013 with a base value of 1000.00 as of 29 December 2006.

4.60   MVIS® Australia Resources Index

The index includes both local and non-local companies:

- Local companies are incorporated in Australia.

- Non-local companies are companies incorporated outside of Australia whose revenues from/related assets in natural resources in Australia are at least 50% (25% for current components).

The index includes companies that derive at least 50% of their revenues (or - where applicable - have at least 50% of their assets) from resources for local companies or at least 50% of their revenues (or - where applicable - have at least 50% of their assets) from natural resources in Australia for non-local companies. This includes companies which are focused on physical energy commodities (coal, uranium, oil and gas including drilling, mining, equipment, and services). It also includes companies which are focused on mining (including companies with mining projects that have the potential to generate at least 50% of their revenues from mining when developed), mining services, related transportation and producers of mining equipment and machinery.
Components of the MVIS® Australia Resources Index must be listed on the Australian Securities Exchange (ASX).

The 8% Capping Scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25 companies, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 10:00 and 17:00 (Sydney Time) and the index values are disseminated to data vendors every 15 seconds on days when the ASX is open for trading.

The index is disseminated in AUD.

Australian foreign ownership limits are not applied to the float factors used for the MVIS® Australia Resources Index.

The MVIS® Australia Resources Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0BW5	B805C93	SLA0BW	MVMVR	.MVMVR
Total Return Net Index	DE000SLA0BY1	B7Y48S0	SLA0BY	MVMVRTR	.MVMVRTR
Total Return Gross Index	DE000SLA0BZ8	B85R346	SLA0BZ	MVMVRTRG	.MVMVRTRG

Price and total return net versions were launched on 21 December 2012 with a base index value of 1000.00 as of 29 December 2006, the total return gross was launched on 21 February 2013 with a base value of 1000.00 as of 29 December 2006.

4.61 MVIS® Australia Small-Cap Dividend Payers Index

The index includes both local and non-local companies, which did not omit their latest dividend payment:

- Local companies are incorporated in Australia.

- Non-local companies are companies incorporated outside of Australia whose revenues/related assets in Australia are at least 50% (25% for current components).

Components of the MVIS® Australia Small-Cap Dividend Payers Index must be listed on the Australian Securities Exchange (ASX).

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: 100% of the free-float market capitalization of the investable small-cap, dividend paying universe with at least 25 companies.

Review procedure:

1. Companies are valued by full market capitalization (all secondary lines are grouped). All companies (and not securities) that are considered local listed Australian companies are sorted by full market capitalization in descending order.

2. Companies covering the top 90% of the full market capitalization are excluded. Only companies ranking between 90% and 98% are considered small-caps and qualify for the selection. However, existing components ranking between 85% and 90% or 98% and 99% will also be considered small-caps and qualify for the selection.

3. Non-local listed companies will qualify the same way as local stocks in step 2, i.e.

   (a) dividend paying non-local companies that are currently not in the index and that are smaller than the local company at the 90% threshold from step 2 and that are larger than the local company at the 98% threshold from step 2 will also qualify for the selection;

   (b) non-local companies that are currently in the index and did not omit their latest dividend will also qualify for the selection if they are smaller than the local company at the 85% threshold from step 2 or if they are larger than the local company at the 99% threshold from step 2.

4. All eligible companies from step 2 and 3 are now viewed as securities (companies with secondary lines are ungrouped and treated separately). Only securities that meet all requirements of the investable index universe are added to the index.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 10:00 and 17:00 (Sydney Time) and the index values are disseminated to data vendors every 15 seconds on days when the ASX is open for trading.
The index is disseminated in AUD.

Australian foreign ownership limits are not applied to the float factors used for the MVIS® Australia Small-Cap Dividend Payers Index.

The MVIS® Australia Small-Cap Dividend Payers Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0D67	BWGCH46	SLA0D6	MVMVS	.MVMVS
Total Return Net Index	DE000SLA0D75	BWGCH68	SLA0D7	MVMVSTR	.MVMVSTR
Total Return Gross Index	DE000SLA8D83	BWGCH57	SLA8D8	MVMVSTRG	.MVMVSTRG

The index was launched on 23 March 2015 with a base index value of 1000.00 as of 31 December 2009.

4.62   MVIS® Brazil Index

The index includes both local and non-local companies:

- Local companies are incorporated in Brazil.

- Non-local companies are companies incorporated outside of Brazil whose revenues/related assets in Brazil are at least 50% (25% for current components).

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Brazil Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A1DKN35	B51Q4V0	A1DKN3	MVBRA	.MVBRA
Total Return Net Index	DE000A1DKN43	B51XN47	A1DKN4	MVBRATR	.MVBRATR

The index was launched on 14 July 2010 with a base index value of 1000.00 as of 30 December 2004.

4.63   MVIS® Brazil Small-Cap Index

The index includes both local and non-local companies:

- Local companies are incorporated in Brazil.

- Non-local companies are companies incorporated outside of Brazil whose revenues/related assets in Brazil are at least 50% (25% for current components).

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 100% of the free-float market capitalization of the investable small-cap universe with at least 25 companies.

Review procedure:

1. Companies are valued by full market capitalization (all secondary lines are grouped). All companies (and not securities) that are incorporated Brazilian companies are sorted by full market capitalization in descending order.

2. Companies covering the top 90% of the full market capitalization are excluded. Only companies ranking between 90% and 98% qualify for the selection. However, existing components ranking between 85% and 90% or 98% and 99% also qualify for the selection.

3. Non-local companies will qualify the same way as local stocks in step 2, i.e., non-local companies that are currently not in the index and that are smaller than the local company at the 90% threshold from step 2 or that are larger than the local company at the 98% threshold from step 2 will also qualify for the selection; non-local companies that are currently in the index will also qualify for the selection if they are smaller than the local company at the 85% threshold from step 2 or if they are larger than the local company at the 99% threshold from step 2.

4. All companies which qualified in step 2 and 3 are now viewed as securities (companies with secondary lines are ungrouped and treated separately). Only securities that meet all requirements of the investable index universe are added to the index.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

4 INDEXES

The MVIS® Brazil Small-Cap Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0BS3	B45N692	SLA0BS	MVBRF	.MVBRF
Total Return Net Index	DE000SLA0BT1	B4178T2	SLA0BT	MVBRFTR	.MVBRFTR

The index was launched on 1 May 2009 with a base index value of 1000.00 as of 30 December 2005.

4.64   MVIS® Digital India Index

The MVIS® Digital India Index is a global index that tracks the performance of Indian companies involved in the technology, electronic commerce, and telecommunications sectors. This includes companies that are domiciled, headquartered, or incorporated in India with at least 50% (25% for current components) of their revenues from software, hardware, IT services and consulting, communications equipment, telecommunications infrastructure, internet applications, e-commerce including online financial services, or electronic payment processing. In addition, Indian companies that have at least 50% (25% for current components) from the telecommunications services industry or that rank in the top 10 by annual revenue from the telecommunication services industry are eligible for inclusion.

In addition to the standard universe rules in section 2.1, securities listed on the National Stock Exchange of India (NSE) are eligible for inclusion in this index.

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 95% of the free-float market capitalization of the investable universe with at least 35 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 90% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 90th and 98th percentiles also qualify for the index.

4. If the coverage is still below 95% or the number of components in the index is still below 35, the largest remaining stocks will be selected until coverage of at least 95% is reached and the number of stocks equals 35.

5. In case the number of eligible companies is below 35, additional companies are added by the Index Owner's decision until the number of stocks equals 35.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The MVIS® Digital India Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0EY26	BLBLJ01	SL0EY2	MVDIND	.MVDIND
Total Return Net Index	DE000SL0EY34	BLBLJ12	SL0EY3	MVDINDTR	.MVDINDTR

The index was launched on 28 December 2021 with a base index value of 1000.00 as of 31 December 2015.

4.65   MVIS® GDP Africa Index

The index includes both local and non-local companies:

- Local companies are incorporated in Africa.

- Non-local companies are companies incorporated outside of Africa whose revenues/related assets in Africa are at least 50% (25% for current components).

The GDP capping scheme as described in section 3.2.19 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® GDP Africa Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0VK8	B7N60R0	SLA0VK	MVAFK	.MVAFK
Total Return Net Index	DE000SLA0VL6	B7KW7M5	SLA0VL	MVAFKTR	.MVAFKTR

The index was launched on 15 May 2012 with a base index value of 1000.00 as of 29 December 2006.

4.66   MVIS® Global Agribusiness Index

The MVIS® Global Agribusiness Index is a global index that tracks the performance of the global agribusiness segment. This includes companies with at least 50% (25% for current components) of their revenues from agri-chemicals, animal health and fertilisers, seeds and traits, from farm/irrigation equipment and farm machinery, aquaculture and fishing, livestock, cultivation and plantations (including grain, oil palms, sugar cane, tobacco leafs, grapevines etc.), plant-based meat and dairy alternatives, and trading of agricultural products. Companies that produce the majority of their revenues from the distribution and/or sale of packaged food products or goods, biodiesel and ethanol or forestry are not included in the index. The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Agribusiness Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0VA9	B6TKHS9	SLA0VA	MVMOO	.MVMOO
Total Return Net Index	DE000SLA0VB7	B7LZPV8	SLA0VB	MVMOOTR	.MVMOOTR

The index was launched on 18 July 2012 with a base index value of 1000.00 as of 29 December 2006.

4.67   MVIS® Global Bionic Healthcare ESG Index

The MVIS® Global Bionic Healthcare ESG Index is a global index that tracks the performance of companies with at least 50% (25% for current components) of their revenues from the following: Medical, dental or vision-related implants, bioprinting, prosthesis, or preservation of organs and tissue. The index does not include companies involved in implantable or wearable devices or materials used only for cosmetic purposes.

The index supports sustainability in augmenting the capabilities of the human body and mind, meeting the UN's Sustainable Development Goals on Good Health And Well-Being.

The MVIS® Global Bionic Healthcare ESG Index considers ESG factors as detailed in chapter 7.1 (Standard Filters). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

The Modified Float-Adjusted Market Cap 3.2.13 with a maximum component weight of 10% is applied to ensure diversification. In addition, this index incorporates a liquidity overlay (section 3.2.21): with 750 million USD notional value.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision based on the next largest companies that fit the description of companies that meet the business activity, product, or service offering criteria are considered for inclusion and are closest to meeting the liquidity criteria as described above, until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Bionic Healthcare ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FCS1	BPLFDV0	SL0FCS	MVBION	.MVBION
Total Return Net Index	DE000SL0FCT9	BPLFDW1	SL0FCT	MVBIONTR	.MVBIONTR

The index was launched on 09 February 2022 with a base index value of 1000.00 as of 31 December 2020.

4.68   MVIS® Global Circular Economy ESG Index

The MVIS® Global Circular Economy ESG Index is a global index that tracks the performance of companies contributing to the circular economy. This includes companies with at least 50% of their revenues (25% for current components) from: water purification and treatment products/services, waste-to-energy and biofuels, general waste management services that include recycling services, metal recycling services. The index also include companies with at least 50% of their revenues (25% for current components) from products that are made of - or services related to - recycled, repurposed, or reused materials.

The index supports sustainability in production of goods, recycling of goods and materials, and water purification and treatment, meeting the UN's Sustainable Development Goals on Responsible Consumption and Production, and Clean Water and Sanitation.

The MVIS® Global Circular Economy ESG Index considers ESG factors as detailed in chapter 7.1 (Standard Filters). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

The 8% Cap capping scheme as described in section 3.2.3 is applied to ensure diversification.
The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision by adding the next largest and most liquid companies with the greatest revenue exposure to the industries described above, until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Circular Economy ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0FE11	BP95HB0	SL0FE1	MVCIRC	.MVCIRC
Total Return Net Index	DE000SL0FE29	BP95HJ8	SL0FE2	MVCIRCTR	.MVCIRCTR

The index launched on 16 March 2022 with a base index value of 1000.00 as of 31 December 2020.

4.69   MVIS® Global Clean-Tech Metals Index

The MVIS® Global Clean-Tech Metals Index tracks the performance of global metals and rare earth element miners, refiners, and recyclers focused on metals and elements that are used in technologies contributing to the proliferation of clean energy as defined by MarketVector Indexes. This includes companies with at least 50% (25% for current components), or with mining projects that have the potential to generate at least 50% of their revenues when developed, from a combination of metals or rare earth elements in the following list. Such metals and elements, herein referred to as "Clean-Tech Metals", are reviewed on an annual basis, and currently include:

Metal/ Mineral			
Cerium	Cobalt	Columbium	Copper
Dysprosium	Erbium	Europium	Holmium
Indium	Iridium	Lanthanum	Lithium
Lutetium	Manganese	Molybdenum	Natural Graphite
Neodymium	Nickel	Niobium	Osmium
Palladium	Platinum	Praseodymium	Rhenium
Rhodium	Ruthenium	Samarium	Scandium
Terbium	Thulium	Tin	Vanadium
Ytterbium	Yttrium	Zinc	Zircon
Zirconium			

The list of Clean-Tech metals is reviewed on an annual basis: updates are announced in July and implemented in the September review.

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of

two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Clean-Tech Metals Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0D927	BKVDP79	SL0D92	MVGMET	.MVGMET
Total Return Net Index	DE000SL0D935	BKVDP91	SL0D93	MVGMETTR	.MVGMETTR

The index was launched on 2 November 2021 with a base index value of 1000.00 as of 31 December 2015.

4.70   MVIS® Global Clean-Tech Metals ex-China Index

The MVIS® Global Clean-Tech Metals ex-China Index tracks the performance of global metals and rare earth element miners, refiners, and recyclers focused on metals and elements that are used in technologies contributing to the proliferation of clean energy as defined by MarketVector Indexes. This includes companies with at least 50% (25% for current components), or with mining projects that have the potential to generate at least 50% of their revenues when developed, from a combination of metals or rare earth elements in the following list. Such metals and elements, herein referred to as "Clean-Tech Metals", are reviewed on an annual basis, and currently include:

Metal/ Mineral			
Cerium	Cobalt	Columbium	Copper
Dysprosium	Erbium	Europium	Holmium
Indium	Iridium	Lanthanum	Lithium
Lutetium	Manganese	Molybdenum	Natural Graphite
Neodymium	Nickel	Niobium	Osmium
Palladium	Platinum	Praseodymium	Rhenium
Rhodium	Ruthenium	Samarium	Scandium
Terbium	Thulium	Tin	Vanadium
Ytterbium	Yttrium	Zinc	Zircon
Zirconium			

The list of Clean-Tech metals is reviewed on an annual basis: updates are announced in July and implemented in the September review.

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of

two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Clean-Tech Metals ex-China Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0E1K6	BNGGLF4	SL0E1K	MVGMXC	.MVGMXC
Total Return Net Index	DE000SL0E1L4	BNGGLG5	SL0E1L	MVGMXCTR	.MVGMXCTR

The index was launched on 28 January 2022 with a base index value of 1000.00 as of 31 December 2015.

4.71   MVIS® Global Digital Assets Equity Index

The MVIS® Global Digital Assets Equity Index is a global index aims to track the performance of the global digital assets segment. This includes companies with at least 50% (25% for current components) of their revenues from digital assets projects or projects that have the potential to generate at least 50% of their revenues from the digital assets industry when developed. It also includes companies with at least 50% (25% for current components) of their assets in digital assets or related projects. These companies may include those that operate digital asset exchanges, payment gateways, mining operations, software services, equipment and technology or services to the digital assets industry, digital asset infrastructure businesses, or companies facilitating commerce with the use of digital assets. They may also include those which own a material amount of digital asset, or otherwise generate revenues related to digital asset operations.
The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 20 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 20, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 20.

5. In case the number of eligible companies is below 20, additional companies are added by the Index Owner's decision until the number of stocks equals 20.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Digital Assets Equity Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0C6U6	BMV3670	SL0C6U	MVDAPP	.MVDAPP
Total Return Net Index	DE000SL0C6V4	BMV36816	SL0C6V	MVDAPPTR	.MVDAPPTR

The index was launched on 8 March 2021 with a base index value of 1000.00 as of 26 February 2021. Due to increased liquidity prior to the base date, the initial selection does not consider the standard historical liquidity criteria.

4.72   MVIS® Global Future Healthcare ESG Index

The MVIS® Global Future Healthcare ESG Index is a global index that tracks the performance of companies that are involved in the genomic health care and electronic healthcare industries.

Companies must derive 50% (25% for current components) of revenue (or product pipeline for the first three items in the following list) from:

- Healthcare therapies based on the targeting or modification of genetic makeup of cells or uses mRNA,

- Technology platforms that enable the development of genetics-based healthcare therapies,

- Laboratory equipment or services used to test, code, or develop genetics-based healthcare therapies,

- Software used to facilitate online medical consultations,

- E-Commerce pharmacies,

- Software for the management of medical practices and/or patient records,

- Outpatient medical IoT devices.

Stocks must be listed on an exchange per Listing Eligibility Scheme 1.

The index supports the reshaping of the society's healthcare system and the improvement of the quality of life meeting the UN's Sustainable Development Goals on Good Health And Well-Being.

The MVIS® Global Future of Healthcare ESG Index considers ESG factors as detailed in chapter 7.1 (Standard Filters). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in June and December, and are rebalanced on a quarterly basis in March, June, September, and December and follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Future Healthcare ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0EAY6	BMZQ8S0	SL0EAY	MVFHC	.MVFHC
Total Return Net Index	DE000SL0EAZ3	BMZQ8T1	SL0EAZ	MVFHCTR	.MVFHCTR

The index was launched on 6 December 2021 with a base index value of 1000.00 as of 31 December 2020.

4.73   MVIS® Global Future of Food ESG Index

The MVIS® Global Future of Food ESG Index is a global index that tracks the performance of companies involved in food and agricultural technology, organic foods, or food companies that display high standards in food waste, food safety or environmental impact. This includes companies with at least 50% (25% for current components) of their revenues from the following sub-themes: (A) Plant-Based or Cultured Meat, Protein or Dairy alternatives; (B) Vertical or Urban Farming - this includes agricultural companies that grow crops vertically, in greenhouses or specialize in localized farming; (C) Precision Agriculture - this includes irrigation and smart water grid equipment, greenhouse equipment, or autonomous/robotic farming or agriculture-related equipment but excludes agricultural chemicals and plant seeds; (D) Food Flavors and Functional Ingredients; or (E) Organic or Health Foods - this includes packaged foods, or agricultural products but excludes meat, poultry, fish or vitamins.

The index supports sustainable food production and development, meeting the UN's Sustainable Development Goals on Good Health And Well-Being, Responsible Consumption and Production, and Sustainable Cities and Commodities.

The MVIS® Global Future of Food ESG Index considers ESG factors as detailed in chapter 7.5 (Filters for MVFOF). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

To further support the sustainability objectives, the index also includes companies that meet certain ESG standards related to food and agriculture sustainability and safety as follows and referred to as sub-theme (F). Companies that are eligible under these conditions must derive at least 50% (25% for current components) of their revenues from agricultural services or agricultural products (limited to fruits, vegetables, grains and dairy), or packaged plant/grain-based or dairy food products. Companies must display a positive environmental impact by having at least one score larger than zero, and the other score at least zero, related to the Contribution and Achievement of Sustainable Agriculture and Forestry or Agriculture Climate Change Contribution. Further, companies must rank at least 2.5 (on a scale of 1-4) in: A.) Food Waste OR B.) Food Safety and Food Safety Certification Program.

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification with the following exception: Index components belonging to sub-themes D or F above, are capped at 4.5%.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 35 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 35, the

largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 35.

5. In case the number of eligible companies is below 35, additional companies are added by the Index Owner's decision based on the next largest companies that fit the description of companies that meet the business activity, product, or service offering criteria are considered for inclusion and are closest to meeting the liquidity criteria as described above, until the number of stocks equals 35.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Future of Food ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0D570	BNYC4M2	SL0D57	MVFOF	.MVFOF
Total Return Net Index	DE000SL0D588	BNYC4N3	SL0D58	MVFOFTR	.MVFOFTR

The index was launched on 09 September 2021 with a base index value of 1000.00 as of 31 December 2019.

Exceptions to the backtest: The index had a minimum of 20 components through the March 2021 review; ESG data were reviewed on an annual basis.

4.74   MVIS® Global Gaming Index

The MVIS® Global Gaming Index is a global index that tracks the performance of the global gaming segment. This includes companies with at least 50% (25% for current components) of their revenues from casinos and casino hotels, sport betting (including internet gambling, racetracks), lottery services as well as gaming services, gaming technology and gaming equipment.
The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Gaming Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA6MA5	B6TJ849	SLA6MA	MVBJK	.MVBJK
Total Return Net Index	DE000SLA6MB3	B7RNCM6	SLA6MB	MVBJKTR	.MVBJKTR

The index was launched on 8 May 2012 with a base index value of 1000.00 as of 29 December 2006.

4.75 MVIS® Global Hydrogen Economy ESG Index

The MVIS® Global Hydrogen Economy ESG Index is a global index that mainly tracks the performance of the global hydrogen segment and also considers fuel cell companies and industrial gases companies to a certain extend. The index includes mainly companies with at least 50% (25% for current components) of their revenues from hydrogen projects or projects that have the potential to generate at least 50% of their revenues from the hydrogen industry when developed. Due to the lack of pure-play companies in the global hydrogen segment, the index will also consider companies with at least 50% (25% for current components) of their revenues from fuel cells or industrial gases projects or projects that have the potential to generate at least 50% of their revenues from the fuel cell industry or the industrial gases industry.

The index supports sustainable forms of energy generation to reduce carbon emissions and ultimately contribute to the mitigation of climate change, meeting the UN's Sustainable Development Goals on Affordable and Clean Energy.

