

INDEX GUIDELINE

SOLACTIVE MOVE INDEX

Version 1.1

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INTRODUCTION

This document (the "**GUIDELINE**") is to be used as a guideline with regard to the composition, calculation and maintenance of the Solactive Move Index (the "**INDEX**"). Any amendments to the rules made to the GUIDELINE are approved by the OVERSIGHT COMMITTEE specified in Section 5.5. The INDEX is owned, calculated, administered and published by Solactive AG ("**SOLACTIVE**") assuming the role as administrator (the "**INDEX ADMINISTRATOR**") under the Regulation (EU) 2016/1011 (the "**BENCHMARK REGULATION**" or "**BMR**"). The name "Solactive" is trademarked.

The text uses defined terms which are formatted with "SMALL CAPS". Such Terms shall have the meaning assigned to them as specified in Section 6 (Definitions).

The GUIDELINE and the policies and methodology documents referenced herein contain the underlying principles and rules regarding the structure and operation of the INDEX. SOLACTIVE does not offer any explicit or tacit guarantee or assurance, neither pertaining to the results from the use of the INDEX nor the level of the INDEX at any certain point in time nor in any other respect. SOLACTIVE strives to the best of its ability to ensure the correctness of the calculation. There is no obligation for SOLACTIVE – irrespective of possible obligations to issuers – to advise third parties, including investors and/or financial intermediaries, of any errors in the INDEX. The publication of the INDEX by SOLACTIVE does not constitute a recommendation for capital investment and does not contain any assurance or opinion of SOLACTIVE regarding a possible investment in a financial instrument based on this INDEX.



1. INDEX SPECIFICATIONS

1.1. SCOPE OF THE INDEX

Category	Description
Asset Class	Equity
Strategy	Representation of securities of companies that are (or are expected to be in the near future) actively engaged in the field of future mobility. This includes, but is not limited to, companies engaged in the production of alternative energy vehicles, autonomous driving, shared mobility or companies that produce components that are relevant for alternative energy vehicles and the future of mobility.
Regional Allocation	Developed Markets
Rebalancing Fee	n/a
Rebalancing Frequency	Quarterly

1.2. IDENTIFIERS AND PUBLICATION

The INDEX is published under the following identifiers:

Name	ISIN	Currency	Type	RIC	BBG ticker
Solactive Move Index PR	DE000SLOCK32	EUR	PR*	.SOLMOVEP	SOLMOVEP
Solactive Move Index NTR	DE000SLOCK40	EUR	NTR*	.SOLMOVEN	SOLMOVEN
Solactive Move Index GTR	DE000SLOCK57	EUR	GTR*	.SOLMOVET	SOLMOVET

*PR, NTR, GTR, means that the Index is calculated as price return, net total return and gross total return Index as described in the Equity Index Methodology, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/equity-index-methodology/>

The INDEX is published on the website of the INDEX ADMINISTRATOR (www.solactive.com) and is, in addition, available via the price marketing services of Boerse Stuttgart GmbH and may be distributed to all of its affiliated vendors. Each vendor decides on an individual basis as to whether it will distribute or display the INDEX via its information systems.

Any publication in relation to the INDEX (e.g. notices, amendments to the GUIDELINE) will be available at the website of the INDEX ADMINISTRATOR: <https://www.solactive.com/news/announcements/>.



1.3. INITIAL LEVEL OF THE INDEX

The initial level of the INDEX on the 08/05/2006, the START DATE, is 1000. Historical values from the 11/02/2021, the LIVE DATE, will be recorded in accordance with Article 8 of the BMR. Levels of the INDEX published for a period prior to the LIVE DATE have been back-tested.

1.4. PRICES AND CALCULATION FREQUENCY

The level of the INDEX is calculated on each CALCULATION DAY from 9:00 a.m. to 10:50 p.m. CET based on the TRADING PRICES on the EXCHANGES on which the INDEX COMPONENTS are listed. TRADING PRICES of INDEX COMPONENTS not listed in the INDEX CURRENCY are converted using the current Intercontinental Exchange (ICE) spot foreign exchange rate. Should there be no current TRADING PRICE for an INDEX COMPONENT, the later of: (i) the most recent CLOSING PRICE; or (ii) the last available TRADING PRICE for the preceding TRADING DAY is used in the calculation.

In addition to the intraday calculation a closing level of the INDEX for each CALCULATION DAY is also calculated. This closing level is based on the CLOSING PRICES for the INDEX COMPONENTS on the respective EXCHANGES on which the INDEX COMPONENTS are listed. The CLOSING PRICES of INDEX COMPONENTS not listed in the INDEX CURRENCY are converted using the 04:00 p.m. London time WM Fixing quoted by Reuters. If there is no 04:00 p.m. London time WM Fixing for the relevant CALCULATION DAY, the last available 04:00 p.m. London time WM Fixing will be used for the closing level calculation.

