



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 with 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.

MVIS® is a registered trademark of Van Eck Associates Corporation and therefore protected globally against unlawful usage. The use of MVIS® Indexes in connection with any financial products or for benchmarking purposes requires a license. Please contact MarketVector Indexes GmbH for more details. 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.
- FIs (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, Saudi Arabia, the United Arab Emirates and Vietnam, listings on these exchanges are not eligible for MarketVector Indexes.

The following exceptions apply:

- for the respective country indexes (India, Kuwait, Qatar, United Arab Emirates and Vietnam), 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:

2 INDEX UNIVERSE

- 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.

2 INDEX UNIVERSE

- 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,

2 INDEX UNIVERSE

- 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 INDEX UNIVERSE

2.2.2 Individual Investability Rules

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

3 GENERAL DEFINITIONS

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%.

3 GENERAL DEFINITIONS

- 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.

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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.

3 GENERAL DEFINITIONS

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: 4.5%/20%/45%-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.

3 GENERAL DEFINITIONS

2. The largest 3 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 45%:
 - Large-Weights: If the aggregated weighting of all companies in Large-Weight exceeds 45%, then a capping factor is calculated to bring the weighting down to 45% - at the same time a second capping factor for the Small-Weights is calculated to increase the aggregated weight to 55%. 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.

3.2.13 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.

3 GENERAL DEFINITIONS

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:

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

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.

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

3 GENERAL DEFINITIONS

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.

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.

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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.

3 GENERAL DEFINITIONS

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 GENERAL DEFINITIONS

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.

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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 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 Oil Services 10% Capped Index,
 - the MarketVector[™] US Listed Emerging Technologies Strategy 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,

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- 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-New

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

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 5% component cap (1.5% for mobile network operators and REITs) is applied to ensure diversification. There is an additional liquidity overlay (section 3.2.21) with a 200 million USD notional value. The 5-50 rule as described in section 3.2.22 applies.

Review procedure:

The index follows Schedule 1 in section 3.4.1, reviews semi-annually in March and September.

Target coverage: 50 components.

1. Only the three largest mobile network operators and the three largest REITs (including both cell tower and data center REITs), by float-adjusted market capitalization, included in the investable universe are eligible for selection. All other companies included in the investable universe are also eligible for selection.
2. All eligible stocks are sorted in terms of free-float market capitalization in descending order.
3. 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.

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	DE000SLOCRQ0	BKPKKZ9	SLOCRQ	BFIVG	.BFIVG
Total Return Net Index	DE000SLOCRR8	BKPKL01	SLOCRR	BFIVGNTR	.BFIVGNTR
Total Return Gross Index	DE000SLA70J8	BMGR514	SLA70J	BFIVGTR	.BFIVGTR

4 INDEXES

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® 5G Communications Index-Current

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 networks including: core carrier grade networking equipment including cellular antennas and routers, mobile network operators, satellite-based communications, enhanced mobile broadband chips, new radio technology, wireless network test and optimization equipment, cloud computing equipment, software defined networking or network functions virtualization, fiber optic cables, or cell tower and/or data center real estate investment trusts.

MarketVector Indexes screens a broad universe of US-listed publicly-traded common equity securities of global companies for those that might be considered 5G Communications companies.

Individual eligibility criteria for this index (section 2.2.2) are:

The companies above which have a free-float percentage greater than 10%, float-adjusted market capitalization of at least 1 billion USD equivalent for mobile network operators and real estate investment trust/150 million USD for all others and a three-month average daily value traded of at least 250,000 USD equivalent will be selected for inclusion in the index.

The Fixed Tiered Modified Float-Adjusted Market Cap capping scheme as described in section 3.2.14 is applied to ensure diversification. Groups and maximum weights are defined as follows:

- Core Equipment (carrier grade routers, antennas, or other equipment/semiconductors used in RANs): 40% weight, maximum weight per component is 5%,
- REITs (cell tower and/or data center REITs); MNO (mobile network operators leading in the rollout of in their respective markets); Fiber (fiber optic cables used in mobile networks and cloud-core settings): 30% weight, maximum weight per component is 3%,
- NFV (network functions virtualization solutions for content distribution, network security, or quality of experience maximization); Network Optimization (mobile network test and optimization equipment): 15% weight, maximum weight per component is 3%,
- eMBB (enhanced mobile broadband chips for end-user devices); Cloud-Core (cloud computing equipment serving as the core of networks): 15% weight, maximum weight per component is 1%.

Additional parameters for the weighting scheme are

- Minimum weights: 0.5%,
- 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.