The MVIS® Global Hydrogen Economy ESG Index considers ESG factors as detailed in chapter 7.1 (Standard Filters). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

The 10%/8% capping scheme as described in section 3.2.8 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: 100% of the free-float market capitalization of the investable universe.

Review procedure:

1. All stocks in the investable universe are selected to the index.

2. If there are fewer than 20 eligible stocks, additional stocks will be added at the discretion of the Index Owner until 20 stocks are selected for the index based on the next largest companies that meet the business activity, product, or service offering criteria and are closest to meeting the liquidity criteria as described above.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Hydrogen Economy ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0CAD4	BN6HRB5	SL0CAD	MVHTWO	.MVHTWO
Total Return Net Index	DE000SL0CAE2	BN6HRC6	SL0CAE	MVHTWOTR	.MVHTWOTR

The index was launched on 22 December 2020 with a base index value of 1000.00 as of 15 December 2020.

4.76   MVIS® Global Junior Gold Miners Index

The MVIS® Global Junior Gold Miners Index tracks the performance of the global gold and silver mining small-cap segment. This includes companies with at least 50% (25% for current components) of their revenues from gold mining/royalties/streaming and/or silver mining/royalties/streaming or with mining projects that have the potential to generate at least 50% of their revenues from gold and/or silver when developed.

The 7% weighting scheme as described in section 3.2.9 is applied to ensure diversification. The components of this index are reviewed on a semi-annual basis in March and September and it is rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 100% of the free-float market capitalization of the investable small-cap universe with at least 25 companies.

Review procedure:

1. Companies are valued by full market capitalization (all secondary lines are grouped). All companies (and not securities) are sorted by full market capitalization in descending order.

2. Companies covering the top 60% of the full market capitalization are excluded. Only companies ranking between 60% and 98% qualify for the selection. However, existing components ranking between 55% and 60% or 98% and 99% also qualify for the selection.

3. All companies which qualified in step 2 are now viewed as securities (companies with secondary lines are ungrouped and treated separately). Only securities that meet all requirements of the investable index universe are added to the index.

4. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Junior Gold Miners Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000A1A4ZV8	B4MS195	A1A4ZV	MVGDXJ	.MVGDXJ
Total Return Net Index	DE000A1A4ZW6	B4MS0R6	A1A4ZW	MVGDXJTR	.MVGDXJTR

The index was launched on 31 August 2009 with a base index value of 1000.00 as of 31 December 2003.

4.77   MVIS® Global Low Carbon Energy Index

The MVIS® Global Low Carbon Energy Index provides exposure to companies that derive 50% (25% for current components) of revenue, operating activity, or energy generation capacity from renewable sources of energy, the development of related technologies, or sustainable building products that reduce energy consumption. Renewable sources of energy include: wind, solar, geothermal, hydro, hydrogen, waste, and biofuels. In addition, the index may include companies that derive 50% (25% for current components) of revenue or operating activity from electric vehicles and related technologies, air purification, smart grid, fuel cells and/or lithium-ion or other advanced battery technologies.
The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 95% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 90% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 90th and 98th percentiles also qualify for the index.

4. If the coverage is still below 95% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 95% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Low Carbon Energy Index is calculated as price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0CSY2	BM8QRP7	SL0CSY	MVSMOG	.MVSMOG
Total Return Net Index	DE000SL0CSZ9	BM8QRQ8	SL0CSZ	MVSMOGTR	.MVSMOGTR

The index was launched on 23 February 2021 with a base index value of 1000.00 as of 31 December 2015.

4.78   MVIS® Global Oil Refiners Index

The MVIS® Global Oil Refiners Index is a global index that tracks the performance of the global oil refining segment. This includes companies with at least 50% (25% for current components) of their revenues from crude oil refining. Products of these companies may include gasoline, diesel, jet fuel, fuel oil, naphtha, and other petrochemicals. Companies which operate in the marketing and distribution of these products are included if refining is performed in company owned refineries.
The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Oil Refiners Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0ZW4	BXQ9MD8	SLA0ZW	MVCRAK	.MVCRAK
Total Return Net Index	DE000SLA0ZX2	BXQ9MF0	SLA0ZX	MVCRAKTR	.MVCRAKTR

The index was launched on 21 May 2015 with a base index value of 1000.00 as of 31 December 2005.

4.79 MVIS® Global Rare Earth/Strategic Metals Index

The MVIS® Global Rare Earth/Strategic Metals Index tracks the performance of the global rare earth and strategic metals segment. This includes companies with at least 50% (25% for current components) of their revenues from rare earth / strategic metals or with mining projects that have the potential to generate at least 50% of their revenues from rare earth / strategic metals when developed.

Minor Metals/ Mineral		Rare Earth Metals / Minerals	
Antimony	Manganese	Cerium	Terbium
Arsenic	Molybdenum	Dysprosium	Thulium
Beryllium	Niobium = Columbium	Erbium	Ytterbium
Bismuth	Rhenium	Europium	Yttrium
Cadmium	Selenium	Gadolinium	
Chromium	Strontium	Holmium	
Cobalt	Tantalum	Lanthanum	
Gallium	Tellurium	Lutetium	
Germanium	Thallium	Neodymium	
Hafnium	Titanium	Praseodymium	
Indium	Tungsten	Promethium	
Lithium	Vanadium	Samarium	
Magnesium	Zircon and Zirconium	Scandium	

The MVIS® Global Rare Earth/Strategic Metals Index includes "Refiners", "Recyclers" and "Producers" of rare earth / strategic metals and minerals.
The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 20 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number in the index is still below 20, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 20.

5. In case the number of eligible companies is below 20, additional companies are added by the Index Owner's decision until the number of stocks equals 20.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market

capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Rare Earth/Strategic Metals Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0RE9	B4QYVK0	SLA0RE	MVREMX	.MVREMX
Total Return Net Index	DE000SLA0RF6	B4V5FZ1	SLA0RF	MVREMXTR	.MVREMXTR

The index was launched on October 13, 2010 with a base index value of 1000.00 as of December 28, 2007.

4.80 MVIS® Global Space Industry ESG Index

The MVIS® Global Space Industry ESG Index is a global index that tracks the performance of the global space exploration, equipment and communications industries. This includes companies with at least 50% of their revenues (25% for current components) from operating segments that include space-related products and services in the following areas: Space Exploration (including design of commercial spacecrafts, space tourism, scientific research, or delivery of equipment or cargo to space); Rockets and Propulsion Systems (including products and services directly related to or to space vehicle systems or equipment, space payload, or other materials and equipment used to build spacecrafts or other vehicles used in space); Satellite Equipment and Communications Solutions (including systems and software for satellite-based communication but excluding Pay-TV and communications service providers); and Other Satellite Equipment (including satellite equipment, systems or software for areas such as research, earth observation, space imaging or GPS).

As the space industry advances giving mankind long term options for sustainability and alternative solutions for sustainable resources, it is to be expected that space exploration and satellite technologies could be key to addressing climate change and food sustainability. In addition, the satellite industry is critical to verifying and identifying environmental impacts.

The MVIS® Global Space Industry ESG Index considers ESG factors as detailed in chapter 7.7 (Filters for MVSPC). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS are not eligible for inclusion.

The 8% Cap capping scheme as described in section 3.2.3 is applied to ensure diversification with the following exception: Index components with less than 50% of revenue exposure from space-related products and services are capped at 4.5%.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision, first by adding investable companies with at least 25% of revenue from space-related industries then by adding the next largest and most liquid companies with at least 50% of revenue from space-related industries, until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Space Industry ESG Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0D497	BP6SB09	SL0D49	MVSPC	.MVSPC
Total Return Net Index	DE000SL0D5A9	BP6SB10	SL0D5A	MVSPCTR	.MVSPCTR

The index was launched launched on 31 August 2021 with a base index value of 1000.00 as of 31 December 2019.

4.81   MVIS® Global Uranium & Nuclear Energy Index

The MVIS® Global Uranium & Nuclear Energy Index is a global index that tracks the performance of the global uranium and nuclear energy segment. This includes companies with at least 50% (40% for current components) of their revenues from uranium mining, mining projects that have the potential to generate at least 50% of their revenues from uranium when developed, in construction, engineering and maintenance of nuclear power facilities and nuclear reactors, production of electricity from nuclear sources, the equipment and technology or services to the nuclear power industry.
The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Uranium & Nuclear Energy Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0VH4	B70X922	SLA0VH	MVNLR	.MVNLR
Total Return Net Index	DE000SLA0VJ0	B7MGHC5	SLA0VJ	MVNLRTR	.MVNLRTR

The index was launched on 18 July 2012 with a base index value of 1000.00 as of 29 December 2006.

4.82   MVIS® Global Video Gaming & eSports Index

The MVIS® Global Video Gaming & eSports Index is a global index that tracks the performance of the global video gaming and eSports segment. This includes companies with at least 50% (25% for current components) of their revenues from video gaming and/or eSports. These companies may include those that develop video games and related software or hardware such as computer processors and graphics cards used in video gaming systems and related hardware such as controllers, headsets, and video gaming consoles. These companies may also include those that offer streaming services, develop video games and/or hardware for use in eSports events and are involved in eSports events such as league operators, teams, distributors and platforms.
The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Global Video Gaming & eSports Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA5J17	BG1G1D8	SLA5J1	MVESPO	.MVESPO
Total Return Net Index	DE000SLA5DJ7	BG1G1F0	SLA5DJ	MVESPOTR	.MVESPOTR

The index was launched on 16 July 2018 with a base index value of 1000.00 as of 31 December 2014.

The MVIS® Global Video Gaming & eSports Index is also calculated and disseminated in AUD, with the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0BEY4	BKPVKC9	SL0BEY	MVESPOA	.MVESPOA
Total Return Net Index	DE000SL0BEZ1	BKPVKK7	SL0BEZ	MVESPOAT	.MVESPOAT

The index was launched on 13 August 2020 with a base index value of 1000.00 as of 31 December 2014.

4.83   MVIS® Indonesia Index

The index includes both local and non-local companies:

- Local companies are incorporated in Indonesia.

- Non-local companies are companies incorporated outside of Indonesia whose revenues/related assets in Indonesia are at least 50% (25% for current components).

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, then the largest remaining stocks are selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® Indonesia Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0JP2	B3VX4D9	SLA0JP	MVIDX	.MVIDX
Total Return Net Index	DE000SLA0JT4	B3TFKW8	SLA0JT	MVIDXTR	.MVIDXTR

The index was launched on 24 November 2008 with a base index value of 1000.00 as of 31 December 2002.

4.84   MVIS® North America Energy Infrastructure Index

The MVIS® North America Energy Infrastructure Index tracks the performance of the North American energy infrastructure/midstream segment. This includes companies (incl. MLPs) with at least 50% (25% for current components) of their revenues from energy infrastructure/midstream. These companies may include those that are involved in oil and gas storage and transportation. These companies may be involved in oil and gas pipelines, storage facilities, and other activities associated with transporting, storing and gathering natural gas, natural gas liquids, crude oil or refined products. Companies must be incorporated and listed in Canada or the USA.
The 8%/partnership capping scheme as described in section 3.2.4 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 30 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 30, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 30.

5. In case the number of eligible companies in the 'partnerships' bucket is less than 6 and less than 15 in the 'others' bucket, the largest remaining stocks in the respective part of the universe will be selected until these numbers are reached.

6. In case the number of eligible companies is below 30, additional companies are added by the Index Owner's decision until the number of stocks equals 30.

As the weighting scheme needs at least 6 components in the 'partnerships' bucket and 15 components in the 'others' bucket, the quarterly rebalancing in June and December is not possible if the number of components drops below these numbers. In such case, the largest non-components in the previous quarters' selection in the respective part of the universe will be added until these numbers are achieved.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.

The index is disseminated in USD.

The MVIS® North America Energy Infrastructure Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA9PZ9	BKTF2J8	SLA9PZ	MVEINC	.MVEINC
Total Return Net Index	DE000SLA9P07	BKTF2K9	SLA9P0	MVEINCTR	.MVEINCTR
Total Return Gross Index	DE000SLA9P15	BKTF2L0	SLA9P1	MVEINCTG	.MVEINCTG

The index was launched on 16 October 2019 with a base index value of 1000.00 as of 31 December 2013.

4.85   MVIS® South Korea Index

The index includes both local and non-local companies:

- Local companies are incorporated in South Korea.

- Non-local companies are companies incorporated outside of South Korea whose revenues/related assets in South Korea are at least 50% (25% for current components).

The 8% capping scheme as described in section 3.2.3 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 70% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 65% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 65th and 75th percentiles also qualify for the index.

4. If the coverage is still below 70% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 70% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® South Korea Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA3L56	BZ049D2	SLA3L5	MVKOR	.MVKOR
Total Return Net Index	DE000SLA3L64	BZ049F4	SLA3L6	MVKORTR	.MVKORTR

The index was launched on 1 June 2017 with a base index value of 1000.00 as of 29 December 2006.

4.86 MVIS® South Korea Equal Weight Index

The index includes both local and non-local companies:

- Local companies are incorporated in South Korea.

- Non-local companies are companies incorporated outside of South Korea whose revenues/related assets in South Korea are at least 50% (25% for current components).

The MVIS® South Korea Equal Weight Index has the same index constituents as the MVIS® South Korea Index (MVKOR). The only difference is the weighting scheme of both indexes. Index components are equally weighted as described in section 3.2.2.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 70% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 65% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 65th and 75th percentiles also qualify for the index.

4. If the coverage is still below 70% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 70% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® South Korea Equal Weight Index is calculated as a price index and a total return net index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA3L72	BZ049G5	SLA3L7	MVKREQ	.MVKREQ
Total Return Net Index	DE000SLA3L80	BZ049H6	SLA3L8	MVKREQTR	.MVKREQTR

The index was launched on 1 June 2017 with a base index value of 1000.00 as of 29 December 2006.

4.87 MVIS® US Business Development Companies Index

The index includes companies which are treated as Business Development Companies (BDC) and are listed and incorporated in the United States. To qualify as a BDC, a company must be organized under the laws of, and have its principal place of business in the U.S., be registered with the Securities Exchange Commission and have elected to be regulated as a BDC under the Investment Company Act of 1940. The 4.6%/22.5%/48% capping scheme as described in section 3.2.12 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 95% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 95th and 99th percentiles also qualify for the index.

4. If the number of components in the index is still below 25, the largest remaining stocks will be selected until the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when either the US equity market is open for trading or at least one of the index components is available for trading.
The index is disseminated in USD.

The MVIS® US Business Development Companies Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0G6G1	BRRFH72	SL0G6G	MVBDC	.MVBDC
Total Return Net Index	DE000SL0G6H9	BRRFHZ0	SL0G6H	MVBDCTR	.MVBDCTR
Total Return Gross Index	DE000SL0G6J5	BRRFJ21	SL0G6J	MVBDCTRG	.MVBDCTRG

The index was launched on 19 June 2023 with a base index value of 1000.00 as of 29 June 2007. Prior to the index launch date the index histories of MVBIZD, MVBIZDTR and MVBIZDTG were used.

4.88   MVIS® US Listed Biotech 25 Index

The index includes US exchange-listed companies that derive at least 50% (25% for current components) of their revenues from bio-technology. This includes companies engaged primarily in research (including research contractors) and development as well as production, marketing and sales of drugs based on genetic analysis and diagnostic equipment. Pharmacies are excluded.
The 4.5%/20%/50% capping scheme as described in section 3.2.11 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 25 companies.

Review procedure:

1. The largest 50 stocks (by full market capitalization) from the investable universe qualify.

2. The 50 stocks are ranked in two different ways - by free-float market capitalization in descending order (the largest companies receives rank "1") and then by three-month average-daily-trading volume in descending order (the most liquid companies receives rank "1"). These two ranks are added up.

3. The 50 stocks are ranked now by their sum of the two ranks in step 2 in ascending order. If two companies have the same sum of ranks, then the larger company is placed on top.

   (a) Initially, the highest ranked 25 companies made up the index.
   (b) On-going, a 10-40 buffer is applied: The highest ranked 10 companies qualify. The remaining 15 companies are selected from the highest ranked remaining current index components ranked between 11 and 40. If the number of selected companies is still below 25, then the highest ranked remaining stocks are selected until 25 companies were selected.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its free-float market capitalization, weighted with the capping factor of the uncapped components in the small-weight group of the weighting scheme. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MVIS® US Listed Biotech 25 Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0LB8	B68L4M6	SLA0LB	MVBBH	.MVBBH
Total Return Net Index	DE000SLA0LM5	B4QZQM0	SLA0LM	MVBBHTR	.MVBBHTR
Total Return Gross Index	DE000SLA1CF6	B8J7XY2	SLA1CF	MVBBHTRG	.MVBBHTRG

Price and total return net versions were launched on 12 August 2011 with a base index value of 1000.00 as of 29 September 2000, the total return gross was launched on 13 February 2013 with a base value of 1000.00 as of 11 August 2011.

4.89   MVIS® US Listed Oil Services 25 Index

The index includes US exchange-listed companies that derive at least 50% (25% for current components) of their revenues from oil services to the upstream oil sector. This includes companies engaged primarily in oil equipment, oil services or oil drilling.
The 4.5%/20%/50% capping scheme as described in section 3.2.11 is applied to ensure diversification. The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 25 companies.

Review procedure:

1. The largest 50 stocks (by full market capitalization) from the investable universe qualify.

2. The 50 stocks are ranked in two different ways - by free-float market capitalization in descending order (the largest companies receives rank "1") and then by three-month average-daily-trading volume in descending order (the most liquid companies receives rank "1"). These two ranks are added up.

3. The 50 stocks are ranked now by their sum of the two ranks in step 2 in ascending order. If two companies have the same sum of ranks, then the larger company is placed on top.

    (a) Initially, the highest ranked 25 companies made up the index.
    (b) On-going, a 10-40 buffer is applied: The highest ranked 10 companies qualify. The remaining 15 companies are selected from the highest ranked remaining current index components ranked between 11 and 40. If the number of selected companies is still below 25, then the highest ranked remaining stocks are selected until 25 companies were selected.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its free-float market capitalization, weighted with the capping factor of the uncapped components in the small-weight group of the weighting scheme. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MVIS® US Listed Oil Services 25 Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0LQ6	B3XM0Z8	SLA0LQ	MVOIH	.MVOIH
Total Return Net Index	DE000SLA0LR4	B4QBTG3	SLA0LR	MVOIHTR	.MVOIHTR
Total Return Gross Index	DE000SLA1CG4	B8S88Q3	SLA1CG	MVOIHTRG	.MVOIHTRG

Price and total return net versions were launched on 12 August 2011 with a base index value of 1000.00 as of 29 September 2000, the total return gross was launched on 13 February 2013 with a base value of 1000.00 as of 11 August 2011.

4.90   MVIS® US Listed Pharmaceutical 25 Index

The index includes US exchange-listed companies that derive at least 50% (25% for current components) of their revenues from pharmaceuticals. This includes companies engaged primarily in research (including research contractors) and development as well as production, marketing and sales of pharmaceuticals. Pharmacies are excluded.
The 4.5%/20%/50% capping scheme as described in section 3.2.11 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 25 companies.

Review procedure:

1. The largest 50 stocks (by full market capitalization) from the investable universe qualify.

2. The 50 stocks are ranked in two different ways - by free-float market capitalization in descending order (the largest companies receives rank "1") and then by three-month average-daily-trading volume in descending order (the most liquid companies receives rank "1"). These two ranks are added up.

3. The 50 stocks are ranked now by their sum of the two ranks in step 2 in ascending order. If two companies have the same sum of ranks, then the larger company is placed on top.

    (a) Initially, the highest ranked 25 companies made up the index.
    (b) On-going, a 10-40 buffer is applied: The highest ranked 10 companies qualify. The remaining 15 companies are selected from the highest ranked remaining current index components ranked between 11 and 40. If the number of selected companies is still below 25, then the highest ranked remaining stocks are selected until 25 companies were selected.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its free-float market capitalization, weighted with the capping factor of the uncapped components in the small-weight group of the weighting scheme. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MVIS® US Listed Pharmaceutical 25 Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0LS2	B4RGLR2	SLA0LS	MVPPH	.MVPPH
Total Return Net Index	DE000SLA0LT0	B4LWXJ2	SLA0LT	MVPPHTR	.MVPPHTR
Total Return Gross Index	DE000SLA1CM2	B88HTJ0	SLA1CM	MVPPHTRG	.MVPPHTRG

Price and total return net versions were launched on 12 August 2011 with a base index value of 1000.00 as of 29 September 2000, the total return gross was launched on 13 February 2013 with a base value of 1000.00 as of 11 August 2011.

4.91   MVIS® US Listed Retail 25 Index

The index includes US exchange-listed companies that derive at least 50% (25% for current components) of their revenues from retail. This includes companies engaged primarily in retail distribution; wholesalers; online, direct mail retailers; multi-line retailers; specialty retailers, such as, apparel, automotive, computer and electronics, drug, home improvement, home furnishing retailers; and food and other staples retailers. The 4.5%/20%/50% capping scheme as described in section 3.2.11 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 25 companies.

Review procedure:

1. The largest 50 stocks (by full market capitalization) from the investable universe qualify.

2. The 50 stocks are ranked in two different ways - by free-float market capitalization in descending order (the largest companies receives rank "1") and then by three-month average-daily-trading volume in descending order (the most liquid companies receives rank "1"). These two ranks are added up.

3. The 50 stocks are ranked now by their sum of the two ranks in step 2 in ascending order. If two companies have the same sum of ranks, then the larger company is placed on top.

