Index Guideline

Solactive United States Green Infrastructure ESG Screened Index

Version 1.0

30 August 2022

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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 United States Green Infrastructure ESG Screened 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 companies that have business exposure in the production, generation, or distribution of green energy or are engaged in the establishment of a sustainable infrastructure to enable the use of renewable energy and that fulfill certain sustainability criteria (e.g. UNGC standards, business involvement criteria and minimum ESG Risk Score). This includes the following industries: green mobility, green fuel, green energy, green wholesale power, environmental services and pollution control.
Regional Allocation	United States
Rebalancing Fee	-
Rebalancing Frequency	Quarterly

1.2. IDENTIFIERS AND PUBLICATION

The INDEX is published under the following identifiers:

Name	ISIN	Currency	Type	RIC	BBG ticker
Solactive United States Green Infrastructure ESG Screened Index PR	DE000SL0GNA4	USD	PR*	.SOLUSGIP	-
Solactive United States Green Infrastructure ESG Screened Index NTR	DE000SL0GNB2	USD	NTR*	.SOLUSGIN	-
Solactive United States Green Infrastructure ESG Screened Index GTR	DE000SL0GNC0	USD	GTR*	.SOLUSGIT	SOLUSGIT

*PR, NTR, GTR means that the Index is calculated as price return, net total return, 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 08/05/2017, the START DATE, is 1000. Historical values from the 30/08/2022, 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-casted.[1]

1.4. PRICES AND CALCULATION FREQUENCY

The level of the INDEX is calculated on each CALCULATION DAY from 1:00 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 rates provided by WM/ Refinitiv (the "WM/ Refinitiv Rate"). If there is no 04:00 p.m. London time WM/ Refinitiv Rate for the relevant CALCULATION DAY, the last available 04:00 p.m. London time WM/ Refinitiv Rate 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.

[1] The ESG data has been used as of 06/07/2022 for the period prior to the LIVE DATE.

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**, the Solactive GBS United States All Cap Index PR, ISIN: DE000SLA4YV1, on the SELECTION DAY.

> Headquartered in the United States.

> FREE FLOAT MARKET CAPITALIZATION of at least USD 100,000,000 for companies on the respective SELECTION DAY.

> Minimum AVERAGE DAILY VALUE TRADED of at least USD 1,000,000 over 1 month and over 6 months prior to and including the SELECTION DAY.

> Classified under any of the following industries by the FactSet Revere Business Classification System (RBICS):

Category	RBICS Industry Classification (Code)
Green Mobility	RBICS Subindustry: Alternative Energy Car Manufacturers (202010151020), Multi-Type Car Manufacturers (202010151010), Electric Vehicle Charging Stations (20151535), Battery Charging Equipment Manufacturing (401015101550), Electric Vehicle Batteries Manufacturing (401015101545), Mixed Heavy-Duty and High-End Batteries Makers (401015101520), Heavy-Duty Industrial Batteries Manufacturing (401015101535), Traditional Vehicle Batteries Manufacturing (401015101555)
Green Fuel	RBICS Subindustry: Ethanol Fuel Manufacturing (451010101515), Biodiesel Fuel Manufacturing (451010101510), Other Alternative Fuel Manufacturers (451010101530), Gasification Alternative Fuel Manufacturing (451010101520)
Green Energy	RBICS Subindustry: Wind Energy Equipment Manufacturing (401015201530), Photovoltaic and Solar Cells and Systems Providers (401015201520), Smart Grid Technology and Smart Meter Products (401015201525), Mixed Renewable Energy Generation Manufacturing