1.5. LICENSING

Licenses to use the INDEX as the underlying value for financial instruments, investment funds and financial contracts may be issued to stock exchanges, banks, financial services providers and investment houses by SOLACTIVE.



2. INDEX SELECTION

On each SELECTION DAY, the INDEX ADMINISTRATOR will revise the composition of the INDEX.

In a first step, the INDEX ADMINISTRATOR determines the INDEX UNIVERSE in accordance with Section 2.1. The INDEX UNIVERSE comprises all those financial instruments which fulfill the INDEX UNIVERSE REQUIREMENTS (as specified in Section 2.1) and will constitute a starting pool from which the components of the INDEX will be selected. Based on this INDEX UNIVERSE, the new composition of the INDEX will be determined by applying the rules outlined in Section 2.2.

Each new INDEX COMPONENT will be assigned a weight as described in Section 2.3.

2.1. INDEX UNIVERSE REQUIREMENTS

The INDEX UNIVERSE is comprised of all financial instruments which fulfill the below requirements (the "**INDEX UNIVERSE REQUIREMENTS**");

- Part/ Component of the **GBS INDEX UNIVERSE** of the *Solactive GBS Developed Markets Large & Mid Cap USD Index (ISIN: DE000SLA41B6)*, on a SELECTION DAY and assigned to one of the following countries according to the **GBS INDEX UNIVERSE** rules: United States, Canada, Japan, Italy, Great Britain, Sweden, Denmark, Germany, Switzerland, Norway, France, Netherlands, Finland, Spain, Austria, Belgium, Ireland, Portugal and Poland.
- Eligible companies are categorized based on the Factset Revere Business Industry Classification System (RBICS), into one of the following three categories:
 - Core Mobility - A company must have its main business focus in one of the RBICS listed in the table in Annex A.
 - Non-Core Mobility - A company's aggregated total revenue from all RBICS listed in the table in Annex A and the table in Annex B, must be at least 10%. The revenue data is provided by FactSet. Further, a company that was initially categorized as Core Mobility, cannot be categorized as Non-Core Mobility due to higher level RBICS.
 - Non-Mobility Related - All companies that cannot be categorized as either Core Mobility or Non-Core Mobility fall into the Non-Mobility Related category.
- The INDEX UNIVERSE only contains securities that fall into either the Core Mobility or Non-Core Mobility category. Securities classified as Non-Mobility Related are excluded from the INDEX UNIVERSE.



The determination of the INDEX UNIVERSE is fully rule-based and the INDEX ADMINISTRATOR cannot make any discretionary decisions.

2.2. SELECTION OF THE INDEX COMPONENTS

Based on the INDEX UNIVERSE, the initial composition of the INDEX as well as any selection for an ordinary rebalance is determined on the SELECTION DAY in accordance with the following rules (the "INDEX COMPONENT REQUIREMENTS"):

- 1 SOLACTIVE evaluates all companies in the respective INDEX UNIVERSE based on the criteria outlined in the table below. The evaluation is based on data provided by the ESG DATA PROVIDER:

	Theme	Exclusion criterion
<i>Norm-Based Research</i>	<i>UN Global Compact</i>	Violation
<i>Sector-Based Screening</i>	<i>Aerospace & Defense / Weapons</i>	0% Controversial Weapons <OR> 10% Civilian Firearms <OR> 10% Military Equipment and Services <OR> Classified in the Industry "Aerospace & Defense"
	<i>Tobacco</i>	10% Production <OR> 10% Services <OR> 10% Retail Revenues
	<i>Coal</i>	10% Thermal Coal Extraction
	<i>Unconventional Oil & Gas</i>	10% Arctic Oil & Gas Exploration Extraction <OR> 10% Oil Sands Extraction <OR> 10% Shale Energy Extraction
	<i>Conventional Oil & Gas</i>	10% Oil & Gas Production <OR> 10% Oil & Gas Supporting Products/Services
	<i>Electricity Generation</i>	25% Nuclear Production <OR> 25% Nuclear Supporting Products/Services <OR> 25% Nuclear Distribution <OR> 10% Thermal Coal Power Generation <OR> 25% Oil & Gas Generation
<i>Explanation: % figures refer to revenue threshold (for degree of involvement) above which criterion is breached</i>		

- 2 A minimum AVERAGE DAILY VALUE TRADED of at least EUR 5,000,000 over 3 months prior to and including the SELECTION DAY.
- 3 In case of multiple share classes of the same company, only the share class with the highest liquidity is considered. Liquidity is measured as the AVERAGE DAILY VALUE TRADED over 3-months prior to and including the SELECTION DAY in EUR.