   (a) Initially, the highest ranked 25 companies made up the index.
   (b) On-going, a 10-40 buffer is applied: The highest ranked 10 companies qualify. The remaining 15 companies are selected from the highest ranked remaining current index components ranked between 11 and 40. If the number of selected companies is still below 25, then the highest ranked remaining stocks are selected until 25 companies were selected.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its free-float market capitalization, weighted with the capping factor of the uncapped components in the small-weight group of the weighting scheme. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MVIS® US Listed Retail 25 Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0LU8	B3ZB7L8	SLA0LU	MVRTH	.MVRTH
Total Return Net Index	DE000SLA0LV6	B402887	SLA0LV	MVRTHTR	.MVRTHTR
Total Return Gross Index	DE000SLA1CH2	B8BHHS2	SLA1CH	MVRTHTRG	.MVRTHTRG

Price and total return net versions were launched on 12 August 2011 with a base index value of 1000.00 as of 29 September 2000, the total return gross was launched on 13 February 2013 with a base value of 1000.00 as of 11 August 2011.

4.92   MVIS® US Listed Semiconductor 10% Capped ESG Index

The index includes US exchange-listed companies that derive at least 50% (25% for current components) of their revenues from semiconductors. This includes companies engaged primarily in the production of semiconductors and semiconductor equipment.

The MVIS® US Listed Semiconductor 10% Capped ESG Index considers ESG factors as detailed in chapter 7.1 (Standard Filters). MarketVector Indexes utilizes ESG data provided by ISS. The index does not consider companies that violate certain ESG criteria included in the following categories: Norm-based research, controversial weapons, sector exposure screening, and energy extractives. Further, companies that are not covered by ISS or for which all relevant data fields are not collected by ISS may be eligible for inclusion.

The 10% capping scheme as described in section 3.2.7 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 25 companies.

Review procedure:

1. The largest 50 stocks (by full market capitalization) from the investable universe qualify.

2. The 50 stocks are ranked in two different ways - by free-float market capitalization in descending order (the largest companies receives rank "1") and then by three-month average-daily-trading volume in descending order (the most liquid companies receives rank "1"). These two ranks are added up.

3. The 50 stocks are ranked now by their sum of the two ranks in step 2 in ascending order. If two companies have the same sum of ranks, then the larger company is placed on top.

   (a) Initially, the highest ranked 25 companies made up the index.
   (b) On-going, a 10-40 buffer is applied: The highest ranked 10 companies qualify. The remaining 15 companies are selected from the highest ranked remaining current index components ranked between 11 and 40. If the number of selected companies is still below 25, then the highest ranked remaining stocks are selected until 25 companies were selected.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MVIS® US Listed Semiconductor 10% Capped ESG Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SL0BFA1	BKPVBK4	SL0BFA	MVSMC	.MVSMC
Total Return Net Index	DE000SL0BFB9	BKPVBM6	SL0BFB	MVSMCTR	.MVSMCTR
Total Return Gross Index	DE000SL0BFC7	BKPVBL5	SL0BFC	MVSMCTRG	.MVSMCTRG

The index was launched on 13 August 2020 with a base index value of 1000.00 as of 31 December 2011.

4.93   MVIS® US Listed Semiconductor 25 Index

The index includes US exchange-listed companies that derive at least 50% (25% for current components) of their revenues from semiconductors. This includes companies engaged primarily in the production of semiconductors and semiconductor equipment.
The 4.5%/20%/50% capping scheme as described in section 3.2.11 is applied to ensure diversification.

The components of this index are reviewed on a semi-annual basis in March and September, and are rebalanced on a quarterly basis in March, June, September, and December. It follows review schedule 1 in section 3.4.1. Target coverage: 25 companies.

Review procedure:

1. The largest 50 stocks (by full market capitalization) from the investable universe qualify.

2. The 50 stocks are ranked in two different ways - by free-float market capitalization in descending order (the largest companies receives rank "1") and then by three-month average-daily-trading volume in descending order (the most liquid companies receives rank "1"). These two ranks are added up.

3. The 50 stocks are ranked now by their sum of the two ranks in step 2 in ascending order. If two companies have the same sum of ranks, then the larger company is placed on top.

   (a) Initially, the highest ranked 25 companies made up the index.
   (b) On-going, a 10-40 buffer is applied: The highest ranked 10 companies qualify. The remaining 15 companies are selected from the highest ranked remaining current index components ranked between 11 and 40. If the number of selected companies is still below 25, then the highest ranked remaining stocks are selected until 25 companies were selected.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its free-float market capitalization, weighted with the capping factor of the uncapped components in the small-weight group of the weighting scheme. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MVIS® US Listed Semiconductor 25 Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0LW4	B6RXJ95	SLA0LW	MVSMH	.MVSMH
Total Return Net Index	DE000SLA1LB6	B6S1JW1	SLA1LB	MVSMHTR	.MVSMHTR
Total Return Gross Index	DE000SLA1CK6	B990N82	SLA1CK	MVSMHTRG	.MVSMHTRG

Price and total return net versions were launched on 12 August 2011 with a base index value of 1000.00 as of 29 September 2000, the total return gross was launched on 13 February 2013 with a base value of 1000.00 as of 11 August 2011.

4.94 MVIS® US Mortgage REITs Index

The index includes REITs with at least 50% (25% for current components) of their revenues from/related assets in mortgages, which are listed and incorporated in the United States. This includes REITs which are primarily engaged in the purchase or service of commercial or residential mortgage loans or mortgage related securities.
The 4.5%/20%/50% capping scheme as described in section 3.2.11 is applied to ensure diversification.

The components of this index are reviewed on a quarterly basis, and it follows review schedule 1 in section 3.4.1. Target coverage: At least 90% of the free-float market capitalization of the investable universe with at least 25 companies.

Review procedure:

1. All stocks in the investable universe are sorted in terms of free-float market capitalization in descending order.

2. Stocks covering the top 85% of the free-float market capitalization of the investable universe qualify for selection.

3. Existing components between the 85th and 98th percentiles also qualify for the index.

4. If the coverage is still below 90% or the number of components in the index is still below 25, the largest remaining stocks will be selected until coverage of at least 90% is reached and the number of stocks equals 25.

5. In case the number of eligible companies is below 25, additional companies are added by the Index Owner's decision until the number of stocks equals 25.

For all corporate events that result in a stock deletion from the index, the deleted stock will be replaced with the highest ranked non-component on the most recent selection list immediately only if the number of components in the index would drop below 20. The replacement stock will be added at the same weight as the deleted stock. Only in case the number of components drops below its minimum due to a merger of two or more index components, the replacement stock will be added with its uncapped free-float market capitalization weight. In all other cases, i.e. there is no replacement, the additional weight resulting from the deletion will be redistributed proportionally across all other index constituents.

The index is calculated weekdays between 01:00 and 22:40 (CET) and the index values are disseminated to data vendors every 15 seconds on days when the US equity market is open for trading.
The index is disseminated in USD.

The MVIS® US Mortgage REITs Index is calculated as a price index, a total return net index and a total return gross index and has the following identifiers:

Index Type	ISIN	SEDOL	WKN	Bloomberg	Reuters
Price Index	DE000SLA0MP6	B52Q0B1	SLA0MP	MVMORT	.MVMORT
Total Return Net Index	DE000SLA0MR2	B4SH9D6	SLA0MR	MVMORTTR	.MVMORTTR
Total Return Gross Index	DE000SLA2MG1	B98F946	SLA2MG	MVMORTTG	.MVMORTTG

Price and total return net versions were launched on 4 August 2011 with a base index value of 1000.00 as of 30 December 2004, the total return gross was launched on 07 February 2013 with a base value of 1000.00 as of 2 August 2011.

5   Ongoing Maintenance

5.1   Changes to Free-Float Factors and Number of Shares

Changes to the number of shares or the free-float factors due to corporate actions like stock dividends, splits, rights issues, spin-offs etc. are implemented on the ex-date.

Simple share/float changes are implemented the first business day of the following month.

5.2   Initial Public Offerings (IPOs), SPACs and Spin-Offs

An IPO stock is eligible for fast-track addition to the investable index universe once; either at the next quarterly/semi-annual review if it has been trading since at least the last trading day of the month prior to the review snapshot dates (i.e., the last trading day in February, May, August or November) or else at the following quarterly/semi-annual review. In order to be added to the index the IPO stock has to meet the size and liquidity requirements:

- the IPO must be in the selection range (excl. the buffer[s]), and

- the IPO must have a full market capitalization exceeding 150.0m USD, and

- the IPO must have a free-float factor of at least 10%, and

- the IPO must have an average-daily-trading volume of at least 1.0m USD, and

- the IPO must have traded at least 250,000 shares per month (or per 22 days).

In case the size and liquidity criteria are stricter on an individual index basis, these stricter rules, as defined in chapter 4, apply.

This rule is applicable for newly spun-off companies and post-merger/acquisition SPACs (using the merger/acquisition date like an IPO date) as well.

For the MVIS® Global Digital Assets Equity Index a modified rule (not considering SPACs) applies:

- a monthly review snapshot is taken based on the last trading day of each month. The same eligibility rules as for the quarterly inclusion apply on a monthly basis (except for SPACs). The new composition is implemented after close of the third Friday of the following month. The weighting cap factors are based on closing data of the Wednesday prior to the second Friday in a quarter-end month. Additions which enter the index by this rule and not the regular quarterly review receive a maximum weight of 4.5%.

- In case the IPO/spin-off exceeds a full market capitalization of USD 1bln on the Friday following the effective date/if the Friday is the effective date, it will be added after close of the Friday of the following week. The above mentioned liquidity rules (shares traded, average-daily-trading volume) do not hold in this case; the free-float factor must be greater or equal than 10%. The weighting cap factors are based on closing data of the Friday prior to implementation. Additions which enter the index by this rule and not the regular quarterly review receive a maximum weight of 4.5%.

5.3   Changes due to Mergers & Takeovers

A merger or takeover is deemed successful if it has been declared wholly unconditional and has received approval of all regulatory agencies with jurisdiction over the transaction. The result of a merger or takeover is typically one surviving stock and one or more non-surviving stocks that may not necessarily be de-listed from the respective trading system(s).

- If an index component merges with or takes over another index component:

  The surviving stock remains in the index and the other stock is deleted immediately from the index. Its shares and float are adjusted according to the terms of the merger/takeover. The index market capitalization of the merged company corresponds to the market capitalization of the two separate companies.

- If an index component merges with or takes over a non-index component:

  - If the surviving stock meets the index requirements (for country/sector, market capitalization and free-float), it will remain in the index and its shares and float will be adjusted according to the terms of the merger/takeover.

  - If the surviving stock does not meet the index requirements (for country/sector, market capitalization and free-float), it will be deleted immediately from the index.

- If a non-index component merges with or takes over an index component:

  - If the surviving stock meets the index requirements (for country/sector, market capitalization and free-float), it will be added to the index (shares and float adjusted according to the terms of the merger/takeover) and will replace the current index component.

  - If the surviving stock does not meet the index requirements (for country/sector, market capitalization and free-float), it will not be added to the index and the current index component will be deleted immediately from the index.

5.4   Changes due to Spin-Offs

Each spin-off stock is immediately added to the Index for at least two trading days, if traded on its ex-date. If a spin-off company does not qualify for the Index, it will be deleted based on its respective closing price. Shares and floats of the surviving companies are adjusted according to the terms of the spin-off.

5.5   Additions due to Replacements

In case the number of index components drops below the minimum component number and no non-component stock is eligible as a replacement, the determination of the addition is subject to the Index Owner's decision.

5.6   Changes to the Index Guide

Any changes to the Index Guide will be reviewed and approved by the Legal and Compliance Department. Legal and Compliance may also request a conclusive description and further information on any change and may consult the operations department on such changes. The key elements to be analysed in this phase of the change process are robustness, transparency, reliability and integrity. The result of the review will be communicated to the operations department. The email will be archived by the operations department.

In case of changes that might immediately change the composition of an index or must be considered material for any other reason also need to be approved by the Independent Oversight Function ("IOF") prior to their publication and implementation.

In case of material changes an advance notice will be published and provided to users. MarketVector Indexes will generally disseminate a notification related to an Index Guide change 30 days prior to the change. A shorter period of time may be applied at MarketVector Indexes' discretion if the relevant index has not been licensed for a financial product to a third party. The notice will describe a clear time frame that gives the opportunity to analyse and comment upon the impact of such proposed material change. Any material comments received in relation to the Index Guide change and MarketVector Indexes' response to those comments will be made publicly accessible after any consultation, except where confidentiality has been requested by the originator of the comments.

5.7   Discretion regarding the Use of Input Data and Extraordinary Events

Pursuant to Art. 12 No.1. (b), MarketVector Indexes has established the following rules identifying how and when discretion may be exercised in the administration of an index.
In case input data are or appear to be qualitatively inferior or different sources provide different data, an extraordinary event, or a situation is not covered by the index rules, MarketVector Indexes may use or change data/index composition at its own discretion according to the following discretion policy after a plausibility check. Regarding input data, this may include:

- Liquidity and size data,

- Ownership structures,

- Revenue and asset breakdowns,

- Corporate action information,

- Dividends, volatility and other secondary data.

Regarding extraordinary events, this may include:

- Trading stops,

- Regulatory actions,

- Detection of fraud,

- Tradability,

- Etc.

Any changes must subject to reasonable discretion. The decision on any change must be required, appropriate, commensurable and in line with the respective index scope and objective and must reasonably consider in a balance weight the interest of Users, investors in related products and the integrity of the market.

Index operations ensures consistency in the use of discretion in its judgement and decision. Employees involved in the operations team must have shown the respective experience and skills. Significant decisions are subject to sign-off by a supervisor. In case of material changes to data the relevant situation will be analysed in detail, described and presented to the IOF and discussed and reviewed with the IOF.

The broad range of possible data quality problems does not allow to define specific steps for each possible instance. MarketVector Indexes will always weight the different interest of the index users, the integrity of the market and other involved parties and determine the least disadvantageous measure that equally considers the relevant interests best.

In order to avoid individual decisions on the use of data in similar cased for the future an update of the index rules can be taken into consideration if applicable. Other possible mitigation measures are the change of input data sources or providers and/or own data research where possible and reasonable.

Records are kept about material judgement or discretion by MarketVector Indexes and will include the reasoning for said judgement or discretion.

5.8   Input Data and Contributor Selection

According to the input data requirements under Art. 11 of the Benchmark Regulation, the following shall apply with regard to the input data used for the management and provision of an index and the relevant input data providers ("Contributors"):

- the input data shall be sufficient to represent accurately and reliably the market or economic reality that the benchmark is intended to measure;

- the input data shall be transaction data, if available and appropriate. If transaction data is not sufficient or is not appropriate to represent accurately and reliably the market or economic reality that the index is intended to measure, input data which is not transaction data may be used, including estimated prices, quotes and committed quotes, or other values;

- the input data shall be verifiable;

- clear guidelines regarding the types of input data, the priority of use of the different types of input data and the exercise of expert judgement, to ensure compliance with the Index Guide and index methodology and the aforementioned requirements are defined in the Code of Conduct for Contributors; and

- where an index is based on input data from Contributors, MarketVector Indexes will obtain, where appropriate, the input data from a reliable and representative panel or sample of Contributors so as to ensure that the resulting index is reliable and representative of the market or economic reality that the index is intended to measure.

In order to control the quality of contributors, MarketVector Indexes will conduct the following controls:

- Evaluate market share, reputation, quality and cost of possible input data sources and providers before selecting them on the basis of the gathered information and data;

- Compare the input data of one Contributor with the input data from one or more other Contributors in order to ensure the integrity and accuracy of the input data and in case of bad quality replace a Contributor with another Contributor.

MarketVector Indexes will not use input data from a contributor if it has any indication that the Contributor does not adhere to its Code of Conduct for Contributors and in such a case shall obtain representative publicly available data.

6   Calculation

6.1   Index Formula

The indexes are calculated using the Laspeyres' formula:

$$Index\ Value = \frac{\sum_{i=1}^{n} p_i * q_i * ff_i * cf_i * fx_i}{D} = \frac{M}{D}.$$

Where (for all stocks (i) in the Index):

p_i = stock price,
q_i = number of shares,
ff_i = free float factor,
fx_i = exchange rate (local currency to index currency),
cf_i = (country- or sector-) weighting cap factor (if applicable, otherwise set to 1),
M = free-float market capitalization of the index,
D = divisor.

6.2   Input Data

The following rounding procedures are used for the index calculation:

- Rounding to 2 decimal places:
    - index values (MVMORT[TR/TG], MVBIZD[TR/TG], MVBDC[TR/TRG]: 3 decimals),
    - free-float factors (ff_i),
- Rounding to 4 decimal places:
    - stock prices (p_i),
- Rounding to 6 decimal places:
    - divisors (D),
- Rounding to 12 decimal places:
    - exchange rates (fx_i),
- Rounding to 16 decimal places:
    - company-weighting cap factors (cf_i).

6.3   Divisor Adjustments

Index maintenance - reflecting changes in shares outstanding, capital actions, addition or deletion of stocks to the Index - should not change the level of the index. This is accomplished with an adjustment to the divisor. Any change to the stocks in the index that alters the total market value of the index while holding stock prices constant will require a divisor adjustment.

$$Divisor_{new} = Divisor_{old} * \frac{\sum_{i=1}^{n} p_i * q_i * ff_i * cf_i * fx_i \pm \Delta MC}{\sum_{i=1}^{n} p_i * q_i * ff_i * cf_i * fx_i}.$$

$\Delta MC =$ Difference between closing and adjusted closing market capitalization of the index.

6.4   Corporate Action Related Adjustments

Corporate actions range widely from routine share issuances or buy backs to unusual events like spin-offs or mergers. These are listed on the table below with notes about the necessary changes and whether the divisor will be adjusted.

p_i = stock price,

q_i = number of shares.

- *Cash dividend (for total return indexes only)*   Divisor change: Yes

  $$p_{(i,adjusted)} = p_i - (Dividend * (1 - Withholding\ Tax))$$

  (In total return gross indexes the withholding tax is 0.)

- *Special cash dividend (for price and total return indexes)*   Divisor change: Yes

  $$p_{(i,adjusted)} = p_i - (Dividend * (1 - Withholding\ Tax))$$

  (In total return gross indexes the withholding tax is 0.)

- *Split*   Divisor change: No

  Shareholders receive 'B' new shares for every 'A' share held.

  $$p_{(i,adjusted)} = p_i * A/B$$

  $$q_{(i,adjusted)} = q_i * B/A$$

- *Rights Offering*   Divisor change: Yes

  Shareholders receive 'B' new shares for every 'A' share held. If the subscription-price is either not available or not smaller than the closing price, no adjustment will be made.

  $$p_{(i,adjusted)} = ((p_i * A) + (Subscription\ Price * B))/(A + B)$$

  $$q_{(i,adjusted)} = q_i * (A + B)/A$$

- *Stock dividend (withholding taxes are applied, if applicable)*   Divisor change: No

  Shareholders receive 'B' new shares for every 'A' share held.

  $$p_{(i,adjusted)} = p_i * A/(A + B)$$

  $$q_{(i,adjusted)} = q_i * (A + B)/A$$

- *Stock dividend from treasury*
  (withholding taxes are applied, if applicable)   Divisor change: Yes

  Stock dividends from treasury are adjusted as ordinary (adjustments for price and total return indexes) or special (adjustments for total return indexes only) cash dividends. Shareholders receive 'B' new shares for every 'A' share held.

  $$p_{(i,adjusted)} = p_i - (p_i * B)/(A + B)$$

- *Stock dividend of a different company security*
  (withholding taxes are applied, if applicable)   Divisor change: No

  The shares of the different company will be added according to the terms.

- *Spin-offs*   Divisor change: No

  Shareholders receive 'B' new shares for every 'A' share held.

  The spun-off company will be added to all indexes where the parent company is an index constituent according to the transaction terms, with a price of zero, on the ex-date. If the spun-off does not start

trading on the ex-date a fixed indicative price will be used until the first trading day. If an indicative price is not possible to be calculated the spun-off company will be added with a price of zero to the index. If the spun-off is not eligible for the index it will be deleted after 2 trading days.

- *Addition/Deletion of a company*   Divisor change: Yes

  Net change in market value determines the divisor adjustment.

- *Changes in shares outstanding*   Divisor change: Yes

  Any secondary issuance, share repurchase, buy back, tender offer, Dutch auction, exchange offer, bought deal equity offering or prospectus offering will be updated at the quarterly review if the change is smaller than 10%. Changes larger than 10% will be pre-announced (3 trading days notice) and implemented effective the following month (on a best effort basis). If necessary and information is available, resulting float changes will be taken into consideration.

- *Changes due to a merger/takeover/spin-off*   Divisor change: Yes

  Net change in free-float market value determines the divisor adjustment. In case of no change, the divisor change is 0.

With corporate actions where cash dividends or other corporate assets are distributed to shareholders, the price of the stock will drop on the ex-dividend day (the first day when a new shareholder is eligible to receive the distribution.) The effect of the divisor adjustment is to prevent this price drop from causing a corresponding drop in the Index.

Corporate actions are announced at least four days prior to implementation.

6.5   Data Correction and Disruptions

MarketVector Indexes will usually receive information about errors or disruption from calculation agent, client, internal systems (IT) or by monitoring the respective output.
Incorrect or missing input data will be corrected immediately:

- The error is immediately communicated to the calculation agent, if applicable.

- Calculation agent will be asked to investigate the reason for the error.

- An email will be sent to all affected clients to inform them about the error; this includes the reason for the issue and an estimate on when the issue will be solved.

- MarketVector Indexes recalculates missing EOD data points and disseminates to vendors and clients.

In case of a material error,

- Legal and Compliance to check the relevant agreements for liability of the calculation agent.

- If MarketVector Indexes identifies any conduct that may involve manipulation or attempted manipulation of an index by calculation agent it will report this to the regulator.

- Where possible and economically reasonable MarketVector Indexes will try use another calculation agent.