	(401015201515), Fuel Cell Equipment and Technology Providers (401015201510), Hydroelectric Power Generation Equipment Providers (401015201535)
Green Wholesale Power	RBICS Subindustry: United States Wind Wholesale Power (651010351045), Europe Wind Wholesale Power (651010501055), Other Asia/Pacific Wind Wholesale Power (651010452055), Canada Wind Wholesale Power (651010401555), Middle East and Africa Wind Wholesale Power (651010501555), China Wind Wholesale Power (651010451555), Latin America Wind Wholesale Power (651010402055), United States Solar Wholesale Power (651010351040), Europe Solar Wholesale Power (651010501050), Other Asia/Pacific Solar Wholesale Power (651010452050), Canada Solar Wholesale Power (651010401550), Middle East and Africa Solar Wholesale Power (651010501550), China Solar Wholesale Power (651010451550), Latin America Solar Wholesale Power (651010402050), United States Mixed Alternative Wholesale Power (651010351010), United States Biomass Wholesale Power (651010351020), United States Industrial Decentralized Power (651010351025), United States Geothermal Wholesale Power (651010351030), United States Hydroelectric Wholesale Power (651010351035), Europe Mixed Alternative Wholesale Power (651010501010), Europe Biomass Wholesale Power (651010501030), Europe Industrial Decentralized Power (651010501035), Europe Geothermal Wholesale Power (651010501040), Europe Hydroelectric Wholesale Power (651010501045), Other Asia/Pacific Mixed Alt. Wholesale Power (651010452010), Other Asia/Pacific Biomass Wholesale Power (651010452030), Other Asia/Pacific Industrial Decentralized Power (651010452035), Other Asia/Pacific Geothermal Wholesale Power (651010452040), Other Asia/Pacific Hydroelectric Wholesale Power (651010452045), Canada Mixed Alternative Wholesale Power (651010401510), Canada Biomass Wholesale Power (651010401530), Canada Industrial Decentralized Power (651010401535), Canada Geothermal Wholesale Power (651010401540), Canada Hydroelectric Wholesale Power (651010401545), Middle East and Africa Mixed Alternative Wholesale Power (651010501510), Middle East and Africa Biomass Wholesale Power (651010501530), Middle East and Africa Industrial Decentralized Power (651010501535), Middle East and Africa Geothermal Wholesale Power (651010501540), Middle East and Africa Hydroelectric Wholesale Power (651010501545), China Mixed Alternative Wholesale Power (651010451510), China Biomass Wholesale Power (651010451530), China Industrial Decentralized Power (651010451535), China Geothermal Wholesale Power (651010451540), China Hydroelectric Wholesale Power (651010451545), Latin America Alternative Wholesale Power (651010402010), Latin America Biomass Wholesale Power (651010402030), Latin America Industrial Decentralized Power (651010402035), Latin America Geothermal Wholesale Power (651010402040), Latin America Hydroelectric Wholesale Power (651010402045), United States Residential Decentralized Power (651010351050), Europe Residential Decentralized Power (651010501080), Other Asia/Pacific Residential Decentralized Power (651010452080), Canada Residential Decentralized Wholesale Power (651010401580), Middle East/Africa Residential Decentralized Power (651010501580), China Residential Decentralized Power (651010451580), Latin America Residential Decentralized Power (651010402080)
Environmental Services	RBICS Subsector: Waste Management Services (101025) RBICS Industry: Metal Processing and Recycling Services (4515102025) RBICS Subindustry: Wastewater Treatment Services (10102525)

Pollution Control	RBICS Industry group: Air, Liquid and Gas Control Equipment (40102010) RBICS Subindustry: Water Treatment Agents Manufacturing (4510202520), Liquid and Water Purification/Filtration Products (401020101025), Diversified Cleaning and Sanitizing Agents Makers (451020251010)

> Only one share class of each company is eligible for inclusion in the INDEX UNIVERSE. To avoid frequent changes between two share-classes of a company, the INDEX ADMINISTRATOR applies the following buffer rules:

a. If the company is currently included in the INDEX: The share class currently included in the INDEX will be eligible for the INDEX UNIVERSE if its minimum AVERAGE DAILY VALUE TRADED over 1 month and over 6 months prior to and including the SELECTION DAY is at least 60% of the minimum AVERAGE DAILY VALUE TRADED over 1 month and over 6 months prior to and including the SELECTION DAY of any other share class of the company.