- 4 The security with the highest SHARE CLASS MARKET CAPITALIZATION within the RBICS Subindustry "Alternative Energy Car Manufacturers" will be selected first.
- 5 The other eligible securities are then ranked in descending order according to their estimated 1-year forward dividend yield. The 90 stocks with the highest estimated 1-year forward dividend yield are then selected for further consideration.
- 6 The remaining securities are ranked in ascending order based on their realized volatility, measured as the twelve months volatility (in price returns) in EUR. The INDEX COMPONENTS are then selected through an iterative process, starting with the securities with the lowest realized volatility until the total number of selected securities is 30 (including the security from step 4). At the same time, the below requirements should be maintained:
 - A maximum of 8 stocks from each RBICS Economy, except for the Technology Economy. According to the classification system, companies can be classified as any of the following economies:

RBICS Economy Classification	
Finance	Consumer Cyclicals
Consumer Non-Cyclical	Business Services
Consumer Services	Healthcare
Telecommunications	Utilities
Technology	Non-Energy Materials
Industrials	Energy

- A maximum of 10 stocks in total with a country assignment either of USA or Canada and a maximum of 2 stocks in total with a country assignment of Japan.
 - A minimum of 10 stocks from the Core Mobility category
- 7 If less than 30 securities are selected in step 4 and 6, repeat steps 5 and 6 iteratively until 30 securities are selected. In each additional iteration, increase the number of selected companies based on the estimated 1-year forward dividend yield by 1.

The selection of the INDEX COMPONENTS is fully rule-based and the INDEX ADMINISTRATOR cannot make any discretionary decision.



2.3. WEIGHTING OF THE INDEX COMPONENTS

On each SELECTION DAY each INDEX COMPONENT is assigned a weight according to the following rules:

- The INDEX COMPONENT selected on the basis of the highest SHARE CLASS MARKET CAPITALIZATION within the RBICS Subindustry "Alternative Energy Car Manufacturers", shall be given a weight equal to 1 divided by 30.
- All other INDEX COMPONENTS, shall be given a weight according to the inverse volatility (where volatility is measured as the twelve months volatility in EUR), in accordance to the following formula:

$$Individual\ Stock\ Weight_{i,t} = \frac{\frac{1}{Volatility_{i,t}^{12m}}}{\sum_{i=1}^n \frac{1}{Volatility_{i,t}^{12m}}}$$

- A weight cap is applied for each INDEX COMPONENT by re-distributing any weight which is larger than 5.00% to the other INDEX COMPONENTS proportionally in an iterative manner.

3. REBALANCE

3.1. ORDINARY REBALANCE

In order to reflect the new selection of the INDEX COMPONENTS determined on the SELECTION DAY (in accordance with Section 2.1 and 2.2) the INDEX is adjusted on the REBALANCE DAY after CLOSE OF BUSINESS.

This is carried out by implementing the shares as determined on the FIXING DAY based on the weights calculated on the SELECTION DAY.

For more information on the rebalance procedure please refer to the Equity Index Methodology, which is incorporated by reference and available on the Solactive website: <https://www.solactive.com/documents/equity-index-methodology/>

SOLACTIVE will publish any changes made to the INDEX COMPONENTS with sufficient notice before the REBALANCE DAY on the SOLACTIVE webpage under the section "Error! Hyperlink reference not valid., which is available at <https://www.solactive.com/news/announcements/>



3.2. EXTRAORDINARY REBALANCE

The INDEX is not rebalanced extraordinarily.

4. CALCULATION OF THE INDEX

4.1. INDEX FORMULA

The INDEX is calculated as a price return, net total return and gross total return Index.

The calculation is performed according to the Equity Index Methodology, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/equity-index-methodology/>. The divisor index formula stipulates that the level of the INDEX changes based on the change of the prices of its INDEX COMPONENTS taking into account their weight in the INDEX and any currency conversion in case the price of an INDEX COMPONENT is quoted in a currency other than the INDEX CURRENCY.

Any dividends or other distributions are reinvested across the entire basket of INDEX COMPONENTS by means of a divisor at the opening of the effective date (the so-called ex-date) of the payment of such dividend or other distribution.

A more detailed description of the mechanics of the index calculation formula can be found in the Equity Index Methodology under Section 1.2.

4.2. ACCURACY

The level of the INDEX will be rounded to two decimal places. Divisors will be rounded to six decimal places. TRADING PRICES and foreign exchange rates will be rounded to six decimal places.