Investigations and communication regarding disruptions with calculation agents will be handled by Compliance and Senior Management. They are either caused by disruptions in calculation or dissemination, which might affect different servicers.

- The disruption is immediately communicated to the calculation/dissemination agent, if applicable.

- Calculation/dissemination agent will be asked to investigate the reason for the disruption.

- An email will be sent to all affected clients to inform them about the disruption; this includes the reason for the issue and an estimate on when the issue will be solved.

- MarketVector Indexes prompts calculation agent to make all efforts to restart index calculation.

- MarketVector Indexes prompts Dissemination agent to make all efforts to restart index dissemination.

- MarketVector Indexes recalculates missing EOD data points and disseminates to vendors and clients.

- Legal and Compliance to check the relevant agreements for liability of the calculation/dissemination agent.

- If MarketVector Indexes identifies any conduct that may involve manipulation or attempted manipulation of an index by calculation/dissemination agent it will report this to BaFin.

- Where possible and economically reasonable MarketVector Indexes will try use another calculation and/or dissemination agent.

7 ESG Factors

Key Elements of the benchmark methodology for the indexes in this table reflect environmental, social and governance (ESG) factors. Indexes not covered by this MarketVector Equity Index guide are not subject to the below tables.

Data standards used:

- Data Input: MarketVector Indexes sources ESG data externally from ISS, where data is not available, best efforts is made to model required data.

- 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: ISS Norm-Based Research framework consists of the Principles of the UN Global Compact, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles for Business and Human Rights, and is embedded in the Sustainable Development Goals.

7.1 Standard Filters

Category	Field name	Description	Filter
Norm-Based Research	NBSOverallScore	NBR Overall Score: This factor assigns a 1-10 score to an issuer based on the issuer's link with any violations of international standards. Score 10 aligns with a Red flag; scores from 6 to 9 align with the Amber flag; scores from 2 to 5 reflect an 'active' Green flag; and a score of 1 communicates a Green 'No allegation' signal.	IS <=8
Norm-Based Research	NBRUnionRightsSeverityIndicator	NBR Union Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Union Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRWorkDiscrimSeverityIndicator	NBR Workplace Discrimination Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Workplace Discrimination. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'

Norm-Based Research	NBROverallSeverityIndicator	NBR Overall Severity Indicator: This factor is based on the worst Case Severity Indicator, which is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRBriberySeverityIndicator	NBR Bribery Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Bribery. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe
Norm-Based Research	NBRChildLabourSeverityIndicator	NBR Child Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Child Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBREnvironProtSeverityIndicator	NBR Environmental Protection Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Environmental Protection. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRFHumanRightsSeverityIndicator	NBR Fundamental Human Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Fundamental Human Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRForcedLabourSeverityIndicator	NBR Forced Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Forced Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe

Norm-Based Research	NBRLabourStandSeverityIndicator	NBR Labour Standards Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Labour Standards. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRMoneyLaunderSeverityIndicator	NBR Money Laundering Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Money Laundering. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBSIsLabourDiscriminationGender	NBR Assessment - Gender Discrimination: This factor identifies companies involved in one or more workplace gender discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credible allegations but there is fragmentary information about the issuer's ongoing involvement.	NOT 'T'
Norm-Based Research	NBSIsLabourDiscriminationRacial	NBR Assessment - Racial Discrimination: This factor identifies companies involved in one or more workplace racial discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credible allegations but there is fragmentary information about the issuer's ongoing involvement.	NOT 'T'
Norm-Based Research	AFLCIOBoycottList	This factor identifies issuers that have been listed on the AFL-CIO Boycott List	NOT 'T'
Controversial Weapons	APMinesOverallFlag	Anti-personnel Mines - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	BiologicalWeaponsOverallFlag	Biological Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any biological weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ChemicalWeaponsOverallFlag	Chemical Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ClusterMunitionsOverallFlag	Cluster Munitions - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any cluster munitions programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'

Controversial Weapons	DepletedUraniumOverallFlag	Depleted Uranium - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	IncendiaryWeaponsOverallFlag	Incendiary Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsNonNPTOverallFlag	Nuclear Weapons Outside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme outside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsOverallFlag	Nuclear Weapons Inside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme inside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	WhitePhosphorusOverallFlag	White Phosphorus Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Sector Screening	CivFAAmmunitionInvolvement	Civilian Firearms - Ammunition: This factor identifies issuers engaged in the production, distribution, or provision of services related to ammunition for civilian firearms. This factor covers any type of ammunition sold to the civilian market, including ammunition originally designed for military and law enforcement firearms.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAssaultWeaponsInvolvement	Civilian Firearms - Assault Weapons: This factor identifies issuers engaged in the production, distribution, or provision of services related to assault weapons, which includes semi-automatic firearms that possess certain technical features as defined under the 1994 US Public Safety and Recreational Firearms Use Protection Act	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAutomaticInvolvement	Civilian Firearms - Automatic Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to automatic firearms, which includes firearms that allow the user to fire more than one round of ammunition for every pull of the trigger	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAHighCapMagazinesInvolvement	Civilian Firearms - High-Capacity Magazines: This factor identifies issuers engaged in the production, distribution, or provision of services related to high-capacity magazines, defined as magazines and other ammunition feeding devices such as ammunition belts or clips which have the capacity to hold more than ten rounds of ammunition	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAInvolvement	Civilian Firearms - Any Tie: This factor identifies issuers engaged in the production, distribution, or provision of services related to civilian firearms. The 'Production' value identifies issuers engaged in manufacturing and producing civilian firearms, 'Distribution' includes issuers engaged in the reselling of civilian firearms, and 'Services' refers to issuers engaged in providing services for civilian firearms such as maintenance, repair, testing, transport, and similar activities.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFARepeatingInvolvement	Civilian Firearms - Repeating Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to repeating firearms, which includes firearms that fire only a single shot when the trigger is pulled and require manipulation of a manual reloading mechanism prior to repeated firing	IS 'BLANK' or IS 'Not Collected'
Sector Screening	TobaccoRevShareMax	Tobacco - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in tobacco.	IS <= 5%
Energy Extractives	CoalMiningRevShareMaxThermal	Thermal Coal Mining - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in thermal coal mining, including any exposure in Production or Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%

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Sector Screening	GamblingRevShareMax	Gambling - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in gambling.	IS <= 5%
Energy Extractives	FossilFuelRevShareMax	Fossil Fuel - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in fossil fuel, including any exposure in Production, Exploration, Distribution, and Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%
Energy Extractives	OilSandsRevShareMax	Oil Sands - Total Maximum Percentage of Revenues: This factor identifies the issuer's max percentage value of revenue derived from oil sands	IS <= 5%
Sector Screening	MilitaryEqmtRevShareMax	Military Equipment and Services - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in military equipment and services.	IS <= 5%
Energy Extractives	NuclearPowerUraniumRevShareMax	Nuclear Power - Uranium Mining Max Percentage of Revenues (%): This factor provides the maximum percentage of recent-year revenues for the company's involvement in uranium exploration, extraction, and processing.	IS <= 5%

7.2   Filters for MVAI, MVBIOP, MVCET, MVMETV

Category	Field name	Description	Filter
Norm-Based Research	NBSOverallScore	NBR Overall Score: This factor assigns a 1-10 score to an issuer based on the issuer's link with any violations of international standards. Score 10 aligns with a Red flag; scores from 6 to 9 align with the Amber flag; scores from 2 to 5 reflect an 'active' Green flag; and a score of 1 communicates a Green 'No allegation' signal.	IS <=8
Norm-Based Research	NBRUnionRightsSeverityIndicator	NBR Union Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Union Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRWorkDiscrimSeverityIndicator	NBR Workplace Discrimination Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Workplace Discrimination. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBROverallSeverityIndicator	NBR Overall Severity Indicator: This factor is based on the worst Case Severity Indicator, which is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'

Norm-Based Research	NBRBriberySeverityIndicator	NBR Bribery Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Bribery. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe
Norm-Based Research	NBRChildLabourSeverityIndicator	NBR Child Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Child Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Severe' or 'Very Severe'
Norm-Based Research	NBREnvironProtSeverityIndicator	NBR Environmental Protection Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Environmental Protection. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRFHumanRightsSeverityIndicator	NBR Fundamental Human Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Fundamental Human Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRForcedLabourSeverityIndicator	NBR Forced Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Forced Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Severe' or 'Very Severe
Norm-Based Research	NBRLabourStandSeverityIndicator	NBR Labour Standards Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Labour Standards. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'

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Norm-Based Research	NBRMoneyLaunderSeverityIndicator	NBR Money Laundering Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Money Laundering. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBSIsLabourDiscriminationGender	NBR Assessment - Gender Discrimination: This factor identifies companies involved in one or more workplace gender discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credible allegations but there is fragmentary information about the issuer's ongiong involvement.	NOT 'T'
Norm-Based Research	NBSIsLabourDiscriminationRacial	NBR Assessment - Racial Discrimination: This factor identifies companies involved in one or more workplace racial discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the issuer's ongiong involvement.	NOT 'T'
Norm-Based Research	AFLCIOBoycottList	This factor identifies issuers that have been listed on the AFL-CIO Boycott List	NOT 'T'
Controversial Weapons	APMinesOverallFlag	Anti-personnel Mines - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	BiologicalWeaponsOverallFlag	Biological Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any biological weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ChemicalWeaponsOverallFlag	Chemical Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ClusterMunitionsOverallFlag	Cluster Munitions - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any cluster munitions programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	DepletedUraniumOverallFlag	Depleted Uranium - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	IncendiaryWeaponsOverallFlag	Incendiary Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'

Controversial Weapons	NuclearWeaponsNonNPTOverallFlag	Nuclear Weapons Outside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme outside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsOverallFlag	Nuclear Weapons Inside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme inside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	WhitePhosphorusOverallFlag	White Phosphorus Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Sector Screening	CivFAAmmunitionInvolvement	Civilian Firearms - Ammunition: This factor identifies issuers engaged in the production, distribution, or provision of services related to ammunition for civilian firearms. This factor covers any type of ammunition sold to the civilian market, including ammunition originally designed for military and law enforcement firearms.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAssaultWeaponsInvolvement	Civilian Firearms - Assault Weapons: This factor identifies issuers engaged in the production, distribution, or provision of services related to assault weapons, which includes semi-automatic firearms that possess certain technical features as defined under the 1994 US Public Safety and Recreational Firearms Use Protection Act	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAutomaticInvolvement	Civilian Firearms - Automatic Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to automatic firearms, which includes firearms that allow the user to fire more than one round of ammunition for every pull of the trigger	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAHighCapMagazinesInvolvement	Civilian Firearms - High-Capacity Magazines: This factor identifies issuers engaged in the production, distribution, or provision of services related to high-capacity magazines, defined as magazines and other ammunition feeding devices such as ammunition belts or clips which have the capacity to hold more than ten rounds of ammunition	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAInvolvement	Civilian Firearms - Any Tie: This factor identifies issuers engaged in the production, distribution, or provision of services related to civilian firearms. The 'Production' value identifies issuers engaged in manufacturing and producing civilian firearms, 'Distribution' includes issuers engaged in the reselling of civilian firearms, and 'Services' refers to issuers engaged in providing services for civilian firearms such as maintenance, repair, testing, transport, and similar activities.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFARepeatingInvolvement	Civilian Firearms - Repeating Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to repeating firearms, which includes firearms that fire only a single shot when the trigger is pulled and require manipulation of a manual reloading mechanism prior to repeated firing	IS 'BLANK' or IS 'Not Collected'
Sector Screening	TobaccoRevShareMax	Tobacco - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in tobacco.	IS <= 5%
Energy Extractives	CoalMiningRevShareMaxThermal	Thermal Coal Mining - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in thermal coal mining, including any exposure in Production or Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%
Sector Screening	GamblingRevShareMax	Gambling - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in gambling.	IS <= 5%
Energy Extractives	FossilFuelRevShareMax	Fossil Fuel - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in fossil fuel, including any exposure in Production, Exploration, Distribution, and Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%
Energy Extractives	OilSandsRevShareMax	Oil Sands - Total Maximum Percentage of Revenues: This factor identifies the issuer's max percentage value of revenue derived from oil sands	IS <= 5%

Sector Screening	MilitaryEqmtRevShareMax	Military Equipment and Services - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in military equipment and services.	IS <= 5%
Energy Extractives	NuclearPowerUraniumRevShareMax	Nuclear Power - Uranium Mining Max Percentage of Revenues (%): This factor provides the maximum percentage of recent-year revenues for the company's involvement in uranium exploration, extraction, and processing.	IS <= 5%

7.3   Filters for MVDEF

Category	Field name	Description	Filter
Norm-Based Research	NBSOverallScore	NBR Overall Score: This factor assigns a 1-10 score to an issuer based on the issuer's link with any violations of international standards. Score 10 aligns with a Red flag; scores from 6 to 9 align with the Amber flag; scores from 2 to 5 reflect an 'active' Green flag; and a score of 1 communicates a Green 'No allegation' signal.	IS <=8
Norm-Based Research	NBRUnionRightsSeverityIndicator	NBR Union Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Union Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A
Norm-Based Research	NBRWorkDiscrimSeverityIndicator	NBR Workplace Discrimination Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Workplace Discrimination. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A
Norm-Based Research	NBROverallSeverityIndicator	NBR Overall Severity Indicator: This factor is based on the worst Case Severity Indicator, which is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A
Norm-Based Research	NBRBriberySeverityIndicator	NBR Bribery Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Bribery. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A

Norm-Based Research	NBRChildLabourSeverityIndicator	NBR Child Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Child Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A
Norm-Based Research	NBREnvironProtSeverityIndicator	NBR Environmental Protection Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Environmental Protection. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A
Norm-Based Research	NBRFHumanRightsSeverityIndicator	NBR Fundamental Human Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Fundamental Human Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A
Norm-Based Research	NBRForcedLabourSeverityIndicator	NBR Forced Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Forced Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A
Norm-Based Research	NBRLabourStandSeverityIndicator	NBR Labour Standards Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Labour Standards. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A
Norm-Based Research	NBRMoneyLaunderSeverityIndicator	NBR Money Laundering Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Money Laundering. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	N/A

Norm-Based Research	NBSIsLabourDiscriminationGender	NBR Assessment - Gender Discrimination: This factor identifies companies involved in one or more workplace gender discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the issuer's ongiong involvement.	N/A
Norm-Based Research	NBSIsLabourDiscriminationRacial	NBR Assessment - Racial Discrimination: This factor identifies companies involved in one or more workplace racial discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the issuer's ongiong involvement.	N/A
Norm-Based Research	AFLCIOBoycottList	This factor identifies issuers that have been listed on the AFL-CIO Boycott List	N/A
Controversial Weapons	APMinesOverallFlag	Anti-personnel Mines - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	BiologicalWeaponsOverallFlag	Biological Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any biological weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ChemicalWeaponsOverallFlag	Chemical Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ClusterMunitionsOverallFlag	Cluster Munitions - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any cluster munitions programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	DepletedUraniumOverallFlag	Depleted Uranium - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	IncendiaryWeaponsOverallFlag	Incendiary Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsNonNPTOverallFlag	Nuclear Weapons Outside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme outside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsOverallFlag	Nuclear Weapons Inside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme inside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	N/A

Controversial Weapons	WhitePhosphorusOverallFlag	White Phosphorus Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Sector Screening	CivFAAmmunitionInvolvement	Civilian Firearms - Ammunition: This factor identifies issuers engaged in the production, distribution, or provision of services related to ammunition for civilian firearms. This factor covers any type of ammunition sold to the civilian market, including ammunition originally designed for military and law enforcement firearms.	N/A
Sector Screening	CivFAAssaultWeaponsInvolvement	Civilian Firearms - Assault Weapons: This factor identifies issuers engaged in the production, distribution, or provision of services related to assault weapons, which includes semi-automatic firearms that possess certain technical features as defined under the 1994 US Public Safety and Recreational Firearms Use Protection Act	N/A
Sector Screening	CivFAAutomaticInvolvement	Civilian Firearms - Automatic Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to automatic firearms, which includes firearms that allow the user to fire more than one round of ammunition for every pull of the trigger	N/A
Sector Screening	CivFAHighCapMagazinesInvolvement	Civilian Firearms - High-Capacity Magazines: This factor identifies issuers engaged in the production, distribution, or provision of services related to high-capacity magazines, defined as magazines and other ammunition feeding devices such as ammunition belts or clips which have the capacity to hold more than ten rounds of ammunition	N/A
Sector Screening	CivFAInvolvement	Civilian Firearms - Any Tie: This factor identifies issuers engaged in the production, distribution, or provision of services related to civilian firearms. The 'Production' value identifies issuers engaged in manufacturing and producing civilian firearms, 'Distribution' includes issuers engaged in the reselling of civilian firearms, and 'Services' refers to issuers engaged in providing services for civilian firearms such as maintenance, repair, testing, transport, and similar activities.	N/A
Sector Screening	CivFARepeatingInvolvement	Civilian Firearms - Repeating Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to repeating firearms, which includes firearms that fire only a single shot when the trigger is pulled and require manipulation of a manual reloading mechanism prior to repeated firing	N/A
Sector Screening	TobaccoRevShareMax	Tobacco - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in tobacco.	N/A
Energy Extractives	CoalMiningRevShareMaxThermal	Thermal Coal Mining - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in thermal coal mining, including any exposure in Production or Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	N/A
Sector Screening	GamblingRevShareMax	Gambling - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in gambling.	N/A
Energy Extractives	FossilFuelRevShareMax	Fossil Fuel - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in fossil fuel, including any exposure in Production, Exploration, Distribution, and Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	N/A
Energy Extractives	OilSandsRevShareMax	Oil Sands - Total Maximum Percentage of Revenues: This factor identifies the issuer's max percentage value of revenue derived from oil sands	N/A
Sector Screening	MilitaryEqmtRevShareMax	Military Equipment and Services - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in military equipment and services.	N/A
Energy Extractives	NuclearPowerUraniumRevShareMax	Nuclear Power - Uranium Mining Max Percentage of Revenues (%): This factor provides the maximum percentage of recent-year revenues for the company's involvement in uranium exploration, extraction, and processing.	N/A

7.4   Filters for MVESPG

Category	Field name	Description	Filter

Norm-Based Research	NBSOverallScore	NBR Overall Score: This factor assigns a 1-10 score to an issuer based on the issuer's link with any violations of international standards. Score 10 aligns with a Red flag; scores from 6 to 9 align with the Amber flag; scores from 2 to 5 reflect an 'active' Green flag; and a score of 1 communicates a Green 'No allegation' signal.	IS <=8
Norm-Based Research	NBRUnionRightsSeverityIndicator	NBR Union Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Union Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRWorkDiscrimSeverityIndicator	NBR Workplace Discrimination Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Workplace Discrimination. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBROverallSeverityIndicator	NBR Overall Severity Indicator: This factor is based on the worst Case Severity Indicator, which is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRBriberySeverityIndicator	NBR Bribery Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Bribery. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe
Norm-Based Research	NBRChildLabourSeverityIndicator	NBR Child Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Child Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBREnvironProtSeverityIndicator	NBR Environmental Protection Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Environmental Protection. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'

Norm-Based Research	NBRFHumanRightsSeverityIndicator	NBR Fundamental Human Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Fundamental Human Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRForcedLabourSeverityIndicator	NBR Forced Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Forced Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe
Norm-Based Research	NBRLabourStandSeverityIndicator	NBR Labour Standards Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Labour Standards. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRMoneyLaunderSeverityIndicator	NBR Money Laundering Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Money Laundering. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBSIsLabourDiscriminationGender	NBR Assessment - Gender Discrimination: This factor identifies companies involved in one or more workplace gender discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credible allegations but there is fragmentary information about the issuer's ongoing involvement.	NOT 'T'
Norm-Based Research	NBSIsLabourDiscriminationRacial	NBR Assessment - Racial Discrimination: This factor identifies companies involved in one or more workplace racial discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credible allegations but there is fragmentary information about the issuer's ongoing involvement.	NOT 'T'
Norm-Based Research	AFLCIOBoycottList	This factor identifies issuers that have been listed on the AFL-CIO Boycott List	NOT 'T'
Controversial Weapons	APMinesOverallFlag	Anti-personnel Mines - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'

Controversial Weapons	BiologicalWeaponsOverallFlag	Biological Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any biological weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ChemicalWeaponsOverallFlag	Chemical Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ClusterMunitionsOverallFlag	Cluster Munitions - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any cluster munitions programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	DepletedUraniumOverallFlag	Depleted Uranium - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	IncendiaryWeaponsOverallFlag	Incendiary Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsNonNPTOverallFlag	Nuclear Weapons Outside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme outside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsOverallFlag	Nuclear Weapons Inside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme inside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	WhitePhosphorusOverallFlag	White Phosphorus Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Sector Screening	CivFAAmmunitionInvolvement	Civilian Firearms - Ammunition: This factor identifies issuers engaged in the production, distribution, or provision of services related to ammunition for civilian firearms. This factor covers any type of ammunition sold to the civilian market, including ammunition originally designed for military and law enforcement firearms.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAssaultWeaponsInvolvement	Civilian Firearms - Assault Weapons: This factor identifies issuers engaged in the production, distribution, or provision of services related to assault weapons, which includes semi-automatic firearms that possess certain technical features as defined under the 1994 US Public Safety and Recreational Firearms Use Protection Act	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAutomaticInvolvement	Civilian Firearms - Automatic Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to automatic firearms, which includes firearms that allow the user to fire more than one round of ammunition for every pull of the trigger	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAHighCapMagazinesInvolvement	Civilian Firearms - High-Capacity Magazines: This factor identifies issuers engaged in the production, distribution, or provision of services related to high-capacity magazines, defined as magazines and other ammunition feeding devices such as ammunition belts or clips which have the capacity to hold more than ten rounds of ammunition	IS 'BLANK' or IS 'Not Collected'