All stocks in the investable universe are selected to the index. For existing components to be removed from the index, they must fail to meet the individual investability criteria above, for two consecutive rebalance periods, or any other investability criteria only at the current rebalance period. Companies that were previously removed from the index must meet the individual investability criteria above, for two consecutive rebalance periods in order to be eligible for re-entry into the index. During quarterly reviews in March and September, new float factors and shares are applied, but an adjustment factor will account for a

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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	DE000SLOCRQ0	BKPKKZ9	SLOCRQ	BFIVG	.BFIVG
Total Return Net Index	DE000SLOCRR8	BKPKL01	SLOCRR	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.

5 ONGOING MAINTENANCE

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%.

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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.

5 ONGOING MAINTENANCE

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.

5 ONGOING MAINTENANCE

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 cases 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 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], MVBZD[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.

$$Divisor_{new} = Divisor_{old} * \frac{\sum_{i=1}^n p_i * q_i * ff_i * cf_i * fx_i \pm \Delta MC}{\sum_{i=1}^n p_i * q_i * ff_i * cf_i * fx_i}$$

ΔMC = Difference between closing and adjusted closing market capitalization of the index.

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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

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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.

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- 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

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'

7 ESG FACTORS

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'

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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'

7 ESG FACTORS

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'

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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	NBRFundamentalHumanRightsSeverityIndicator	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 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'

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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%

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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 Ex-tractives	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

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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	NBRFundHumanRightsSeverityIndicator	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

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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.	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 credible allegations but there is fragmentary information about the issuer's ongoing 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

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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
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7 ESG FACTORS

Norm-Based Research	NBROverallScore	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'

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Norm-Based Research	NBRFundamentalHumanRightsSeverityIndicator	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'

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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'

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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 Energy Extractives	TobaccoRevShareMax	Tobacco - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in tobacco.	IS <= 5%
	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 Energy Extractives	GamblingRevShareMax	Gambling - Revenue Share: This factor identifies the max percentage value of revenue derived from involvement in gambling.	N/A
	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 Sector Screening	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%
	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'

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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'

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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 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'

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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%

7.6 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'

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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	NBRFundamentalHumanRightsSeverityIndicator	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'

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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 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'

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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%

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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	NBROverallScore	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'

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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	NBRFundHumanRightsSeverityIndicator	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'

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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' and NOT 'Not Collected'
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' and NOT 'Not Collected'
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' 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 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	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' 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'

7 ESG FACTORS

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 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)	BSNTR
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)	MVBRA TR
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® Egypt Index (Price)	MV Egypt Idx (Pr)	MVEGPT
MVIS® Egypt Index (TRN)	MV Egypt Idx (TRN)	MVEGPTTR
MVIS® GDP Africa Index (Price)	MV GDP Africa Idx (Pr)	MVAFK
MVIS® GDP Africa Index (TRN)	MV GDP Africa Idx (TRN)	MVAFKTR
MVIS® Germany Index (Price)	MV Germany Idx (Pr)	MVGER
MVIS® Germany Index (TRN)	MV Germany Idx (TRN)	MVGERTR
MVIS® India Index (Price)	MV India Idx (Pr)	MVIND
MVIS® India Index (TRN)	MV India Idx (TRN)	MVINDTR
MVIS® Indonesia Index (Price)	MV Indonesia Idx (Pr)	MVIDX
MVIS® Indonesia Index (TRN)	MV Indonesia Idx (TRN)	MVIDXTR
MVIS® Poland Index (Price)	MV Poland Idx (Pr)	MVPLND
MVIS® Poland Index (TRN)	MV Poland Idx (TRN)	MVPLNDTR
MVIS® Qatar Index (Price)	MV Qatar Idx (Pr)	MVGAT
MVIS® Qatar Index (TRN)	MV Qatar Idx (TRN)	MVGATTR
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
MVIS® Turkey Index (Price)	MV Turkey Idx (Pr)	MVTUR
MVIS® Turkey Index (TRN)	MV Turkey Idx (TRN)	MVTURTR
MVIS® United Arab Emirates Index (Price)	MV UAE Idx (Pr)	MVARE
MVIS® United Arab Emirates Index (TRN)	MV UAE Idx (TRN)	MVARETR