4.3. ADJUSTMENTS

Under certain circumstances, an adjustment of the INDEX may be necessary between two regular REBALANCE DAYS. Such adjustment has to be made if a corporate action (as specified in Section 4.4 below) in relation of an INDEX COMPONENT occurs. Such adjustment may have to be done in relation to an INDEX COMPONENT and/or may also affect the number of INDEX COMPONENTS and/or the weighting of certain INDEX COMPONENTS and will be made in compliance with the Solactive Equity Index Methodology, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/equity-index-methodology/>.

SOLACTIVE will announce the INDEX adjustment giving a notice period of at least two TRADING DAYS (with respect to the affected INDEX COMPONENT) on the SOLACTIVE website under the Section "Announcements",



which is available at <https://www.solactive.com/news/announcements/>. The INDEX adjustments will be implemented on the effective day specified in the respective notice.

4.4. CORPORATE ACTIONS

As part of the INDEX maintenance SOLACTIVE will consider various events – also referred to as corporate actions – which result in an adjustment to the INDEX between two regular REBALANCE DAYS. Such events have a material impact on the price, weighting or overall integrity of INDEX COMPONENTS. Therefore, they need to be accounted for in the calculation of the INDEX. Corporate actions will be implemented from the cum-day to the ex-day of the corporate action, so that the adjustment to the INDEX coincides with the occurrence of the price effect of the respective corporate action.

Adjustments to the INDEX to account for corporate actions will be made in compliance with the Equity Index Methodology, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/equity-index-methodology/>. This document contains for each corporate action a brief definition and specifies the relevant adjustment to the INDEX variables.

While SOLACTIVE aims at creating and maintaining its methodology for treatment of corporate actions as generic and transparent as possible and in line with regulatory requirements, it retains the right in accordance with the Equity Index Methodology to deviate from these standard procedures in case of any unusual or complex corporate action or if such a deviation is made to preserve the comparability and representativeness of the INDEX over time.

SOLACTIVE considers following, but not conclusive, list of corporate actions as relevant for INDEX maintenance:

- Cash Distributions (e.g. payment of a dividend)
- Stock distributions (e.g. payment of a dividend in form of additional shares)
- Stock distributions of another company (e.g. payment of a dividend in form of additional shares of another company (e.g. of a subsidiary))
- Share splits (company's present shares are divided and therefore multiplied by a given factor)
- Reverse splits (company's present shares are effectively merged)
- Capital increases (such as issuing additional shares)
- Share repurchases (a company offer its shareholders the option to sell their shares to a fixed price)
- Spin-offs (the company splits its business activities into two or more entities and distributes new equity shares in the created entities to the shareholders of the former entity)
- Mergers & Acquisitions (transaction in which the ownership of a company (or other business organizations) are transferred or consolidated with other entities, e.g. fusion of two or more separate companies into one entity)



- > Delistings (company's shares are no longer publicly traded at a stock exchange)
- > Nationalization of a company (effective control of a legal entity is taken over by a state)
- > Insolvency

4.5. RECALCULATION

SOLACTIVE makes the greatest possible efforts to accurately calculate and maintain its indices. However, errors in the determination process may occur from time to time for variety reasons (internal or external) and therefore, cannot be completely ruled out. SOLACTIVE endeavors to correct all errors that have been identified within a reasonable period of time. The understanding of "a reasonable period of time" as well as the general measures to be taken are generally depending on the underlying and is specified in the Solactive Correction Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/correction-policy/>.

4.6. MARKET DISRUPTION

In periods of market stress SOLACTIVE calculates its indices following predefined and exhaustive arrangements as described in the Solactive Disruption Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/disruption-policy/>. Such market stress can arise due to a variety of reasons, but generally results in inaccurate or delayed prices for one or more INDEX COMPONENTS. The determination of the INDEX may be limited or impaired at times of illiquid or fragmented markets and market stress.



5. MISCELLANEOUS

5.1. DISCRETION

Any discretion which may need to be exercised in relation to the determination of the INDEX (for example the determination of the INDEX UNIVERSE (if applicable), the selection of the INDEX COMPONENTS (if applicable) or any other relevant decisions in relation to the INDEX) shall be made in accordance with strict rules regarding the exercise of discretion or expert judgement.

5.2. METHODOLOGY REVIEW

The methodology of the INDEX is subject to regular review, at least annually. In case a need of a change of the methodology has been identified within such review (e.g. if the underlying market or economic reality has changed since the launch of the INDEX, i.e. if the present methodology is based on obsolete assumptions and factors and no longer reflects the reality as accurately, reliably and appropriately as before), such change will be made in accordance with the Solactive Methodology Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/methodology-policy/>.

Such change in the methodology will be announced on the SOLACTIVE website under the Section "Error! Hyperlink reference not valid.", which is available at <https://www.solactive.com/news/announcements/>. The date of the last amendment of this INDEX is contained in this GUIDELINE.