Sector Screening	CivFAInvolvement	Civilian Firearms - Any Tie: This factor identifies issuers engaged in the production, distribution, or provision of services related to civilian firearms. The 'Production' value identifies issuers engaged in manufacturing and producing civilian firearms, 'Distribution' includes issuers engaged in the reselling of civilian firearms, and 'Services' refers to issuers engaged in providing services for civilian firearms such as maintenance, repair, testing, transport, and similar activities.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFARepeatingInvolvement	Civilian Firearms - Repeating Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to repeating firearms, which includes firearms that fire only a single shot when the trigger is pulled and require manipulation of a manual reloading mechanism prior to repeated firing	IS 'BLANK' or IS 'Not Collected'
Sector Screening	TobaccoRevShareMax	Tobacco - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in tobacco.	IS <= 5%
Energy Extractives	CoalMiningRevShareMaxThermal	Thermal Coal Mining - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in thermal coal mining, including any exposure in Production or Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%
Sector Screening	GamblingRevShareMax	Gambling - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in gambling.	N/A
Energy Extractives	FossilFuelRevShareMax	Fossil Fuel - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in fossil fuel, including any exposure in Production, Exploration, Distribution, and Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%
Energy Extractives	OilSandsRevShareMax	Oil Sands - Total Maximum Percentage of Revenues: This factor identifies the issuer's max percentage value of revenue derived from oil sands	IS <= 5%
Sector Screening	MilitaryEqmtRevShareMax	Military Equipment and Services - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in military equipment and services.	IS <= 5%
Energy Extractives	NuclearPowerUraniumRevShareMax	Nuclear Power - Uranium Mining Max Percentage of Revenues (%): This factor provides the maximum percentage of recent-year revenues for the company's involvement in uranium exploration, extraction, and processing.	IS <= 5%

7.5   Filters for MVFOF

Category	Field name	Description	Filter
Norm-Based Research	NBSOverallScore	NBR Overall Score: This factor assigns a 1-10 score to an issuer based on the issuer's link with any violations of international standards. Score 10 aligns with a Red flag; scores from 6 to 9 align with the Amber flag; scores from 2 to 5 reflect an 'active' Green flag; and a score of 1 communicates a Green 'No allegation' signal.	IS <=8
Norm-Based Research	NBRUnionRightsSeverityIndicator	NBR Union Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Union Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRWorkDiscrimSeverityIndicator	NBR Workplace Discrimination Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Workplace Discrimination. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'

Norm-Based Research	NBROverallSeverityIndicator	NBR Overall Severity Indicator: This factor is based on the worst Case Severity Indicator, which is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRBriberySeverityIndicator	NBR Bribery Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Bribery. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRChildLabourSeverityIndicator	NBR Child Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Child Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBREnvironProtSeverityIndicator	NBR Environmental Protection Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Environmental Protection. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRFHumanRightsSeverityIndicator	NBR Fundamental Human Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Fundamental Human Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRForcedLabourSeverityIndicator	NBR Forced Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Forced Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'

Norm-Based Research	NBRLabourStandSeverityIndicator	NBR Labour Standards Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Labour Standards. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRMoneyLaunderSeverityIndicator	NBR Money Laundering Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Money Laundering. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBSIsLabourDiscriminationGender	NBR Assessment - Gender Discrimination: This factor identifies companies involved in one or more workplace gender discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the issuer's ongoing involvement.	NOT 'T'
Norm-Based Research	NBSIsLabourDiscriminationRacial	NBR Assessment - Racial Discrimination: This factor identifies companies involved in one or more workplace racial discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the issuer's ongoing involvement.	NOT 'T'
Norm-Based Research	AFLCIOBoycottList	This factor identifies issuers that have been listed on the AFL-CIO Boycott List	NOT 'T'
Controversial Weapons	APMinesOverallFlag	Anti-personnel Mines - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	BiologicalWeaponsOverallFlag	Biological Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any biological weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ChemicalWeaponsOverallFlag	Chemical Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ClusterMunitionsOverallFlag	Cluster Munitions - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any cluster munitions programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'

Controversial Weapons	DepletedUraniumOverallFlag	Depleted Uranium - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	IncendiaryWeaponsOverallFlag	Incendiary Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsNonNPTOverallFlag	Nuclear Weapons Outside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme outside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsOverallFlag	Nuclear Weapons Inside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme inside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	WhitePhosphorusOverallFlag	White Phosphorus Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Sector Screening	CivFAAmmunitionInvolvement	Civilian Firearms - Ammunition: This factor identifies issuers engaged in the production, distribution, or provision of services related to ammunition for civilian firearms. This factor covers any type of ammunition sold to the civilian market, including ammunition originally designed for military and law enforcement firearms.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAssaultWeaponsInvolvement	Civilian Firearms - Assault Weapons: This factor identifies issuers engaged in the production, distribution, or provision of services related to assault weapons, which includes semi-automatic firearms that possess certain technical features as defined under the 1994 US Public Safety and Recreational Firearms Use Protection Act	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAutomaticInvolvement	Civilian Firearms - Automatic Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to automatic firearms, which includes firearms that allow the user to fire more than one round of ammunition for every pull of the trigger	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAHighCapMagazinesInvolvement	Civilian Firearms - High-Capacity Magazines: This factor identifies issuers engaged in the production, distribution, or provision of services related to high-capacity magazines, defined as magazines and other ammunition feeding devices such as ammunition belts or clips which have the capacity to hold more than ten rounds of ammunition	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAInvolvement	Civilian Firearms - Any Tie: This factor identifies issuers engaged in the production, distribution, or provision of services related to civilian firearms. The 'Production' value identifies issuers engaged in manufacturing and producing civilian firearms, 'Distribution' includes issuers engaged in the reselling of civilian firearms, and 'Services' refers to issuers engaged in providing services for civilian firearms such as maintenance, repair, testing, transport, and similar activities.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFARepeatingInvolvement	Civilian Firearms - Repeating Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to repeating firearms, which includes firearms that fire only a single shot when the trigger is pulled and require manipulation of a manual reloading mechanism prior to repeated firing	IS 'BLANK' or IS 'Not Collected'
Sector Screening	TobaccoRevShareMax	Tobacco - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in tobacco.	IS <= 5%
Energy Extractives	CoalMiningRevShareMaxThermal	Thermal Coal Mining - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in thermal coal mining, including any exposure in Production or Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%

Sector Screening	GamblingRevShareMax	Gambling - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in gambling.	IS <= 5%
Energy Extractives	FossilFuelRevShareMax	Fossil Fuel - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in fossil fuel, including any exposure in Production, Exploration, Distribution, and Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%
Energy Extractives	OilSandsRevShareMax	Oil Sands - Total Maximum Percentage of Revenues: This factor identifies the issuer's max percentage value of revenue derived from oil sands	IS <= 5%
Sector Screening	MilitaryEqmtRevShareMax	Military Equipment and Services - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in military equipment and services.	IS <= 5%
Energy Extractives	NuclearPowerUraniumRevShareMax	Nuclear Power - Uranium Mining Max Percentage of Revenues (%): This factor provides the maximum percentage of recent-year revenues for the company's involvement in uranium exploration, extraction, and processing.	IS <= 5%

7.6   Filters for MVNUCL

Category	Field name	Description	Filter
Norm-Based Research	NBSOverallScore	NBR Overall Score: This factor assigns a 1-10 score to an issuer based on the issuer's link with any violations of international standards. Score 10 aligns with a Red flag; scores from 6 to 9 align with the Amber flag; scores from 2 to 5 reflect an 'active' Green flag; and a score of 1 communicates a Green 'No allegation' signal.	IS <=8
Norm-Based Research	NBRUnionRightsSeverityIndicator	NBR Union Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Union Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRWorkDiscrimSeverityIndicator	NBR Workplace Discrimination Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Workplace Discrimination. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBROverallSeverityIndicator	NBR Overall Severity Indicator: This factor is based on the worst Case Severity Indicator, which is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'

Norm-Based Research	NBRBriberySeverityIndicator	NBR Bribery Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Bribery. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRChildLabourSeverityIndicator	NBR Child Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Child Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBREnvironProtSeverityIndicator	NBR Environmental Protection Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Environmental Protection. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRFHumanRightsSeverityIndicator	NBR Fundamental Human Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Fundamental Human Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRForcedLabourSeverityIndicator	NBR Forced Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Forced Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBRLabourStandSeverityIndicator	NBR Labour Standards Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Labour Standards. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'

Norm-Based Research	NBRMoneyLaunderSeverityIndicator	NBR Money Laundering Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Money Laundering. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe'
Norm-Based Research	NBSIsLabourDiscriminationGender	NBR Assessment - Gender Discrimination: This factor identifies companies involved in one or more workplace gender discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the issuer's ongoing involvement.	NOT 'T'
Norm-Based Research	NBSIsLabourDiscriminationRacial	NBR Assessment - Racial Discrimination: This factor identifies companies involved in one or more workplace racial discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the issuer's ongoing involvement.	NOT 'T'
Norm-Based Research	AFLCIOBoycottList	This factor identifies issuers that have been listed on the AFL-CIO Boycott List	NOT 'T'
Controversial Weapons	APMinesOverallFlag	Anti-personnel Mines - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	BiologicalWeaponsOverallFlag	Biological Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any biological weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ChemicalWeaponsOverallFlag	Chemical Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	ClusterMunitionsOverallFlag	Cluster Munitions - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any cluster munitions programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	DepletedUraniumOverallFlag	Depleted Uranium - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	IncendiaryWeaponsOverallFlag	Incendiary Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'

Controversial Weapons	NuclearWeaponsNonNPTOverallFlag	Nuclear Weapons Outside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme outside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Controversial Weapons	NuclearWeaponsOverallFlag	Nuclear Weapons Inside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme inside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	N/A
Controversial Weapons	WhitePhosphorusOverallFlag	White Phosphorus Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED'
Sector Screening	CivFAAmmunitionInvolvement	Civilian Firearms - Ammunition: This factor identifies issuers engaged in the production, distribution, or provision of services related to ammunition for civilian firearms. This factor covers any type of ammunition sold to the civilian market, including ammunition originally designed for military and law enforcement firearms.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAssaultWeaponsInvolvement	Civilian Firearms - Assault Weapons: This factor identifies issuers engaged in the production, distribution, or provision of services related to assault weapons, which includes semi-automatic firearms that possess certain technical features as defined under the 1994 US Public Safety and Recreational Firearms Use Protection Act	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAutomaticInvolvement	Civilian Firearms - Automatic Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to automatic firearms, which includes firearms that allow the user to fire more than one round of ammunition for every pull of the trigger	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAHighCapMagazinesInvolvement	Civilian Firearms - High-Capacity Magazines: This factor identifies issuers engaged in the production, distribution, or provision of services related to high-capacity magazines, defined as magazines and other ammunition feeding devices such as ammunition belts or clips which have the capacity to hold more than ten rounds of ammunition	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAInvolvement	Civilian Firearms - Any Tie: This factor identifies issuers engaged in the production, distribution, or provision of services related to civilian firearms. The 'Production' value identifies issuers engaged in manufacturing and producing civilian firearms, 'Distribution' includes issuers engaged in the reselling of civilian firearms, and 'Services' refers to issuers engaged in providing services for civilian firearms such as maintenance, repair, testing, transport, and similar activities.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFARepeatingInvolvement	Civilian Firearms - Repeating Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to repeating firearms, which includes firearms that fire only a single shot when the trigger is pulled and require manipulation of a manual reloading mechanism prior to repeated firing	IS 'BLANK' or IS 'Not Collected'
Sector Screening	TobaccoRevShareMax	Tobacco - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in tobacco.	IS <= 5%
Energy Extractives	CoalMiningRevShareMaxThermal	Thermal Coal Mining - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in thermal coal mining, including any exposure in Production or Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	IS <= 5%
Sector Screening	GamblingRevShareMax	Gambling - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in gambling.	IS <= 5%
Energy Extractives	FossilFuelRevShareMax	Fossil Fuel - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in fossil fuel, including any exposure in Production, Exploration, Distribution, and Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information	N/A
Energy Extractives	OilSandsRevShareMax	Oil Sands - Total Maximum Percentage of Revenues: This factor identifies the issuer's max percentage value of revenue derived from oil sands	IS <= 5%

| Sector Screening | MilitaryEqmtRevShareMax | Military Equipment and Services - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in military equipment and services. | N/A |
| Energy Extractives | NuclearPowerUraniumRevShareMax | Nuclear Power - Uranium Mining Max Percentage of Revenues (%): This factor provides the maximum percentage of recent-year revenues for the company's involvement in uranium exploration, extraction, and processing. | N/A |

7.7 Filters for MVSPC

Category	Field name	Description	Filter
Norm-Based Research	NBSOverallScore	NBR Overall Score: This factor assigns a 1-10 score to an issuer based on the issuer's link with any violations of international standards. Score 10 aligns with a Red flag; scores from 6 to 9 align with the Amber flag; scores from 2 to 5 reflect an 'active' Green flag; and a score of 1 communicates a Green 'No allegation' signal.	Not 'Not Collected' and IS<=8
Norm-Based Research	NBRUnionRightsSeverityIndicator	NBR Union Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Union Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRWorkDiscrimSeverityIndicator	NBR Workplace Discrimination Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Workplace Discrimination. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBROverallSeverityIndicator	NBR Overall Severity Indicator: This factor is based on the worst Case Severity Indicator, which is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRBriberySeverityIndicator	NBR Bribery Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Bribery. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'

Norm-Based Research	NBRChildLabourSeverityIndicator	NBR Child Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Child Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBREnvironProtSeverityIndicator	NBR Environmental Protection Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Environmental Protection. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRFHumanRightsSeverityIndicator	NBR Fundamental Human Rights Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Fundamental Human Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRForcedLabourSeverityIndicator	NBR Forced Labour Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Forced Labour. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRLabourStandSeverityIndicator	NBR Labour Standards Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Labour Standards. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'
Norm-Based Research	NBRMoneyLaunderSeverityIndicator	NBR Money Laundering Severity Indicator: This factor is based on the worst Case Severity Indicator within the Key Thematic Area Money Laundering. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment, and takes into account the degree of corporate involvement. The 'Very Severe' value identifies instances where the company is reportedly causing/contributing to critical adverse impact. The 'Severe' value identifies instances where the company is reportedly causing/contributing significant adverse impact. The 'Moderate' value identifies instances where the company is causing/contributing to adverse impact, or linked to significant/critical adverse impact. The 'Potential' value identifies instances where the impact and/or corporate involvement have not been clearly determined.	NOT 'Very Severe' and NOT 'Severe'

Norm-Based Research	NBSIsLabourDiscriminationGender	NBR Assessment - Gender Discrimination: This factor identifies companies involved in one or more workplace gender discrimination controversies where there is verification by an authoritative body but the issue remains unaddressed; where the issuer has entered contract(s) that would, when actualised, lead to a failure to respect established norms; where there are credible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the is-suer's ongiong involvement.	NOT 'T'
Norm-Based Research	NBSIsLabourDiscriminationRacial	NBR Assessment - Racial Discrimination: This factor identifies companies in-volved in one or more workplace racial discrimination controversies where there is verification by an authoritative body but the issue remains unad-dressed; where the issuer has entered contract(s) that would, when actu-alised, lead to a failure to respect established norms; where there are cred-ible allegations; where the failure to respect established norms has been verified, yet the issuer is implementing remedial measures; or where there are credeible allegations but there is fragmentary information about the is-suer's ongiong involvement.	NOT 'T'
Norm-Based Research	AFLCIOBoycottList	This factor identifies issuers that have been listed on the AFL-CIO Boycott List	NOT 'T'
Controversial Weapons	APMinesOverallFlag	Anti-personnel Mines - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'
Controversial Weapons	BiologicalWeaponsOverallFlag	Biological Weapons - Overall Flag: This factor assigns an overall Red, Am-ber, or Green flag to an issuer based on the issuer's involvement in any biological weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'
Controversial Weapons	ChemicalWeaponsOverallFlag	Chemical Weapons - Overall Flag: This factor assigns an overall Red, Am-ber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons programme. The Overall Flag is determined by the low-est individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different as-sessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'
Controversial Weapons	ClusterMunitionsOverallFlag	Cluster Munitions - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any cluster munitions programme. The Overall Flag is determined by the lowest indi-vidual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'
Controversial Weapons	DepletedUraniumOverallFlag	Depleted Uranium - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium programme. The Overall Flag is determined by the lowest individ-ual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'
Controversial Weapons	IncendiaryWeaponsOverallFlag	Incendiary Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'
Controversial Weapons	NuclearWeaponsNonNPTOverallFlag	Nuclear Weapons Outside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme outside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'
Controversial Weapons	NuclearWeaponsOverallFlag	Nuclear Weapons Inside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons programme inside of the Non-Proliferation Treaty (NPT). The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'

Controversial Weapons	WhitePhosphorusOverallFlag	White Phosphorus Weapons - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any white phosphorus weapons programme. The Overall Flag is determined by the lowest individual assessment signal within the issue area. For example, if the issuer is assigned both a Red signal and an Amber signal for different assessments in this issue area, the issuer's Overall Flag will be Red.	NOT 'RED' and NOT 'Not Collected'
Sector Screening	CivFAAmmunitionInvolvement	Civilian Firearms - Ammunition: This factor identifies issuers engaged in the production, distribution, or provision of services related to ammunition for civilian firearms. This factor covers any type of ammunition sold to the civilian market, including ammunition originally designed for military and law enforcement firearms.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAssaultWeaponsInvolvement	Civilian Firearms - Assault Weapons: This factor identifies issuers engaged in the production, distribution, or provision of services related to assault weapons, which includes semi-automatic firearms that possess certain technical features as defined under the 1994 US Public Safety and Recreational Firearms Use Protection Act	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAAutomaticInvolvement	Civilian Firearms - Automatic Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to automatic firearms, which includes firearms that allow the user to fire more than one round of ammunition for every pull of the trigger	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAHighCapMagazinesInvolvement	Civilian Firearms - High-Capacity Magazines: This factor identifies issuers engaged in the production, distribution, or provision of services related to high-capacity magazines, defined as magazines and other ammunition feeding devices such as ammunition belts or clips which have the capacity to hold more than ten rounds of ammunition	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFAInvolvement	Civilian Firearms - Any Tie: This factor identifies issuers engaged in the production, distribution, or provision of services related to civilian firearms. The 'Production' value identifies issuers engaged in manufacturing and producing civilian firearms, 'Distribution' includes issuers engaged in the reselling of civilian firearms, and 'Services' refers to issuers engaged in providing services for civilian firearms such as maintenance, repair, testing, transport, and similar activities.	IS 'BLANK' or IS 'Not Collected'
Sector Screening	CivFARepeatingInvolvement	Civilian Firearms - Repeating Firearms: This factor identifies issuers engaged in the production, distribution, or provision of services related to repeating firearms, which includes firearms that fire only a single shot when the trigger is pulled and require manipulation of a manual reloading mechanism prior to repeated firing	IS 'BLANK' or IS 'Not Collected'
Sector Screening	TobaccoRevShareMax	Tobacco - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in tobacco.	NOT 'Not Collected' and <= 5%
Energy Extractives	CoalMiningRevShareMaxThermal	Thermal Coal Mining - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in thermal coal mining, including any exposure in Production or Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	NOT 'Not Collected' and <= 5%
Sector Screening	GamblingRevShareMax	Gambling - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in gambling.	NOT 'Not Collected' and <= 5%
Energy Extractives	FossilFuelRevShareMax	Fossil Fuel - Total Maximum Percentage of Revenues: This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in fossil fuel, including any exposure in Production, Exploration, Distribution, and Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.	NOT 'Not Collected' and <= 5%
Energy Extractives	OilSandsRevShareMax	Oil Sands - Total Maximum Percentage of Revenues: This factor identifies the issuer's max percentage value of revenue derived from oil sands	NOT 'Not Collected' and <= 5%
Energy Extractives	NuclearPowerUraniumRevShareMax	Nuclear Power - Uranium Mining Max Percentage of Revenues (%): This factor provides the maximum percentage of recent-year revenues for the company's involvement in uranium exploration, extraction, and processing.	NOT 'Not Collected' and <= 5%