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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 & Artificial Intelligence Index (Price)	BS Big Data & Art. Int. Idx (Pr)	BDAI
BlueStar [®] Big Data & Artificial Intelligence Index (TRN)	BS Big Data & Art. Int. 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 [®] Electric Vehicle Industry Index (Price)	BS El. Vehicle Ind. Idx (Pr)	BEV
BlueStar [®] Electric Vehicle Industry Index (TRN)	BS El. Vehicle Ind. Idx (TRN)	BEVNTR
BlueStar [®] Europe Infrastructure Index (Price)	BS Eu. Infra. Idx (Pr)	BEURI
BlueStar [®] Europe Infrastructure Index (TRN)	BS Eu. Infra. Idx (TRN)	BEURITR
BlueStar [®] Europe Travel and Vacation Index (Price)	BS Eu. Tr. & Vac. Idx (Pr)	BETOR
BlueStar [®] Europe Travel and Vacation Index (TRN)	BS Eu. Tr. & Vac. Idx (TRN)	BETORNTR
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 Logistics Benchmark Index (Price) (EUR)	BS Glb. Logistics BM Idx (Pr) (EUR)	BLOGT
BlueStar [®] Global Logistics Benchmark Index (TRN) (EUR)	BS Glb. Logistics BM Idx (TRN) (EUR)	BLOGTNTR
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

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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 Residential Real Estate Index (Price)	BS Top 10 US R. Real Estate Idx (Pr)	BURRT
BlueStar [®] Top 10 US Residential Real Estate 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

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MarketVector™ US Listed Emerging Technologies Strategy Index (TRN)	MV US List. Em. Tech. Str. Idx (TRN)	MVEMTSTR
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)	MVCIRCCTR
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)	MVFHCCTR
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)	MVBDCCTR
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

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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 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)	MVMOO
MVIS® Global Agribusiness Index (TRN)	MV Glb. Agribusiness Idx (TRN)	MVMOOTR
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

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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 [®] Egypt Index (Price)	03 December 2009	1000.00	29 December 2005
MVIS [®] Egypt Index (TRN)	03 December 2009	1000.00	29 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 [®] Germany Index (Price)	01 June 2017	1000.00	29 December 2006
MVIS [®] Germany Index (TRN)	01 June 2017	1000.00	29 December 2006
MVIS [®] India Index (Price)	14 July 2010	1000.00	30 December 2004
MVIS [®] India Index (TRN)	14 July 2010	1000.00	30 December 2004
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 [®] Poland Index (Price)	16 October 2009	1000.00	30 December 2005
MVIS [®] Poland Index (TRN)	16 October 2009	1000.00	30 December 2005
MVIS [®] Qatar Index (Price)	14 July 2010	1000.00	30 June 2008
MVIS [®] Qatar Index (TRN)	14 July 2010	1000.00	30 June 2008
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
MVIS [®] Turkey Index (Price)	14 July 2010	1000.00	30 December 2004
MVIS [®] Turkey Index (TRN)	14 July 2010	1000.00	30 December 2004
MVIS [®] United Arab Emirates Index (Price)	14 July 2010	1000.00	31 March 2006
MVIS [®] United Arab Emirates Index (TRN)	14 July 2010	1000.00	31 March 2006

8.5 Launch Dates and Base Values - Sector Indexes

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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 & Artificial Intelligence Index (Price)	17 July 2023	100.00	30 June 2017
BlueStar [®] Big Data & Artificial Intelligence 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 [®] Electric Vehicle Industry Index (Price)	19 January 2021	100.00	29 December 2017
BlueStar [®] Electric Vehicle Industry Index (TRN)	19 January 2021	100.00	29 December 2017
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 [®] Europe Travel and Vacation Index (Price)	12 May 2021	100.00	31 December 2015
BlueStar [®] Europe Travel and Vacation Index (TRN)	12 May 2021	100.00	31 December 2015
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 Logistics Benchmark Index (Price) (EUR)	05 May 2022	100.00	29 December 2006
BlueStar [®] Global Logistics Benchmark Index (TRN) (EUR)	13 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 (TRN)	12 April 2022	100.00	31 December 2016
BlueStar [®] Global Robotics & 3D Printing 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

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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 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
MVIS [®] Australia A-REITs Index (Price) (AUD)	21 December 2012	1000.00	29 December 2006

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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

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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 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

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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 ineligible 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

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		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, BGFNTR, - 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 BILLIN, BVGOG
07 April 2022	6.26	Weighting scheme update for BVGOG Removal of BACOM, BATOR, BCCON
08 April 2022	6.27	Inclusion of BUJI
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 BILLIN, 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, BGFQ, BGTQ, BRBT, BSOLR, BUBNK, BTOT
05 July 2022	6.32	Inclusion of MVBRDE, MVBRGE, MVBRVS
22 July 2022	6.33	Inclusion of MVESPG

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		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, BSEAG, 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% weights 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, VMVMEX, VMVMXEQ, VMVMYS, MVPAK, MVPHL, MVTHA and MVZAF
28 February 2023	6.42	Ineligibility of FILs, 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, BSEAG, 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 & IGEL: Index administration taken over by MarketVector Indexes GmbH.
30 April 2023	6.44	Removal of MVDAM.
09 May 2023	6.45	BSEAG: 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, IGEL 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, MVRXSX and MVRXSJ

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