5.3. CHANGES IN CALCULATION METHOD

The application by the INDEX ADMINISTRATOR of the method described in this document is final and binding. The INDEX ADMINISTRATOR shall apply the method described above for the composition and calculation of the INDEX. However, it cannot be excluded that the market environment, supervisory, legal and financial or tax reasons may require changes to be made to this method. The INDEX ADMINISTRATOR may also make changes to the terms and conditions of the INDEX and the method applied to calculate the INDEX that it deems to be necessary and desirable in order to prevent obvious or demonstrable error or to remedy, correct or supplement incorrect terms and conditions. The INDEX ADMINISTRATOR is not obliged to provide information on any such modifications or changes. Despite the modifications and changes, the INDEX ADMINISTRATOR will take the appropriate steps to ensure a calculation method is applied that is consistent with the method described above.



5.4. TERMINATION

SOLACTIVE makes the greatest possible efforts to ensure the resilience and continued integrity of its indices over time. Where necessary, SOLACTIVE follows a clearly defined and transparent procedure to adapt Index methodologies to changing underlying markets (see Section 5.2 "Methodology Review") in order to maintain continued reliability and comparability of the indices. Nevertheless, if no other options are available the orderly cessation of the INDEX may be indicated. This is usually the case when the underlying market or economic reality, which an index is set to measure or to reflect, changes substantially and in a way not foreseeable at the time of inception of the index, the index rules, and particularly the selection criteria, can no longer be applied coherently or the index is no longer used as the underlying value for financial instruments, investment funds and financial contracts.

SOLACTIVE has established and maintains clear guidelines on how to identify situations in which the cessation of an index is unavoidable, how stakeholders are to be informed and consulted and the procedures to be followed for a termination or the transition to an alternative index. Details are specified in the Solactive Termination Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/termination-policy/>.

5.5. OVERSIGHT

An oversight committee composed of staff from SOLACTIVE and its subsidiaries (the "**OVERSIGHT COMMITTEE**") is responsible for decisions regarding any amendments to the rules of the INDEX. Any such amendment, which may result in an amendment of the GUIDELINE, must be submitted to the OVERSIGHT COMMITTEE for prior approval and will be made in compliance with the Methodology Policy, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/methodology-policy/>.



6. DEFINITIONS

“AVERAGE DAILY VALUE TRADED” means, in respect of an INDEX COMPONENT, the sum of DAILY VALUE TRADED over the specified period divided by the number of TRADING DAYS that fall in the specified period.

“BENCHMARK REGULATION” shall have the meaning as defined in Section “Introduction”.

“BMR” shall have the meaning as defined in Section “Introduction”.

“BUSINESS DAY” is any weekday from Monday through Friday.

“CALCULATION DAY” is every weekday from Monday to Friday.

“CLOSE OF BUSINESS” is the calculation time of the closing level of the INDEX as outlined in Section 1.4.

The **“CLOSING PRICE”** in respect of an INDEX COMPONENT and a TRADING DAY is a security's final regular-hours TRADING PRICE published by the EXCHANGE and determined in accordance with the EXCHANGE regulations. If the EXCHANGE has no or has not published a CLOSING PRICE in accordance with the EXCHANGE rules for an INDEX COMPONENT, the last TRADING PRICE will be used.

“DAILY VALUE TRADED” means, in respect of an INDEX COMPONENT and a TRADING DAY, the product of (i) the CLOSING PRICE of such INDEX COMPONENT and (ii) the volume traded (measured as a number of shares) of such INDEX COMPONENT on the EXCHANGE during such TRADING DAY.

“ESG DATA PROVIDER” is Sustainalytics. For more information, please visit: <https://www.sustainalytics.com/>. The ESG-related information, methodologies, data and opinions contained or reflected herein are not directed to or intended for use or distribution to India-based clients or users and their distribution to Indian resident individuals or entities is not permitted, and Morningstar Sustainalytics accepts no responsibility or liability whatsoever for the actions of third parties in this respect.

“ELIGIBLE REBALANCE DAY” is each day that is a TRADING DAY at the New York Stock Exchange, the London Stock Exchange, the EUREX Exchange the Tokyo Stock Exchange.

“EXCHANGE” is with respect to the INDEX and every INDEX COMPONENT, the respective exchange where the INDEX COMPONENT has its listing as determined in accordance with the rules in Section 2.

“FIXING DAY” is the SELECTION DAY

“FREE FLOAT” is with regard to each of the securities fulfilling the Index Component Requirements on a SELECTION DAY the share class-specific fraction of the total number of shares of such share class issued that are available for trading by market participants and not locked-in by long term holders, as sourced from data vendors.