8   Appendix

8.1   Names and Tickers - Country and Regional Indexes

Long Name	Short Name	Symbol
BlueStar® Israel Domestic Exposure Index (Pr)	BS Israel Dom. Exp. Idx (Price)	IDEI
BlueStar® Israel Domestic Exposure Index (TRN)	BS Israel Dom. Exp. Idx (TRN)	IDEINTR
BlueStar® Israel Domestic Exposure Index (TRG)	BS Israel Dom. Exp. Idx (TRG)	IDEITR
BlueStar® Israel Global Index (Price)	BS Israel Glb. Idx (Pr)	BLS
BlueStar® Israel Global Index (TRN)	BS Israel Glb. Idx (TRN)	BLSNTR
BlueStar® Israel Global Index	BS Israel Glb. Idx (TRG)	BLSTR
BlueStar® Israel Global Exposure Index (Pr)	BS Israel Glb. Exp. Idx (Price)	IGEI
BlueStar® Israel Global Exposure Index (TRN)	BS Israel Glb. Exp. Idx (TRN)	IGEINTR
BlueStar® Israel Global Exposure Index (TRG)	BS Israel Glb. Exp. Idx (TRG)	IGEITR
MarketVector™ Brazil Domestic Exposure Index (Price) (BRL)	MV Brazil Dom. Exp. Idx (Pr)	MVBRDE
MarketVector™ Brazil Domestic Exposure Index (TRN) (BRL)	MV Brazil Dom. Exp. Idx (TRN)	MVBRDETR
MarketVector™ Brazil Global Exposure Index (Price) (BRL)	MV Brazil Glb. Exp. Idx (Pr)	MVBRGE
MarketVector™ Brazil Global Exposure Index (TRN) (BRL)	MV Brazil Glb. Exp. Idx (TRN)	MVBRGETR
MarketVector™ Brazil Small-Cap Value Index (Price) (BRL)	MV Brazil SC Value Idx (Pr)	MVBRSV
MarketVector™ Brazil Small-Cap Value Index (TRN) (BRL)	MV Brazil SC Value Idx (TRN)	MVBRSVTR
MarketVector™ Japan Quality Tilt ESG Index (Price)	MV Japan Qual. Tilt Idx (Pr)	MVJPNQ
MarketVector™ Japan Quality Tilt ESG Index (TRN)	MV Japan Qual. Tilt Idx (TRN)	MVJPNQTR
MarketVector™ Vietnam Local Index (Price)	MV Vietnam Loc. Idx (Pr)	MVVNML
MarketVector™ Vietnam Local Index (TRN)	MV Vietnam Loc. Idx (TRN)	MVVNMLTR
MVIS® Australia Index (Price) (AUD)	MV Australia Idx (Pr) (AUD)	MVAUS
MVIS® Australia Index (TRN) (AUD)	MV Australia Idx (TRN) (AUD)	MVAUSTR
MVIS® Australia Index (TRG) (AUD)	MV Australia Idx (TRG) (AUD)	MVAUSTRG
MVIS® Australia Equal Weight Index (Price) (AUD)	MV Australia Equal Weight Idx (Pr) (AUD)	MVMVW
MVIS® Australia Equal Weight Index (TRN) (AUD)	MV Australia Equal Weight Idx (TRN) (AUD)	MVMVWTR
MVIS® Australia Equal Weight Index (TRG) (AUD)	MV Australia Equal Weight Idx (TRG) (AUD)	MVMVWTRG
MVIS® Australia Small-Cap Dividend Payers Index (Price) (AUD)	MV Australia SC Dividend Payers Idx (Pr) (AUD)	MVMVS
MVIS® Australia Small-Cap Dividend Payers Index (TRN) (AUD)	MV Australia SC Dividend Payers Idx (TRN) (AUD)	MVMVSTR
MVIS® Australia Small-Cap Dividend Payers Index (TRG) (AUD)	MV Australia SC Dividend Payers Idx (TRG) (AUD)	MVMVSTRG
MVIS® Brazil Index (Price)	MV Brazil Idx (Pr)	MVBRA
MVIS® Brazil Index (TRN)	MV Brazil Idx (TRN)	MVBRATR
MVIS® Brazil Small-Cap Index (Price)	MV Brazil SC Idx(Pr)	MVBRF
MVIS® Brazil Small-Cap Index (TRN)	MV Brazil SC Idx (TRN)	MVBRFTR
MVIS® GDP Africa Index (Price)	MV GDP Africa Idx (Pr)	MVAFK
MVIS® GDP Africa Index (TRN)	MV GDP Africa Idx (TRN)	MVAFKTR
MVIS® Indonesia Index (Price)	MV Indonesia Idx (Pr)	MVIDX
MVIS® Indonesia Index (TRN)	MV Indonesia Idx (TRN)	MVIDXTR
MVIS® South Korea Index (Price)	MV South Korea Idx (Pr)	MVKOR
MVIS® South Korea Index (TRN)	MV South Korea Idx (TRN)	MVKORTR
MVIS® South Korea Equal Weight Index (Price)	MV South Korea Equal Weight Idx (Pr)	MVKREQ
MVIS® South Korea Equal Weight Index (TRN)	MV South Korea Equal Weight Idx (TRN)	MVKREQTR

8.2   Names and Tickers - Sector Indexes

Long Name	Short Name	Symbol
BlueStar® 5G Communications Index (Price)	BS 5G Comm. Idx (Pr)	BFIVG
BlueStar® 5G Communications Index (TRN)	BS 5G Comm. Idx (TRN)	BFIVGNTR
BlueStar® 5G Communications Index (TRG)	BS 5G Comm. Idx (TRG)	BFIVGTR
BlueStar® Artificial Intelligence Index (Price)	BS AI Idx (Pr)	BAIPR
BlueStar® Artificial Intelligence Index (TRN)	BS AI Idx (TRN)	BAINTR
BlueStar® Asia Technology Index (Price)	BS Asia Tech Idx (Pr)	BSEAQ
BlueStar® Asia Technology Index (TRN)	BS Asia Tech Idx (TRN)	BSEAQNTR
BlueStar® Autonomous Driving Index (Price)	BS Aut. Driving Idx (Pr)	BAUT
BlueStar® Autonomous Driving Index (TRN)	BS Aut. Driving Idx (TRN)	BAUTNTR
BlueStar® Big Data & AI Index (Price)	BS Big Data & AI Idx (Pr)	BDAI

BlueStar® Big Data & AI Index (TRN)	BS Big Data & AI Idx (TRN)	BDAITR
BlueStar® China Internet Software Index (Price)	BS China Internet Software Idx (Pr)	BCHNQ
BlueStar® China Internet Software Index (TRN)	BS China Internet Software Idx (TRN)	BCHNQNTR
BlueStar® Data Center and Logistics Real Estate Index (Price)	BS Data Center and Log. RE Idx (Pr)	BDLRT
BlueStar® Data Center and Logistics Real Estate Index (TRN)	BS Data Center and Log. RE Idx (TRN)	BDLRTNTR
BlueStar® Digital Advertising Index (Price)	BS Dig. Adv. Idx (Pr)	BADTQ
BlueStar® Digital Advertising Index (TRN)	BS Dig. Adv. Idx (TRN)	BADTQNTR
BlueStar® E-Commerce US Leaders Index (Price)	BS E-Comm. US Leaders Idx (Pr)	BECOM
BlueStar® E-Commerce US Leaders Index (TRN)	BS E-Comm. US Leaders Idx (TRN)	BECOMNTR
BlueStar® E-Games Index (Price)	BS E-Games Idx (Pr)	BEGAM
BlueStar® E-Games Index (TRN)	BS E-Games Idx (TRN)	BEGAMNTR
BlueStar® Europe Infrastructure Index (Price)	BS Eu. Infra. Idx (Pr)	BEURI
BlueStar® Europe Infrastructure Index (TRN)	BS Eu. Infra. Idx (TRN)	BEURITR
BlueStar® Fintech Index (Price)	BS Fintech Idx (Pr)	BFNQ
BlueStar® Fintech Index (TRN)	BS Fintech Idx (TRN)	BFNQNTR
BlueStar® Genomic Health Care Index (Price)	BS Gen. Health Care Idx (Pr)	BDNAPR
BlueStar® Genomic Health Care Index (TRN)	BS Gen. Health Care Idx (TRN)	BDNANTR
BlueStar® Global 5G Connectivity Index (Price)	BS Glb. 5G Conn. Idx (Pr)	BGFG
BlueStar® Global 5G Connectivity Index (TRN)	BS Glb. 5G Conn. Idx (TRN)	BGFGNTR
BlueStar® Global E-Brokers and Digital Capital Markets Index (Price)	BS Glb. E-Brokers & DCM (Pr) Idx	BBIDS
BlueStar® Global E-Brokers and Digital Capital Markets Index (TRN)	BS Glb. E-Brokers & DCM (TRN) Idx	BBIDSNTR
BlueStar® Global E-Brokers and Digital Capital Markets Index (TRG)	BS Glb. E-Brokers & DCM (TRG) Idx	BBIDSTR
BlueStar® Global GreenTech Index (Price)	BS Glb. GreenTech Idx (Pr)	BGTQ
BlueStar® Global GreenTech Index (TRN)	BS Glb. GreenTech Idx (TRN)	BGTQNTR
BlueStar® Global Logistics Index (Price) (EUR)	BS Glb. Logistics Idx (Pr) (EUR)	BLOGR
BlueStar® Global Logistics Index (TRN) (EUR)	BS Glb. Logistics Idx (TRN) (EUR)	BLOGRNTR
BlueStar® Global Online Gambling, Video Gaming and eSports Index (Price)	BS Glb. Onl. Gamb. Vid. Gam. & eSports Idx (Pr)	BVGOG
BlueStar® Global Online Gambling, Video Gaming and eSports Index (TRN)	BS Glb. Onl. Gamb. Vid. Gam. & eSports Idx (TRN)	BVGOGNTR
BlueStar® Global Online Gambling, Video Gaming and eSports Index (TRG)	BS Glb. Onl. Gamb. Vid. Gam. & eSports Idx (TRG)	BVGOGTR
BlueStar® Global Robotics & 3D Printing Index (Price)	BS Glb. Rob. & 3D Print. Idx (Pr)	BRB3D
BlueStar® Global Robotics & 3D Printing Index (TRN)	BS Glb. Rob. & 3D Print. Idx (TRN)	BRB3DNTR
BlueStar® Global Robotics & 3D Printing Index (TRG)	BS Glb. Rob. & 3D Print. Idx (TRG)	BRB3DTR
BlueStar® Hotels, Airlines, and Cruises Index (Price)	BS Hot., Airl. & Cruises Idx (Pr)	BCRUZ
BlueStar® Hotels, Airlines, and Cruises Index (TRN)	BS Hot., Airl. & Cruises Idx (TRN)	BCRUZNTR
BlueStar® Hotels, Airlines, and Cruises Index (TRG)	BS Hot., Airl. & Cruises Idx (TRG)	BCRUZTR
BlueStar® Hydrogen and NextGen Fuel Cell (Price)	BS Hydrogen & NG FC Idx (Pr)	BHDRO
BlueStar® Hydrogen and NextGen Fuel Cell (TRN)	BS Hydrogen & NG FC Idx (TRN)	BHDRONTR
BlueStar® Hydrogen and NextGen Fuel Cell (TRG)	BS Hydrogen & NG FC Idx (TRG)	BHDROTR
BlueStar® Israel Global Technology Index (Price)	BS Israel Glb. Tech Idx (Pr)	BGTH
BlueStar® Israel Global Technology Index (TRN)	BS Israel Glb. Tech Idx (TRN)	BGTHNTR
BlueStar® Israel Global Technology Index (TRG)	BS Israel Glb. Tech Idx (TRG)	BGTHTR
BlueStar® Israel Global Technology North America Index (Price)	BS Israel Glb. Tech NA Idx (Pr)	BGTNA
BlueStar® Israel Global Technology North America Index (TRN)	BS Israel Glb. Tech NA Idx (TRN)	BGTNANTR
BlueStar® Israel Global Technology North America Index (TRG)	BS Israel Glb. Tech NA Idx (TRG)	BGTNATR
BlueStar® Israel Infrastructure Index (Price)	BS Israel Infra. Idx (Pr)	BILIN
BlueStar® Israel Infrastructure Index (TRN)	BS Israel Infra. Idx (TRN)	BILINNTR
BlueStar® Israel Infrastructure Index (TRG)	BS Israel Infra. Idx (TRG)	BILINTR
BlueStar® Machine Learning & Quantum Computing Index (Price)	BS Machine Learn. & Quantum Comp. Idx (Pr)	BQTUM
BlueStar® Machine Learning & Quantum Computing Index (TRN)	BS Machine Learn. & Quantum Comp. Idx (TRN)	BQTUMNTR
BlueStar® Machine Learning & Quantum Computing Index (TRG)	BS Machine Learn. & Quantum Comp. Idx (TRG)	BQTUMTR
BlueStar® Robotics Index (Price)	BS Robotics Idx (Pr)	BRBT
BlueStar® Robotics Index (TRN)	BS Robotics Idx (TRN)	BRBTNTR
BlueStar® Solar Energy Industry Index (Price)	BS Solar Energy Ind. Idx (Pr)	BSOLR
BlueStar® Solar Energy Industry Index (TRN)	BS Solar Energy Ind. Idx (TRN)	BSOLRNTR
BlueStar® Top 10 US Banks Index (Price)	BS Top 10 US Banks Idx (Pr)	BUBNK
BlueStar® Top 10 US Banks Index (TRN)	BS Top 10 US Banks Idx (TRN)	BUBNKNTR
BlueStar® Top 10 US Listed Alternative Asset Managers Index (Price)	BS Top 10 US List. Alt. Asset Mgr. Idx (Pr)	BUALT

BlueStar® Top 10 US Listed Alternative Asset Managers Index (TRN)	BS Top 10 US List. Alt. Asset Mgr. Idx (TRN)	BUALTNTR
BlueStar® Top 10 US Listed Alternative Asset Managers Index (TRG)	BS Top 10 US List. Alt. Asset Mgr. Idx (TRG)	BUALTTR
BlueStar® Top 10 US Listed Fabless Semiconductor Index (Price)	BS Top 10 US List. Fabl. Semicond. Idx (Pr)	BFABL
BlueStar® Top 10 US Listed Fabless Semiconductor Index (TRN)	BS Top 10 US List. Fabl. Semicond. Idx (TRN)	BFABLNTR
BlueStar® Top 10 US Residential Real Estate Index Index (Price)	BS Top 10 US R. Real Estate Idx (Pr)	BURRT
BlueStar® Top 10 US Residential Real Estate Index Index (TRN)	BS Top 10 US R. Real Estate Idx (TRN)	BURRTNTR
BlueStar® Total Security Index (Price)	BS Tot. Security Idx (Pr)	BTOT
BlueStar® Total Security Index (TRN)	BS Tot. Security Idx (TRN)	BTOTNTR
BlueStar® Travel and Vacation Index (TRN)	BS Travel & Vac. Idx (TRN)	BTOURNTR
BlueStar® Travel and Vacation Index (TRG)	BS Travel & Vac. Idx (TRG)	BTOURTR
BlueStar® US Listed E-Brokers and Digital Capital Markets Index (Price)	BS US List. E-Brokers & DCM (Pr) Idx	BUBID
BlueStar® US Listed E-Brokers and Digital Capital Markets Index (TRN)	BS US List. E-Brokers & DCM (TRN) Idx	BUBIDNTR
BlueStar® US Listed E-Brokers and Digital Capital Markets Index (TRG)	BS US List. E-Brokers & DCM (TRG) Idx	BUBIDTR
BlueStar® US Listed Internet Infrastructure Index (Price)	BS US List. Int. Infra. Idx (Pr)	BUII
BlueStar® US Listed Internet Infrastructure Index (TRN)	BS US List. Int. Infra. Idx (TRN)	BUIINTR
BlueStar® US Machine Learning and Quantum Computing Index (Price)	BS US Machine Learn. & Quantum Comp. Idx (PR)	BUQFC
BlueStar® US Machine Learning and Quantum Computing Index (TRN)	BS US Machine Learn. & Quantum Comp. Idx (TRN)	BUQFCNTR
BlueStar® Wind Energy Industry Index (Price)	BS Wind En. Ind. Idx (PR)	BWIND
BlueStar® Wind Energy Industry Index (TRN)	BS Wind En. Ind. Idx (TRN)	BWINDNTR
MarketVector™ Artificial Intelligence ESG Index (Price)	MV Art. Int. ESG Idx (Pr)	MVAI
MarketVector™ Artificial Intelligence ESG Index (TRN)	MV Art. Int. ESG Idx (TRN)	MVAITR
MarketVector™ Bioproduction Tech and Tools ESG Index (Price)	MV Bioprod. Tech & Tools ESG Idx (Pr)	MVBIOP
MarketVector™ Bioproduction Tech and Tools ESG Index (TRN)	MV Bioprod. Tech & Tools ESG Idx(TRN)	MVBIOPTR
MarketVector™ Global Clean Energy Transition ESG Index (Price)	MV Glb. Cl. Ener. Trans. ESG Idx (Pr)	MVCET
MarketVector™ Global Clean Energy Transition ESG Index (TRN)	MV Glb. Cl. Ener. Trans. ESG Idx (TRN)	MVCETTR
MarketVector™ Global Defense Industry Index (Price)	MV Glb. Def. Ind. Idx (Pr)	MVDEF
MarketVector™ Global Defense Industry Index (TRN)	MV Glb. Def. Ind. Idx (TRN)	MVDEFTR
MarketVector™ Global Metaverse and e-Games ESG Index (Price)	MV Glb. Metav. & e-Games ESG Idx (Pr)	MVMETV
MarketVector™ Global Metaverse and e-Games ESG Index (TRN)	MV Glb. Metav. & e-Games ESG Idx (TRN)	MVMETVTR
MarketVector™ Global Video Gaming & eSports ESG Index (Price)	MV Glb. Vid Game & eSports ESG Idx (Pr)	MVESPG
MarketVector™ Global Video Gaming & eSports ESG Index (TRN)	MV Glb. Vid Game & eSports ESG Idx (TRN)	MVESPGTR
MarketVector™ US Business Development Companies Liquid Index (Price)	MV US Biz Dev. Comp. Liq. Idx (Pr)	MVBIZD
MarketVector™ US Business Development Companies Liquid Index (TRN)	MV US Biz Dev. Comp. Liq. Idx (TRN)	MVBIZDTR
MarketVector™ US Business Development Companies Liquid Index (TRG)	MV US Biz Dev. Comp. Liq. Idx (TRG)	MVBIZDTG
MarketVector™ US Listed Emerging Technologies Strategy Index (Price)	MV US List. Em. Tech. Str. Idx (Pr)	MVEMTS
MarketVector™ US Listed Emerging Technologies Strategy Index (TRN)	MV US List. Em. Tech. Str. Idx (TRN)	MVEMTSTR
MarketVector™ US Listed Office and Commercial REITs Index (Price)	MV US List. Office & Comm. REITs Idx (Pr)	MVORT
MarketVector™ US Listed Office and Commercial REITs Index (TRN)	MV US List. Office & Comm. REITs Idx (TRN)	MVORTTR
MarketVector™ US Listed Office and Commercial REITs Index (TRG)	MV US List. Office & Comm. REITs Idx (TRG)	MVORTTRG
MVIS® Australia A-REITs Index (Price) (AUD)	MV AU A-REITs Idx (Pr) (AUD)	MVMVA
MVIS® Australia A-REITs Index (TRN) (AUD)	MV AU A-REITs Idx (TRN) (AUD)	MVMVATR
MVIS® Australia A-REITs Index (TRG) (AUD)	MV AU A-REITs Idx (TRG) (AUD)	MVMVATRG
MVIS® Australia Banks Index (Price) (AUD)	MV AU Banks Idx (Pr) (AUD)	MVMVB
MVIS® Australia Banks Index (TRN) (AUD)	MV AU Banks Idx (TRN) (AUD)	MVMVBTR
MVIS® Australia Banks Index (TRG) (AUD)	MV AU Banks Idx (TRG) (AUD)	MVMVBTRG
MVIS® Global Circular Economy ESG Index (Price)	MV Glb Circ Economy Idx (Pr)	MVCIRC
MVIS® Global Circular Economy ESG Index (TRN)	MV Glb Circ Economy Idx (TRN)	MVCIRCTR
MVIS® Digital India Index (Price)	MV Dig India Idx (Pr)	MVDIND
MVIS® Digital India Index (TRN)	MV Dig India Idx (TRN)	MVDINDTR
MVIS® Global Digital Assets Equity Index (Price)	MV Glb DA Equity Idx (Pr)	MVDAPP
MVIS® Global Digital Assets Equity Index (TRN)	MV Glb DA Equity Idx (TRN)	MVDAPPTR
MVIS® Global Future Healthcare ESG Index (Price)	MV Glb. Future Healthcare ESG Idx (Pr)	MVFHC

MVIS® Global Future Healthcare ESG Index (TRN)	MV Glb. Future Healthcare ESG Idx (TRN)	MVFHCTR
MVIS® Global Future of Food Index (Price)	MV Glb. Future Food ESG Idx (Pr)	MVFOF
MVIS® Global Future of Food Index (TRN)	MV Glb. Future Food ESG Idx (TRN)	MVFOFTR
MVIS® Global Gaming Index (Price)	MV Glb. Gaming Idx (Pr)	MVBJK
MVIS® Global Gaming Index (TRN)	MV Glb. Gaming Idx (TRN)	MVBJKTR
MVIS® Global Hydrogen Economy ESG Index (Price)	MV Glb. Hydrogen ESG Idx (Pr)	MVHTWO
MVIS® Global Hydrogen Economy ESG Index (TRN)	MV Glb. Hydrogen ESG Idx (TRN)	MVHTWOTR
MVIS® Global Low Carbon Energy Index (Price)	MV Glb. Low Carbon En. Idx (Pr)	MVSMOG
MVIS® Global Low Carbon Energy Index (TRN)	MV Glb. Low Carbon En. Idx (TRN)	MVSMOGTR
MVIS® Global Space Industry ESG Index (Price)	MV Glb. Space ESG Idx (Pr)	MVSPC
MVIS® Global Space Industry ESG Index (TRN)	MV Glb. Space ESG Idx (TRN)	MVSPCTR
MVIS® Global Video Gaming & eSports Index (Price)	MV Glb. Vid Game & eSports Idx (Pr)	MVESPO
MVIS® Global Video Gaming & eSports Index (TRN)	MV Glb. Vid Game & eSports Idx (TRN)	MVESPOTR
MVIS® Global Video Gaming & eSports Index (Price) (AUD)	MV Glb. Vid Game & eSports Idx (Pr) (AUD)	MVESPOA
MVIS® Global Video Gaming & eSports Index (TRN) (AUD)	MV Glb. Vid Game & eSports Idx (TRN) (AUD)	MVESPOAT
MVIS® US Business Development Companies Index (Price)	MV US Biz Dev. Comp. Idx (Pr)	MVBDC
MVIS® US Business Development Companies Index (TRN)	MV US Biz Dev. Comp. Idx (TRN)	MVBDCTR
MVIS® US Business Development Companies Index (TRG)	MV US Biz Dev. Comp. Idx (TRG)	MVBDCTRG
MVIS® US Listed Biotech 25 Index (Price)	MV US List. Biotech 25 Idx (Pr)	MVBBH
MVIS® US Listed Biotech 25 Index (TRN)	MV US List. Biotech 25 Idx (TRN)	MVBBHTR
MVIS® US Listed Biotech 25 Index (TRG)	MV US List. Biotech 25 Idx (TRG)	MVBBHTRG
MVIS® US Listed Pharmaceutical 25 Index (Price)	MV US List. Pharma 25 Idx (Pr)	MVPPH
MVIS® US Listed Pharmaceutical 25 Index (TRN)	MV US List. Pharma 25 Idx (TRN)	MVPPHTR
MVIS® US Listed Pharmaceutical 25 Index (TRG)	MV US List. Pharma 25 Idx (TRG)	MVPPHTRG
MVIS® US Listed Retail 25 Index (Price)	MV US List. Retail 25 Idx (Pr)	MVRTH
MVIS® US Listed Retail 25 Index (TRN)	MV US List. Retail 25 Idx (TRN)	MVRTHTR
MVIS® US Listed Retail 25 Index (TRG)	MV US List. Retail 25 Idx (TRG)	MVRTHTRG
MVIS® US Listed Semiconductor 10% Capped ESG Index (Price)	MV US List. Semiconductor 10% ESG Idx (Pr)	MVSMC
MVIS® US Listed Semiconductor 10% Capped ESG Index (TRN)	MV US List. Semiconductor 10% ESG Idx (TRN)	MVSMCTR
MVIS® US Listed Semiconductor 10% Capped ESG Index (TRG)	MV US List. Semiconductor 10% ESG Idx (TRG)	MVSMCTRG
MVIS® US Listed Semiconductor 25 Index (Price)	MV US List. Semiconductor 25 Idx (Pr)	MVSMH
MVIS® US Listed Semiconductor 25 Index (TRN)	MV US List. Semiconductor 25 Idx (TRN)	MVSMHTR
MVIS® US Listed Semiconductor 25 Index (TRG)	MV US List. Semiconductor 25 Idx (TRG)	MVSMHTRG
MVIS® US Mortgage REITs Index (Price)	MV US Mortgage REITs Idx (Pr)	MVMORT
MVIS® US Mortgage REITs Index (TRN)	MV US Mortgage REITs Idx (TRN)	MVMORTTR
MVIS® US Mortgage REITs Index (TRG)	MV US Mortgage REITs Idx (TRG)	MVMORTTG

MarketVector

8   APPENDIX

8.3   Names and Tickers - Hard Assets Indexes

Long Name	Short Name	Symbol
BlueStar® Agribusiness 50 Index (Price)	BS Agribusiness 50 Idx (Pr)	BMOO
BlueStar® Agribusiness 50 Index (TRN)	BS Agribusiness 50 Idx (TRN)	BMOONTR
MarketVector™ Global Natural Resources Index (Price)	MV Glb. Nat. Res. Idx (Pr)	MVGNR
MarketVector™ Global Natural Resources Index (TRN)	MV Glb. Nat. Res. Idx (TRN)	MVGNRTR
MarketVector™ Global Uranium and Nuclear Energy Infrastructure Index (Price)	MV Glb. Uranium & Nuclear En. Infra. Idx (Pr)	MVNUCL
MarketVector™ Global Uranium and Nuclear Energy Infrastructure Index (TRN)	MV Glb. Uranium & Nuclear En. Infra. Idx (TRN)	MVNUCLTR
MarketVector™ US Listed Oil Services 10% Capped Index (Price)	MV US List. Oil Serv. 10% Idx (Pr)	MVOIC
MarketVector™ US Listed Oil Services 10% Capped Index (TRN)	MV US List. Oil Serv. 10% Idx (TRN)	MVOICTR
MarketVector™ US Listed Oil Services 10% Capped Index (TRG)	MV US List. Oil Serv. 10% Idx (TRG)	MVOICTRG
MVIS® Australia Resources Index (Price) (AUD)	MV AU Resources Idx (Pr) (AUD)	MVMVR
MVIS® Australia Resources Index (TRN) (AUD)	MV AU Resources Idx (TRN) (AUD)	MVMVRTR
MVIS® Australia Resources Index (TRG) (AUD)	MV AU Resources Idx (TRG) (AUD)	MVMVRTRG
MVIS® Global Agribusiness Index (Price)	MV Glb. Agribusiness Idx (Pr)	MVOO
MVIS® Global Agribusiness Index (TRN)	MV Glb. Agribusiness Idx (TRN)	MVOOTR
MVIS® Global Clean-Tech Metals Index (Price)	MV Glb. CTech Metals Idx (Pr)	MVGMET
MVIS® Global Clean-Tech Metals Index (TRN)	MV Glb. CTech Metals Idx (TRN)	MVGMETTR
MVIS® Global Clean-Tech Metals ex-China Index (Price)	MV Glb. CTech Metals ex-China Idx (Pr)	MVGMXC
MVIS® Global Clean-Tech Metals ex-China Index (TRN)	MV Glb. CTech Metals ex-China Idx (TRN)	MVGMXCTR
MVIS® Global Junior Gold Miners Index (Price)	MV Glb. Jr. Gold Miners Idx (Pr)	MVGDXJ
MVIS® Global Junior Gold Miners Index (TRN)	MV Glb. Jr. Gold Miners Idx (TRN)	MVGDXJTR
MVIS® Global Oil Refiners Index (Price)	MV Glb. Oil Refiners Idx (Pr)	MVCRAK
MVIS® Global Oil Refiners Index (TRN)	MV Glb. Oil Refiners Idx (TRN)	MVCRAKTR
MVIS® Global Rare Earth/Strategic Metals Index (Price)	MV Glb. Rare Earth Idx (Pr)	MVREMX
MVIS® Global Rare Earth/Strategic Metals Index (TRN)	MV Glb. Rare Earth Idx (TRN)	MVREMXTR
MVIS® Global Uranium & Nuclear Energy (Price)	MV Glb. Uranium & Nuclear Idx (Pr)	MVNLR
MVIS® Global Uranium & Nuclear Energy (TRN)	MV Glb. Uranium & Nuclear Idx (TRN)	MVNLRTR
MVIS® North America Energy Infrastructure Index (Price)	MV NA Energy Infra Idx (Pr)	MVEINC
MVIS® North America Energy Infrastructure Index (TRN)	MV NA Energy Infra Idx(TRN)	MVEINCTR
MVIS® North America Energy Infrastructure Index (TRG)	MV NA Energy Infra Idx(TRG)	MVEINCTG
MVIS® US Listed Oil Services 25 Index (Price)	MV US List. Oil Serv. 25 Idx (Pr)	MVOIH
MVIS® US Listed Oil Services 25 Index (TRN)	MV US List. Oil Serv. 25 Idx (TRN)	MVOIHTR
MVIS® US Listed Oil Services 25 Index (TRG)	MV US List. Oil Serv. 25 Idx (TRG)	MVOIHTRG

8.4   Launch Dates and Base Values - Country and Regional Indexes

Name	Launch Date	Base Value	Base Date
BlueStar® Israel Domestic Exposure Index (Price)	29 January 2016	100.00	30 December 2008
BlueStar® Israel Domestic Exposure Index (TRN)	29 January 2016	100.00	30 December 2008
BlueStar® Israel Domestic Exposure Index (TRG)	29 January 2016	100.00	30 December 2008
BlueStar® Israel Global Index (Price)	31 August 2011	100.00	29 December 2000
BlueStar® Israel Global Index (TRN)	31 August 2011	100.00	29 December 2000
BlueStar® Israel Global Index	31 August 2011	100.00	29 December 2000
BlueStar® Israel Global Exposure Index (Price)	29 January 2016	100.00	30 December 2008
BlueStar® Israel Global Exposure Index (TRN)	29 January 2016	100.00	30 December 2008
BlueStar® Israel Global Exposure Index (TRG)	29 January 2016	100.00	30 December 2008
MarketVector™ Brazil Domestic Exposure Index (Price) (BRL)	05 July 2022	1000.00	31 December 2013
MarketVector™ Brazil Domestic Exposure Index (TRN) (BRL)	05 July 2022	1000.00	31 December 2013
MarketVector™ Brazil Global Exposure Index (Price) (BRL)	05 July 2022	1000.00	31 December 2013
MarketVector™ Brazil Global Exposure Index (TRN) (BRL)	05 July 2022	1000.00	31 December 2013
MarketVector™ Brazil Small-Cap Value Index (Price) (BRL)	05 July 2022	1000.00	31 December 2013
MarketVector™ Brazil Small-Cap Value Index (TRN) (BRL)	05 July 2022	1000.00	31 December 2013
MarketVector™ Japan Quality Tilt ESG Index (Price)	22 May 2023	1000.00	31 December 2015
MarketVector™ Japan Quality Tilt ESG Index (TRN)	22 May 2023	1000.00	31 December 2015
MarketVector™ Vietnam Local Index (Price)	22 November 2022	1000.00	31 December 2018
MarketVector™ Vietnam Local Index (TRN)	22 November 2022	1000.00	31 December 2018
MVIS® Australia Index (Price) (AUD)	29 November 2013	1000.00	31 December 2002
MVIS® Australia Index (TRN) (AUD)	29 November 2013	1000.00	31 December 2002
MVIS® Australia Index (TRG) (AUD)	29 November 2013	1000.00	31 December 2002
MVIS® Australia Equal Weight Index (Price) (AUD)	29 November 2013	1000.00	31 December 2002
MVIS® Australia Equal Weight Index (TRN) (AUD)	29 November 2013	1000.00	31 December 2002
MVIS® Australia Equal Weight Index (TRG) (AUD)	29 November 2013	1000.00	31 December 2002
MVIS® Australia Small-Cap Dividend Payers Index (Price) (AUD)	23 March 2015	1000.00	31 December 2009
MVIS® Australia Small-Cap Dividend Payers Index (TRN) (AUD)	23 March 2015	1000.00	31 December 2009
MVIS® Australia Small-Cap Dividend Payers Index (TRG) (AUD)	23 March 2015	1000.00	31 December 2009
MVIS® Brazil Index (Price)	14 July 2010	1000.00	30 December 2004
MVIS® Brazil Index (TRN)	14 July 2010	1000.00	30 December 2004
MVIS® Brazil Small-Cap Index (Price)	01 May 2009	1000.00	30 December 2005
MVIS® Brazil Small-Cap Index (TRN)	01 May 2009	1000.00	30 December 2005
MVIS® GDP Africa Index (Price)	15 May 2012	1000.00	29 December 2006
MVIS® GDP Africa Index (TRN)	15 May 2012	1000.00	29 December 2006
MVIS® Indonesia Index (Price)	24 November 2008	1000.00	31 December 2002
MVIS® Indonesia Index (TRN)	24 November 2008	1000.00	31 December 2002
MVIS® South Korea Index (Price)	01 June 2017	1000.00	29 December 2006
MVIS® South Korea Index (TRN)	01 June 2017	1000.00	29 December 2006
MVIS® South Korea Equal Weight Index (Price)	01 June 2017	1000.00	29 December 2006
MVIS® South Korea Equal Weight Index (TRN)	01 June 2017	1000.00	29 December 2006

8.5   Launch Dates and Base Values - Sector Indexes

Name	Launch Date	Base Value	Base Date
BlueStar® 5G Communications Index (Price)	05 February 2021	100.00	30 December 2016
BlueStar® 5G Communications Index (TRN)	05 February 2021	100.00	30 December 2016
BlueStar® 5G Communications Index (TRG)	10 January 2019	100.00	30 December 2016
BlueStar® Artificial Intelligence Index (Price)	31 May 2022	100.00	31 December 2012
BlueStar® Artificial Intelligence Index (TRN)	26 March 2018	100.00	31 December 2012
BlueStar® Asia Technology Index (Price)	31 May 2022	100.00	29 June 2013
BlueStar® Asia Technology Index (TRN)	13 August 2018	100.00	29 June 2013
BlueStar® Autonomous Driving Index (Price)	31 May 2022	100.00	28 December 2012
BlueStar® Autonomous Driving Index (TRN)	10 May 2018	100.00	28 December 2012
BlueStar® Big Data & AI Index (Price)	17 July 2023	100.00	30 June 2017
BlueStar® Big Data & AI Index (TRN)	17 July 2023	100.00	30 June 2017
BlueStar® China Internet Software Index (Price)	31 May 2022	100.00	29 June 2013
BlueStar® China Internet Software Index (TRN)	13 August 2018	100.00	29 June 2013
BlueStar® Data Center and Logistics Real Estate Index (Price)	05 May 2022	100.00	31 December 2013
BlueStar® Data Center and Logistics Real Estate Index (TRN)	05 August 2019	100.00	31 December 2013
BlueStar® Digital Advertising Index (Price)	28 December 2021	100.00	31 December 2015
BlueStar® Digital Advertising Index (TRN)	28 December 2021	100.00	31 December 2015
BlueStar® E-Commerce US Leaders Index (Price)	05 May 2022	100.00	28 December 2012
BlueStar® E-Commerce US Leaders Index (TRN)	11 September 2018	100.00	28 December 2012
BlueStar® E-Games Index (Price)	31 May 2022	100.00	29 December 2014
BlueStar® E-Games Index (TRN)	05 October 2018	100.00	29 December 2014
BlueStar® Europe Infrastructure Index (Price)	05 June 2023	1000.00	31 December 2017
BlueStar® Europe Infrastructure Index (TRN)	05 June 2023	1000.00	31 December 2017
BlueStar® Fintech Index (Price)	31 May 2022	100.00	29 June 2012
BlueStar® Fintech Index (TRN)	07 November 2017	100.00	29 June 2012
BlueStar® Genomic Health Care Index (Price)	31 May 2022	100.00	31 December 2015
BlueStar® Genomic Health Care Index (TRN)	22 May 2020	100.00	31 December 2015
BlueStar® Global 5G Connectivity Index (Price)	31 May 2022	100.00	15 December 2015
BlueStar® Global 5G Connectivity Index (TRN)	26 July 2019	100.00	15 December 2015
BlueStar® Global E-Brokers and Digital Capital Markets Index (Price)	23 August 2021	100.00	31 December 2019
BlueStar® Global E-Brokers and Digital Capital Markets Index (TRN)	23 August 2021	100.00	31 December 2019
BlueStar® Global E-Brokers and Digital Capital Markets Index (TRG)	23 August 2021	100.00	31 December 2019
BlueStar® Global GreenTech Index (Price)	31 May 2022	100.00	30 December 2016
BlueStar® Global GreenTech Index (TRN)	06 July 2020	100.00	30 December 2016
BlueStar® Global Logistics Index (Price) (EUR)	05 May 2022	100.00	29 December 2006
BlueStar® Global Logistics Index (TRN) (EUR)	23 October 2020	100.00	29 December 2006
BlueStar® Global Online Gambling, Video Gaming and eSports Index (Price)	25 March 2022	100.00	31 December 2020
BlueStar® Global Online Gambling, Video Gaming and eSports Index (TRN)	25 March 2022	100.00	31 December 2020
BlueStar® Global Online Gambling, Video Gaming and eSports Index (TRG)	25 March 2022	100.00	31 December 2020
BlueStar® Global Robotics & 3D Printing Index (Price)	12 April 2022	100.00	31 December 2016
BlueStar® Global Robotics & 3D Printing Index Index (TRN)	12 April 2022	100.00	31 December 2016
BlueStar® Global Robotics & 3D Printing Index Index (TRG)	12 April 2022	100.00	31 December 2016
BlueStar® Hotels, Airlines, and Cruises Index (Price)	01 June 2021	1000.00	31 December 2017
BlueStar® Hotels, Airlines, and Cruises Index (TRN)	01 June 2021	1000.00	31 December 2017
BlueStar® Hotels, Airlines, and Cruises Index (TRG)	01 June 2021	1000.00	31 December 2017
BlueStar® Hydrogen and NextGen Fuel Cell (Price)	09 March 2021	100.00	19 June 2020
BlueStar® Hydrogen and NextGen Fuel Cell (TRN)	09 March 2021	100.00	19 June 2020
BlueStar® Hydrogen and NextGen Fuel Cell (TRG)	09 March 2021	100.00	19 June 2020
BlueStar® Israel Global Technology Index (Price)	31 January 2014	100.00	31 December 2003
BlueStar® Israel Global Technology Index (TRN)	31 January 2014	100.00	31 December 2003
BlueStar® Israel Global Technology Index (TRG)	31 January 2014	100.00	31 December 2003
BlueStar® Israel Global Technology North America Index (Price)	19 April 2021	100.00	17 December 2020
BlueStar® Israel Global Technology North America Index (TRN)	19 April 2021	100.00	17 December 2020

BlueStar® Israel Global Technology North America Index (TRG)	19 April 2021	100.00	17 December 2020
BlueStar® Israel Infrastructure Index (Price)	25 March 2022	100.00	31 December 2017
BlueStar® Israel Infrastructure Index (TRN)	25 March 2022	100.00	31 December 2017
BlueStar® Israel Infrastructure Index (TRG)	25 March 2022	100.00	31 December 2017
BlueStar® Machine Learning & Quantum Computing Index (Price)	05 May 2022	100.00	18 December 2015
BlueStar® Machine Learning & Quantum Computing Index (TRN)	05 May 2022	100.00	18 December 2015
BlueStar® Machine Learning & Quantum Computing Index (TRG)	07 June 2018	100.00	18 December 2015
BlueStar® Robotics Index (Price)	31 May 2022	100.00	29 June 2012
BlueStar® Robotics Index (TRN)	29 January 2018	100.00	29 June 2012
BlueStar® Solar Energy Industry Index (Price)	31 May 2022	100.00	31 December 2014
BlueStar® Solar Energy Industry Index (TRN)	09 March 2020	100.00	31 December 2014
BlueStar® Top 10 US Banks Index (Price)	31 May 2022	100.00	30 June 2015
BlueStar® Top 10 US Banks Index (TRN)	20 July 2020	100.00	30 June 2015
BlueStar® Top 10 US Listed Alternative Asset Managers Index (Price)	24 August 2021	100.00	31 December 2015
BlueStar® Top 10 US Listed Alternative Asset Managers Index (TRN)	24 August 2021	100.00	31 December 2015
BlueStar® Top 10 US Listed Alternative Asset Managers Index (TRG)	24 August 2021	100.00	31 December 2015
BlueStar® Top 10 US Listed Fabless Semiconductor Index (Price)	05 April 2024	100.00	31 December 2020
BlueStar® Top 10 US Listed Fabless Semiconductor Index (TRN)	05 April 2024	100.00	31 December 2020
BlueStar® Top 10 Residential Real Estate Index (Price)	28 January 2022	100.00	31 December 2015
BlueStar® Top 10 Residential Real Estate Index (TRN)	28 January 2022	100.00	31 December 2015
BlueStar® Total Security Index (Price)	31 May 2022	100.00	31 December 2015
BlueStar® Total Security Index (TRN)	08 July 2019	100.00	31 December 2015
BlueStar® Travel and Vacation Index (TRN)	13 May 2019	100.00	31 December 2015
BlueStar® Travel and Vacation Index (TRG)	05 February 2021	100.00	31 December 2015
BlueStar® US Listed E-Brokers and Digital Capital Markets Index (Price)	10 November 2021	100.00	31 December 2019
BlueStar® US Listed E-Brokers and Digital Capital Markets Index (TRN)	10 November 2021	100.00	31 December 2019
BlueStar® US Listed E-Brokers and Digital Capital Markets Index (TRG)	10 November 2021	100.00	31 December 2019
BlueStar® US Listed Internet Infrastructure Index (Price)	08 April 2022	100.00	31 December 2015
BlueStar® US Listed Internet Infrastructure Index (TRN)	08 April 2022	100.00	31 December 2015
BlueStar® US Machine Learning & Quantum Computing Index (Price)	08 March 2021	100.00	18 December 2015
BlueStar® US Machine Learning & Quantum Computing Index (TRN)	08 March 2021	100.00	18 December 2015
BlueStar® Wind Energy Industry Index (Price)	23 March 2021	100.00	31 December 2014
BlueStar® Wind Energy Industry Index (TRN)	23 March 2021	100.00	31 December 2014
MarketVector™ Artificial Intelligence ESG Index (Price)	22 May 2023	1000.00	31 December 2017
MarketVector™ Artificial Intelligence ESG Index (TRN)	22 May 2023	1000.00	31 December 2017
MarketVector™ Bioproduction Tech and Tools ESG Index (Price)	22 May 2023	1000.00	31 December 2015
MarketVector™ Bioproduction Tech and Tools ESG Index (TRN)	22 May 2023	1000.00	31 December 2015
MarketVector™ Global Clean Energy Transition ESG Index (Price)	05 June 2023	1000.00	31 December 2017
MarketVector™ Global Clean Energy Transition ESG Index (TRN)	05 June 2023	1000.00	31 December 2017
MarketVector™ Global Defense Industry Index (Price)	31 January 2023	1000.00	31 December 2020
MarketVector™ Global Defense Industry Index (TRN)	31 January 2023	1000.00	31 December 2020
MarketVector™ Global Metaverse and e-Games ESG Index (Price)	22 May 2023	1000.00	31 December 2018
MarketVector™ Global Metaverse and e-Games ESG Index (TRN)	22 May 2023	1000.00	31 December 2018
MarketVector™ Global Video Gaming & eSports ESG Index (Price)	22 July 2022	1000.00	31 December 2021
MarketVector™ Global Video Gaming & eSports ESG Index (TRN)	22 July 2022	1000.00	31 December 2021
MarketVector™ US Business Development Companies Liquid Index (Price)	04 August 2011	1000.00	29 June 2007
MarketVector™ US Business Development Companies Liquid Index (TRN)	04 August 2011	1000.00	29 June 2007
MarketVector™ US Business Development Companies Liquid Index (TRG)	07 February 2013	1000.00	29 June 2007
MarketVector™ US Listed Emerging Technologies Strategy Index (Price)	27 December 2022	1000.00	31 December 2017
MarketVector™ US Listed Emerging Technologies Strategy Index (TRN)	27 December 2022	1000.00	31 December 2017
MarketVector™ US Listed Office and Commercial REITs Index (Price)	23 August 2023	1000.00	31 December 2017
MarketVector™ US Listed Office and Commercial REITs Index (TRN)	23 August 2023	1000.00	31 December 2017
MarketVector™ US Listed Office and Commercial REITs Index (TRG)	29 August 2023	1000.00	31 December 2017