“FREE FLOAT MARKET CAPITALIZATION” is with regard to each of the securities fulfilling the Index Component Requirements on a SELECTION DAY the share class-specific free float market capitalization. It is calculated as the multiplication of the shares outstanding in FREE FLOAT (as sourced from data vendors) with the CLOSING PRICE of the share class as of the respective SELECTION DAY.



"GBS INDEX UNIVERSE" is the INDEX UNIVERSE as defined in the guideline of the SOLACTIVE Global Benchmark Series (<https://solactive.com/downloads/Guideline-Solactive-GBS-Benchmark-Series.pdf>) for the for the GBS Index specified in Section 2.1.

"GBS INDEX COMPONENT" is each security reflected in the GBS Index specified in Section 2.1.

"GUIDELINE" shall have the meaning as defined in Section "Introduction".

"INDEX" shall have the meaning as defined in Section "Introduction".

"INDEX ADMINISTRATOR" shall have the meaning as defined in Section "Introduction".

"INDEX COMPONENT" is each security reflected in the INDEX.

"INDEX COMPONENT REQUIREMENTS" shall have the meaning as defined in Section 2.2.

"INDEX CURRENCY" is the currency specified in the column "Currency" in the table in Section 1.2.

"INDEX UNIVERSE REQUIREMENTS" shall have the meaning as defined in Section 2.1.

"INDEX UNIVERSE" is the sum of all financial instruments which fulfill the INDEX UNIVERSE REQUIREMENTS.

"LIVE DATE" shall have the meaning as defined in Section 1.3.

"OVERSIGHT COMMITTEE" shall have the meaning as defined in Section 5.5.

"REBALANCE DAY" is the first Wednesday in February, May, August and November. If that day is not an ELIGIBLE REBALANCE DAY the REBALANCE DAY will be the immediately following ELIGIBLE REBALANCE DAY.

"SELECTION DAY" is 20 BUSINESS DAYS before the REBALANCE DAY.

"SHARE CLASS MARKET CAPITALIZATION" is with regard to each of the securities in the INDEX on a SELECTION DAY the share class-specific market capitalization for any security in the INDEX UNIVERSE. It is calculated as the multiplication of the shares outstanding with the CLOSING PRICE of the share class as of the respective SELECTION DAY.

"SOLACTIVE" shall have the meaning as defined in Section "Introduction".

"START DATE" shall have the meaning as defined in Section 1.3.

"TOTAL MARKET CAPITALIZATION" is with regard to each of the securities in the INDEX on a SELECTION DAY the sum of all SHARE CLASS MARKET CAPITALIZATIONS of a company.

"TRADING DAY" is with respect to an INDEX COMPONENT included in the INDEX at the REBALANCE DAY and every INDEX COMPONENT included in the INDEX at the CALCULATION DAY immediately following the REBALANCE DAY (for clarification: this provision is intended to capture the TRADING DAYS for the securities to be included in the INDEX as new INDEX COMPONENTS with close of trading on the relevant EXCHANGE on the REBALANCE DAY) a day on which the relevant EXCHANGE is open for trading (or a day that would have been such a day if a market disruption had not occurred), excluding days on which trading may be ceased prior to the scheduled EXCHANGE closing time and days on which the EXCHANGE is open for a scheduled shortened period. The INDEX ADMINISTRATOR is ultimately responsible as to whether a certain day is a TRADING DAY.



The “**TRADING PRICE**” in respect of an INDEX COMPONENT and a TRADING DAY is the most recent published price at which the INDEX COMPONENT was traded on the respective EXCHANGE.

ANNEX A

<i>Core-Mobility Classification Criteria</i>		
Level	Number	Name
Subsector	551515	Communications equipment
Industry group	40102510	Commercial Transportation Equipment Manufacturing
Industry group	55201515	Enterprise Management Software
Industry	4010202025	Monitoring and Control Sensor/Instrument Products
Industry	4010151510	Diversified Electrical and Power System Makers
Industry	4010251010	Commercial/Public Service Vehicle Component Makers
Industry	4510203015	Electronic Materials Manufacturing
Industry	5510201010	General Analog and Mixed Signal Semiconductors
Industry	5510101015	Electronic Interconnect Components
Industry	5510202010	Diversified Semiconductors
Industry	5510201030	Specialty Analog and Mixed Signal Semiconductors
Industry	5510203515	Programmable Logic Device Semiconductors
Industry	5510203030	Other Processor Semiconductors
Industry	5510102525	Other Passive Electronic Components
Industry	5510201515	Other Discrete Semiconductors
Industry	5515251510	Automotive and Marine Electronics Manufacturing
Industry	5515153015	Global Positioning Systems (GPS) Manufacturing
Industry	5515153515	Customer Premises Network Security Equipment