MVIS® Australia A-REITs Index (Price) (AUD)	21 December 2012	1000.00	29 December 2006
MVIS® Australia A-REITs Index (TRN) (AUD)	21 December 2012	1000.00	29 December 2006
MVIS® Australia A-REITs Index (TRG) (AUD)	21 February 2013	1000.00	29 December 2006
MVIS® Australia Banks Index (Price) (AUD)	21 December 2012	1000.00	29 December 2006
MVIS® Australia Banks Index (TRN) (AUD)	21 December 2012	1000.00	29 December 2006
MVIS® Australia Banks Index (TRG) (AUD)	21 February 2013	1000.00	29 December 2006
MVIS® Digital India Index (Price)	28 December 2021	1000.00	31 December 2015
MVIS® Digital India Index (TRN)	28 December 2021	1000.00	31 December 2015
MVIS® Global Circular Economy ESG Index (Price)	16 March 2022	1000.00	31 December 2020
MVIS® Global Circular Economy ESG Index (TRN)	16 March 2022	1000.00	31 December 2020
MVIS® Global Digital Assets Equity Index (Price)	08 March 2021	1000.00	26 February 2021
MVIS® Global Digital Assets Equity Index (TRN)	08 March 2021	1000.00	26 February 2021
MVIS® Global Future Healthcare ESG Index (Price)	06 December 2021	1000.00	31 December 2020
MVIS® Global Future Healthcare ESG Index (TRN)	06 December 2021	1000.00	31 December 2020
MVIS® Global Future of Food ESG Index (Price)	09 September 2021	1000.00	31 December 2019
MVIS® Global Future of Food ESG Index (TRN)	09 September 2021	1000.00	31 December 2019
MVIS® Global Gaming Index (Price)	08 May 2012	1000.00	29 December 2006
MVIS® Global Gaming Index (TRN)	08 May 2012	1000.00	29 December 2006
MVIS® Global Hydrogen Economy ESG Index (Price)	22 December 2020	1000.00	15 December 2020
MVIS® Global Hydrogen Economy ESG Index (TRN)	22 December 2020	1000.00	15 December 2020
MVIS® Global Low Carbon Energy Index (Price)	23 February 2021	1000.00	31 December 2015
MVIS® Global Low Carbon Energy Index (TRN)	23 February 2021	1000.00	31 December 2015
MVIS® Global Space Industry ESG Index (Price)	31 August 2021	1000.00	31 December 2019
MVIS® Global Space Industry ESG Index (TRN)	31 August 2021	1000.00	31 December 2019
MVIS® Global Video Gaming & eSports Index (Price)	16 July 2018	1000.00	31 December 2014
MVIS® Global Video Gaming & eSports Index (TRN)	16 July 2018	1000.00	31 December 2014
MVIS® Global Video Gaming & eSports Index (Price) (AUD)	13 August 2020	1000.00	31 December 2014
MVIS® Global Video Gaming & eSports Index (TRN) (AUD)	13 August 2020	1000.00	31 December 2014
MVIS® US Business Development Companies Index (Price)	19 June 2023	1000.00	29 June 2007
MVIS® US Business Development Companies Index (TRN)	19 June 2023	1000.00	29 June 2007
MVIS® US Business Development Companies Index (TRG)	19 June 2023	1000.00	29 June 2007
MVIS® US Listed Biotech 25 Index (Price)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Biotech 25 Index (TRN)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Biotech 25 Index (TRG)	13 February 2013	1000.00	11 August 2011
MVIS® US Listed Pharmaceutical 25 Index (Price)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Pharmaceutical 25 Index (TRN)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Pharmaceutical 25 Index (TRG)	13 February 2013	1000.00	11 August 2011
MVIS® US Listed Retail 25 Index (Price)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Retail 25 Index (TRN)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Retail 25 Index (TRG)	13 February 2013	1000.00	11 August 2011
MVIS® US Listed Semiconductor 10% Capped ESG Index (Price)	13 August 2020	1000.00	31 December 2011
MVIS® US Listed Semiconductor 10% Capped ESG Index (TRN)	13 August 2020	1000.00	31 December 2011
MVIS® US Listed Semiconductor 10% Capped ESG Index (TRG)	13 August 2020	1000.00	31 December 2011
MVIS® US Listed Semiconductor 25 Index (Price)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Semiconductor 25 Index (TRN)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Semiconductor 25 Index (TRG)	13 February 2013	1000.00	11 August 2011
MVIS® US Mortgage REITs Index (Price)	04 August 2011	1000.00	30 December 2004
MVIS® US Mortgage REITs Index (TRN)	04 August 2011	1000.00	30 December 2004
MVIS® US Mortgage REITs Index (TRG)	07 February 2013	1000.00	02 August 2011

8.6   Launch Dates and Base Values - Hard Assets Indexes

Name	Launch Date	Base Value	Base Date
BlueStar® Agribusiness 50 Index (Price)	03 May 2021	100.00	31 December 2015
BlueStar® Agribusiness 50 Index (TRN)	03 May 2021	100.00	31 December 2015
MarketVector™ Global Natural Resources Index (Price)	17 November 2023	1000.00	31 December 2014
MarketVector™ Global Natural Resources Index (TRN)	17 November 2023	1000.00	31 December 2014
MarketVector™ Global Uranium and Nuclear Energy Infrastructure Index (Price)	11 August 2022	1000.00	31 December 2021
MarketVector™ Global Uranium and Nuclear Energy Infrastructure Index (TRN)	11 August 2022	1000.00	31 December 2021
MarketVector™ US Listed Oil Services 10% Capped Index (Price)	31 January 2023	1000.00	31 December 2011
MarketVector™ US Listed Oil Services 10% Capped Index (TRN)	31 January 2023	1000.00	31 December 2011
MarketVector™ US Listed Oil Services 10% Capped Index (TRG)	31 January 2023	1000.00	31 December 2011
MVIS® Australia Resources Index (Price) (AUD)	21 December 2012	1000.00	29 December 2006
MVIS® Australia Resources Index (TRN) (AUD)	21 December 2012	1000.00	29 December 2006
MVIS® Australia Resources Index (TRG) (AUD)	21 February 2013	1000.00	29 December 2006
MVIS® Global Agribusiness Index (Price)	18 July 2012	1000.00	29 December 2006
MVIS® Global Agribusiness Index (TRN)	18 July 2012	1000.00	29 December 2006
MVIS® Global Clean-Tech Metals Index (Price)	02 November 2021	1000.00	31 December 2015
MVIS® Global Clean-Tech Metals Index (TRN)	02 November 2021	1000.00	31 December 2015
MVIS® Global Clean-Tech Metals ex-China Index (Price)	28 January 2022	1000.00	31 December 2015
MVIS® Global Clean-Tech Metals ex-China Index (TRN)	28 January 2022	1000.00	31 December 2015
MVIS® Global Junior Gold Miners Index (Price)	31 August 2009	1000.00	31 December 2003
MVIS® Global Junior Gold Miners Index (TRN)	31 August 2009	1000.00	31 December 2003
MVIS® Global Oil Refiners Index (Price)	21 May 2015	1000.00	31 December 2005
MVIS® Global Oil Refiners Index (TRN)	21 May 2015	1000.00	31 December 2005
MVIS® Global Rare Earth/Strategic Metals Index (Price)	13 October 2010	1000.00	28 December 2007
MVIS® Global Rare Earth/Strategic Metals Index (TRN)	13 October 2010	1000.00	28 December 2007
MVIS® Global Uranium & Nuclear Energy (Price)	18 July 2012	1000.00	29 December 2006
MVIS® Global Uranium & Nuclear Energy (TRN)	18 July 2012	1000.00	29 December 2006
MVIS® North America Energy Infrastructure Index (Price)	16 October 2019	1000.00	31 December 2013
MVIS® North America Energy Infrastructure Index (TRN)	16 October 2019	1000.00	31 December 2013
MVIS® North America Energy Infrastructure Index (TRG)	16 October 2019	1000.00	31 December 2013
MVIS® US Listed Oil Services 25 Index (Price)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Oil Services 25 Index (TRN)	12 August 2011	1000.00	29 September 2000
MVIS® US Listed Oil Services 25 Index (TRG)	13 February 2013	1000.00	11 August 2011

8.7   Changes to the Index Guide

This table contains all changes to the index guide after 1 January 2018, when the European Benchmark Regulation became effective.

Date	IG Version	Change
18 June 2018	5.71	Bombay Stock Exchange ineligble for India Indexes
16 July 2018	5.72	Addition/Launch of MVESPO
24 August 2018	5.73	Clarification of Universe for MVMVA
12 September 2018	5.74	Inclusion of additional chapters to comply with BMR
30 November 2018	5.75	Removal of replacement rule for US listed indexes, decommission of MVLGOS and MVSLX
23 August 2019	5.76	Removal of Argentina ineligibility
16 October 2019	5.77	Addition/Launch of MVEINC
20 November 2019	5.78	Dissemination of 3 decimals for MVMORT[TR/TG]
13 August 2020	5.79	Inclusion of MVESPOA and MVSMC, removal of MVSCIF
20 August 2020	5.80	Dissemination of 3 decimals for MVBIZD[TR/TG]
22 September 2020	5.81	Ineligibility of cannabis/marijuana stocks
23 October 2020	5.82	Inclusion of BLOGTNTR and BLOGRNTR
09 December 2020	5.83	Inclusion of BlueStar Indexes®
22 December 2020	5.84	Inclusion of MVHTWO
19 January 2021	5.85	Inclusion of BEV, clarification of MVHTWO universe
22 January 2021	5.86	Inclusion of BEHC
29 January 2021	5.87	Removal of MVKOL
05 February 2021	5.88	Inclusion of BFIVG, BFIVGNTR, BTOURTR
23 February 2021	5.89	Inclusion of MVSMOG
01 March 2021	5.90	Inclusion of BECLG
08 March 2021	5.91	Inclusion of MVDAPP and BUQFC
09 March 2021	5.92	Inclusion of BHDRO and BDATA
19 March 2021	5.93	Inclusion of SPAC treatment (like for IPOs), Clarification of eligibility based on assets for MVDAPP
23 March 2021	5.94	Inclusion of BWIND
30 March 2021	5.95	Inclusion of BEBKR
31 March 2021	5.96	Removal of BLSSDNTR, BLSSVNTR, BJAAITR, BJBOTTR, BFUTLNTR, BBLKNTR, BSAHNTR
19 April 2021	5.97	Inclusion of BGTNA
28 April 2021	5.98	BECLG eligibility (maximum trade size), new index history
03 May 2021	5.99	Inclusion of BMOO
12 May 2021	6.00	Inclusion of B3DP, BETOR
17 May 2021	6.01	Inclusion of BTOUR price index
21 May 2021	6.02	Clarification of eligibility for BQTUM and BEBKR Removal of BIOTUNTR
01 June 2021	6.03	Inclusion of BCRUZ, Removal of BAUGTR and BFOODTR, Changes for BlueStar branded Indexes (as announced in details on 12 April 2021): - Standardised cut-off date, - Liquidity: standardised ADTV criterion/liquidity overlay, removal of bid-ask spread, minimum monthly volume, - Eligibility changing from currencies to resp. exchanges, - Standardised IPO rule, - Standardised holiday calendar, - Standardised free float rule, - Individual eligibility changes as announced for BSEAQNTR, BCHNQNTR, BDLRTNTR, BECOMNTR, BDNANTR, BGTQNTR, BQTUMTR, BSOLRNTR, BWIND, - Individual selection changes as announced for BSEAQNTR, BDATA, BCHNQNTR, BDLRTNTR, BEBKR, BECOMNTR, BDNANTR, BGTQNTR, BQTUMTR, BSOLRNTR, BWIND, BEHC, BEV, BFIVG, BTOUR
24 June 2021	6.04	Inclusion of BACOM, BATOR, BCCON
05 July 2021	6.05	BUQFC name change, MVAUS, MVAUSU, MVMVW buffer/coverage change
20 July 2021	6.06	BECLG into Listing Eligibility Scheme 8
2 August 2021	6.07	30 days announcement period for Index Guide changes Plant-based meat and dairy alternatives eligible in

		MVMOO and BMOO
		Modified Float-Adjusted Market Cap weighting scheme: Adjustment to flooring
05 August 2021	6.08	Semiconductor/online money transfer company ineligibility in MVDAPP
11 August 2021	6.09	BEBKR name change
23 August 2021	6.10	Inclusion of BBIDS
24 August 2021	6.11	Inclusion of BUALT and BUORT
31 August 2021	6.12	Inclusion of MVSPC
09 September 2021	6.13	Inclusion of MVFOF, explanation of discretion for adding components during review for BDATA, BCRUZ, BHDRO, BQTUM in case of not enough eligible tickers
05 October 2021	6.14	Dissemination on non-US trading days for B3DP, BACOM, BATOR, BETOR
29 October 2021	6.15	Removal of MVFRAK
02 November 2021	6.16	Inclusion of MVGMET
10 November 2021	6.17	Inclusion of BUBID
06 December 2021	6.18	Inclusion of MVFHC, ESG factors used for MVHTWO eligibility, Changes for BlueStar branded indexes (as announced in details on 1 November 2021): - Individual eligibility changes as announced for BSEAQNTR, BETOR, BTOUR, BFNQNTR, BRBTNTR, BUBNKNTR, BTOTNTR, BEGAMNTR, BAINTR, BAUTNTR, BGFGNTR, - Individual selection changes as announced for BFNQNTR, BRBTNTR, BTOTNTR, BEGAMNTR, BEHC, BEV, BUBNKNTR, BETOR, BATOR, BTOUR, BQTUM, BUQFC - Updated IPO/Spin-off/SPAC rule for BQTUM, BUQFC - Updated pure-play rule for BFNQNTR, BRBTNTR
17 December 2021	6.19	Name/rule change to ESG for MVFOF, MVHTWO, MVSPC
28 December 2021	6.19	Inclusion of MVDAM, MVDIND, BADTQ, BIINF
24 January 2022	6.21	Description update for BUALT
28 January 2022	6.22	Inclusion of MVGMXC, BURRT
09 February 2022	6.23	Inclusion of MVBION
16 March 2022	6.24	Inclusion of MVCIRC, MVNACB Name/rule change to ESG for MVSMC, ESG target for MVHTWO
25 March 2022	6.25	Inclusion of BILIN, BVGOG
07 April 2022	6.26	Weighting scheme update for BVGOG Removal of BACOM, BATOR, BCCON
08 April 2022	6.27	Inclusion of BUII
12 April 2022	6.28	Inclusion of BRB3D
04 May 2022	6.29	Inclusion of price return versions for BDLRT, BECOM, BLOGR, BLOGT, BQTUM and a net return version for BQTUM
10 May 2022	6.30	Removal of BIINF
31 May 2022	6.31	Removal of B3DP, New weighting scheme for MVBIZD, BECLG to weighting scheme 2, Removal of RBICS from BGTQ rules, Removal of monthly and weekly IPO/SPAC/Spin-Off additions from BBIDS and BUBID, Reducing the IPO/SPAC/Spin-Off rule excluding SPACs for monthly/weekly additions, clarification about percentile range, Removal of fund eligibility from BILIN, Removal of 'severe' controversy filters from MVBION, MVCIRC, MVFHC, ESG objectives for MVBION, MVCIRC; objective changes for MVFOF, MVHTWO, Removal of ineligible segments from listing schemes 1, 2, 3, Iterative process in 5%-50% weighting rule, 15 components minimum in tier 2 for BRBT, Clarification: Indian (domiciled, headquartered, or incorporated) companies eligible in BSEAQ, liquidity rules apply to IPO/SPAC/Spin-Offs, Inclusion of price return versions for BAI, BSEAQ, BAUT, BCHNQ, BEGAM, BFNQ, BDNA, BGFG, BGTQ, BRBT, BSOLR, BUBNK, BTOT
05 July 2022	6.32	Inclusion of MVBRDE, MVBRGE, MVBRSV
22 July 2022	6.33	Inclusion of MVESPG

		Maximum weights for BUALT, BUBNK, BUORT, BURRT
11 August 2022	6.34	Inclusion of MVNUCL
31 August 2022	6.35	Share changes implemented on a monthly basis,
		Discretion in case of extraordinary events,
		Market cap for junior/small-cap indexes are determined based on the most liquid listing (ex DRs),
		Pricing source: exceptions removed fro BlueStar Indexes,
		MVNLR: lower buffer for sector exposure 40%,
		BGTQ, BTOT: Eligibility of Swedish, Norwegian and Danish markets,
		MVNACB: Liquidity overlay decreased to 15mln USD,
		Intra-review replacements for BUBNK, BURRT,
		Removal of minimum component weight in:
		BAI, BEHC, BEV, BETOR, BFNQ, BGFG, BRBT, BSOLR,
		BUBNK, BUALT, BOURT, BTOUR, BWIND,
		Removal of the minimum exposure to USD-denominated securities:
		BAI, BFNQ, BRBT, BSEAQ, BCHNQ,
		Minimum components = 40 for the BEHC,
		Clarification of 5-50% capping rule,
		Removal of BECLG
26 September 2022	6.36	Removal of BUORT
31 October 2022	6.37	S&P replaced by Solactive as a calculation agent
22 November 2022	6.38	Inclusion of MVVNML,
		LPs are not eligible for BGTQ,
		MVDAM, MVDAPP: Minimum components at review reduced to 20,
		BILIN: BLS as universe,
		BLOGR: 10% weigths for Logistics Automation Equipment and Software
		Ad-hoc rebalance trigger events that occur between two and four Mondays
		before a semi-annual review effective date will be implemented along with
		the semi-annual review.
09 December 2022	6.39	Removal of BEHC
27 December 2022	6.40	Inclusion of MVEMTS
31 January 2023	6.41	Inclusion of MVDEF and MVOIC,
		Removal of BITM, MVAUSU, MVCHL, MVCOLX, MVDEEQ, MVGBEQ, MVGBR, MVIDD, MVJAP, MVJPEQ, MVKUWT, MVMEX, MVMXEQ, MVMYS, MVPAK, MVPHL, MVTHA and MVZAF
28 February 2023	6.42	Ineligibility of FIIs,
		Removal of 10% share change restriction for M&As for surviving companies,
		The nominal value used in the liquidity overlay may be adjusted downward to
		allow the aggregate weight of all index components to equal to 100%
		while satisfying all other capping scheme constraints,
		Removal of unscheduled component weight adjustments for BGTH/BGTNA,
		Rebalance moved to Fridays for BMOO, BAI, BSEAQ, BAUT, BDATA, BCHNQ,
		BDLRT, BEBKR, BECOM, BEGAM, BEV, BETOR, BFNQ, BDNA, BGFG,
		BGTH, BGTNA, BILIN, BRBT, BSOLR, BURRT, BWIND,
		Announcements moved to Fridays for the above and BGTQ, BLS, BUBNK, BUALT,
		BTOT, BTOUR.
18 April 2023	6.43	MVGDXJ: Review schedule change and weighting scheme change,
		IDEI & IGEI: Index administration taken over by MarketVector Indexes GmbH.
30 April 2023	6.44	Removal of MVDAM.
09 May 2023	6.45	BSEAQ: Biotechnology and medical devices companies are excluded from the universe,
		BSOLR: Minimum components at review reduced to 15,
		sector exposure 75% required,
		IDEI name change,
		IGEI name change.
22 May 2023	6.46	Inclusion of MVAI, MVBIOP, MVMETV and MVJPNQ
01 June 2023	6.47	Removal of MVNACB and MVVNM
05 June 2023	6.48	Inclusion of BEURI and MVCET
08 June 2023	6.49	Removal of BEBKR
19 June 2023	6.50	Inclusion of MVBDC
		MVBIZD name change and change to 4.5%/20%/50% capping scheme.
14 July 2023	6.51	Inclusion of BDAI
		MVJPNQ: change from 475-525 buffer to 450-550 buffer.
01 August 2023	6.52	Removal of BDATA, MVRSX and MVRSXJ
14 August 2023	6.53	BDAI name change
23 August 2023	6.54	Inclusion of MVORT
29 August 2023	6.55	Inclusion of total return gross version for MVORT
		Russia is added to the list of standard country exclusions defined in 2.1.
		BAI: Investability criteria, index universe, weighting scheme and review schedule update.

		BFIVG: Investability criteria, index universe, review procedure, weighting scheme and review schedule update. MVBRSV: Net Income:Price ratios calculations use earnings before extraordinary items, if available.
17 November 2023	6.56	Inclusion of MVGNR
06 December 2023	6.57	BVGOG: minimum component change
31 December 2023	6.58	Removal of BLOGT, MVGER, MVQAT and MVPLND
01 March 2024	6.59	Removal of BETOR, MVARE, MVIND and MVTUR BHRDO: minimum component number change; replacements are added at un-capped free-float market capitalization weight. MVHTWO: review procedure and minimum component number change. Maximum weight of components takes precedence over tier weights for Fixed Tiered Weighting Schemes.
05 April 2024	6.60	Inclusion of BFABL
01 May 2024	6.61	Removal of BEV and MVEGPT BEGAM: Minimum components at review reduced to 50. BQTUM, BUQFC: SPACs not eligible for addition in March and September. MVBDC: Review procedure and weighting scheme changes update.

9   Disclaimer