Industry	5515201530	Server Computer Systems
Industry	5515202025	Multi-Type Data Storage Hardware Makers
Subindustry	101015101510	Government IT Services
Subindustry	101020101035	Parking Facility Services
Subindustry	201510102020	Vehicle Autonomous Control Software
Subindustry	201510201010	Other Automotive Equipment Rental
Subindustry	201510201015	Passenger Car Rental
Subindustry	201510201020	Truck, Trailer and Recreational Vehicle Rental
Subindustry	202010151020	Alternative Energy Car Manufacturers
Subindustry	202010101015	Auto Interior Comfort/Safety/Electronics Products
Subindustry	202010101025	Vehicle Autonomous Control Electronics Makers
Subindustry	202010101520	Powertrain Manufacturing
Subindustry	202010101525	Powertrain and Chassis Thermal Management Products
Subindustry	202010101515	Pan-Powertrain and Chassis Manufacturing
Subindustry	202010101020	Other Auto Comfort, Safety and Electronic Products
Subindustry	202010102510	Multi-Type Motor Vehicle Parts Manufacturers
Subindustry	202010101010	Auto Exterior Comfort/Safety/Electronics Products
Subindustry	202010151015	Conventional Engine Car Manufacturers
Subindustry	202010151510	Diversified Consumer Vehicle Manufacturing
Subindustry	202010151010	Multi-Type Car Manufacturers
Subindustry	303010101525	Multi-Type Leasing Services
Subindustry	401015101515	Electrical Systems and Equipment Manufacturing
Subindustry	401025102010	Heavy Duty Trucks and Trailers Makers
Subindustry	401015101010	Electric Motors Manufacturing
Subindustry	401025102025	Alt. Energy Autonomous Heavy Duty Truck Makers



Subindustry	401025102035	Conventional Engine Autonomous Truck Makers
Subindustry	401015101525	General Industrial Electrical Product Manufacturing
Subindustry	401015101025	Mixed Electric Motors and Motion Control Products
Subindustry	401015101020	Motion Control and Precision Motors Manufacturing
Subindustry	401015101520	Heavy-Duty and High-End Batteries Manufacturing
Subindustry	401025101535	Conventional Autonomous Transit Vehicles Makers
Subindustry	401025101525	Alt. Energy Autonomous Transit Vehicle Production
Subindustry	401015201510	Fuel Cell Equipment and Technology Providers
Subindustry	451535101015	Decorative Component Manufacturing
Subindustry	551020401525	Video Multimedia Semiconductors
Subindustry	551010151510	Power Module and Subassembly Electronic Components
Subindustry	551020402510	Peripheral Semiconductors
Subindustry	551020101510	Other Power Analog and Mixed Signal Semiconductors
Subindustry	551020151015	Other Optoelectronics Discrete Semiconductors
Subindustry	551010151010	Mixed Module and Subassembly Electronic Components
Subindustry	551020401015	Other Communications Semiconductors
Subindustry	551010201010	Optoelectronics Electronic Components
Subindustry	551020302510	Microprocessor (MPU) Semiconductors
Subindustry	551020401515	Image Sensor and Image Capture Semiconductors
Subindustry	551010251010	Fuse Passive Electronic Components
Subindustry	551520301010	Conventional Flat Panel Display Equipment
Subindustry	551515352010	Carrier Edge Network Management Equipment
Subindustry	551525451010	Virtual Reality Equipment
Subindustry	551520201010	Data Storage Drives and Peripherals



Subindustry	551520201510	Data Storage Media
Subindustry	551520251010	General Computer Hardware Manufacturing
Subindustry	551520302010	Printed Circuit Boards
Subindustry	552010201010	Colocation and Data Center Services
Subindustry	552015353015	Network Security Access Policy Software
Subindustry	552015353020	Network Security Software
Subindustry	552015102525	Virtual Reality Design and Engineering Software
Subindustry	552015252015	Home and Office Virtual Reality Software
Subindustry	552015353025	Other Network Software
Subindustry	552010201010	Colocation and Data Center Services
Subindustry	552010201510	Managed Hosting Services
Subindustry	552010202010	Diversified Hosting Services
Subindustry	201510102025	Embedded Automotive Software
Subindustry	201510102030	Automotive Enterprise Management Software
Subindustry	401020151545	Battery Production Equipment Manufacturing
Subindustry	401025101015	Commercial Vehicle Safety/Electronics Parts Makers
Subindustry	401025101020	Transit Vehicle Body/Engines/Thermal Parts Makers
Subindustry	401025101025	Transit Vehicles Wheel and Tire Manufacturing
Subindustry	551020401535	General Graphics Accelerator/Controller
Subindustry	551020401540	A.I./Large Scale Processing Graphics Controller
Subindustry	551020401545	Data Center Graphics Accelerator/Controller
Subindustry	551020401550	Computer/Gaming Graphics Accelerator/Controller
Subindustry	551020401555	Handheld Graphics Accelerator/Controller
Subindustry	551010151515	Photovoltaic Power Module/Subassembly Components



ANNEX B

<i>Non-Core-Mobility Classification Criteria</i>		
Level	Number	Name
Sector	4010	Industrial Manufacturing
Sector	5515	Hardware
Subsector	151510	Media and Publishing Services
Subsector	202010	Consumer Vehicles and Parts
Subsector	401015	Electrical Equipment and Power Systems
Subsector	401025	Transportation Equipment Manufacturing
Subsector	451535	Construction Materials
Subsector	502010	Household Appliances and Tools
Subsector	551020	Semiconductor Manufacturing
Subsector	551510	Commercial Electronics
Subsector	552015	Software
Subsector	601010	General Telecommunications Services
Industry group	20201015	Consumer Vehicle Manufacturing
Industry group	40101010	Aerospace Equipment
Industry group	40102030	Other Machinery Manufacturing
Industry group	40101015	Defense Manufacturing
Industry group	40102015	Factory Automation Equipment
Industry group	40152510	Infrastructure Construction/Contracting Services
Industry group	40152010	Equipment and Supplies Distributors
Industry group	55201010	Consumer Data and Services



Industry group	55201535	IT Infrastructure Software
Industry group	60101515	Wireline Services
Industry group	60101040	Telecommunications Industry Software and Services
Industry group	60101510	Wireless Services
Industry group	65101010	Electric Utilities
Industry	1010251010	General Waste Collection
Industry	1510102020	Food Delivery Services
Industry	1510101515	Gaming Industries
Industry	2020101510	Car Manufacturers
Industry	2020101025	Diversified Consumer Vehicle Parts Manufacturing
Industry	4010151015	General Industrial Electrical Products
Industry	4010203010	Commercial Service Industry Machinery Products
Industry	4010251030	Rail Equipment Manufacturers
Industry	4010201525	General Factory Automation Product Manufacturing
Industry	4010201515	Industry-Specific Factory Automation Equipment
Industry	4015251010	Infrastructure Construction
Industry	4015251015	Infrastructure Consulting and Design Services
Industry	4015251025	Diverse Construction and Engineering Services
Industry	4015301515	Multi-Type Passenger Transportation
Industry	4015151010	Express Couriers
Industry	4015152010	Logistics and Supply Chain Service Providers
Industry	4515351010	Architectural Component Manufacturing
Industry	5010151030	Internet Department Stores
Industry	5010201515	Internet Pharmacies and Drug Retail
Industry	5010152515	Internet Off-Price Retail



Industry	5020101510	Consumer Batteries Manufacturing
Industry	5020101540	Household Robot Makers
Industry	5510204030	Security and Identification Semiconductors
Industry	5515255010	Wearable Technology
Industry	5520151530	Enterprise Resource Planning Software
Industry	5520153520	Diversified IT Infrastructure Software
Industry	5520153510	Communications Infrastructure Software
Industry	5520101010	Information and News Content Providers and Sites
Industry	5520103010	Professional Content Providers
Industry	6010101010	Mixed International Telecommunications Services
Industry	6010102010	International Satellite Services
Industry	6010104015	Wireless Infrastructure Services
Industry	6510152010	Multi-National Water Utilities
Subindustry	101020151020	Security Systems Services
Subindustry	101020151015	General Security Services
Subindustry	202010152510	Multi-Type Motor Homes and Campers Manufacturing
Subindustry	202510201530	Internet Apparel Retail
Subindustry	202515103510	Internet Electronics Retail
Subindustry	202515152010	Internet Entertainment Retail
Subindustry	303010153015	Electronic Payment Processing
Subindustry	303015101030	Payment Processing Software
Subindustry	401020151525	Multi-Industry-Specific Factory Machinery Makers
Subindustry	401525101020	Other Infrastructure Construction
Subindustry	401525101025	Process Plants, Utilities and Energy Construction
Subindustry	451535101025	General Architectural Component Manufacturing



Subindustry	451535101040	Locks and Deadbolts Manufacturing
Subindustry	551510151010	Access Systems Manufacturing
Subindustry	551510151015	Alarm Systems Manufacturing
Subindustry	552010351030	Media Download and Streaming Digital Content Sites
Subindustry	552010251015	E-Commerce Service Providers
Subindustry	601015102025	Western Europe Wireless Services

7. HISTORY OF INDEX CHANGES

Version	Date	Description
1.1	02 August 2022	
1.1	28 July 2023	RBICS classification change due to updates in Factset classification

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