b. If the company is currently not included in the INDEX: The share class with the highest minimum AVERAGE DAILY VALUE TRADED over 1 month and over 6 months prior to and including the SELECTION DAY is included in 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. Each company will be evaluated on the criteria outlined below. The evaluation is based on data provided by the DATA PROVIDER:

Filter	Detail	Commentary
UN GC violators		Remove any UNGC Violators
ESG Risk Score		Remove any company with an ESG Risk Score of 40 or higher
Controversial Weapons		Remove any company with any detectable involvement in the core weapon system, or components/services of the core weapon system that are considered tailor-made and essential for the lethal use of the weapon
Tobacco	Tobacco Products Production	Remove any company which manufactures tobacco products

	Tobacco Products Related Products/Services & Retail	Remove any company which derives 5% or more of its revenues from supplying tobacco-related products/services and/or the distribution/retail sale of tobacco products
	Ownership: Tobacco Products Production	Remove any company which owns 10% or more of another company with involvement in manufacturing tobacco products
Thermal Coal	Thermal Coal Extraction	Remove any company deriving 5% or more of its revenues from thermal coal extraction
	Thermal Coal Power Generation	Remove any company deriving 5% or more of its revenues based on generating electricity from thermal coal
	Ownership: Thermal Coal Extraction	Remove any company which owns 10% or more of another company with involvement in thermal coal extraction
Oil & Gas	Oil Sands Extraction	Remove any company deriving 5% or more of its revenues from oil sands extraction
	Ownership: Oil Sands Extraction	Remove any company which owns 10% or more of another company with involvement in oil sands extraction
Conventional Weapons	Small Arms Civilian Customers (Non-Assault & Assault Weapons)	Remove any company deriving any revenue from manufacturing and selling of small arms or assault weapons to civilian customers
	Small Arms Retail/Distribution (Non-Assault & Assault Weapons)	Remove any company deriving 5% or more of its revenue from the distribution and/or retail sale of small arms (non-assault and/or assault weapons)
	Small Arms Military/Law Enforcement Customers	Remove any company deriving 5% or more of its revenue from manufacturing and selling small arms to military/law enforcement customers
	Small Arms Key Components	Remove any company deriving 5% or more of its revenue from manufacturing and selling key components of small arms

	Military Contracting Weapons	Remove any company deriving 5% or more of its revenue from manufacturing military weapon systems and/or integral, tailor-made components or these weapons
	Small Arms & Military Contracting Aggregated Involvement	Remove any company deriving 10% or more of its revenue from: > Manufacturing military weapon systems and/or integral, tailor-made components or these weapons > Providing tailor-made products and/or services that support military weapons > Providing non-weapons related tailor-made products and/or services to the military or defense industry > Manufacturing and selling small arms (non-assault and/or assault weapons) to civilian and/or military/law enforcement customers > Distribution and/or retail sale of small arms (non-assault and/or assault weapons) > Manufacturing and selling key components of small arms

All companies violating any of the exclusion criteria above are excluded. All companies for which an evaluation of these exclusion criteria is not possible due to insufficient and/or missing information or data are excluded.

2. Top 50 securities with the highest FREE FLOAT MARKET CAPITALIZATION in USD with a maximum of ten securities for each category as outlined in 2.1 are selected as INDEX COMPONENTS. If less than 50 securities are eligible for INDEX inclusion, all securities which pass step 2.2.1 will be selected as INDEX COMPONENTS with a maximum of ten securities per category.

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 an equal weight.

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 website under the section "Announcement", 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 2 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 "Announcement", 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".

"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.

"DATA PROVIDER" is Sustainalytics. For more information, please visit: https://www.sustainalytics.com/

"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 SELECTION DAY.

The **"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.

The **"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 ADJUSTMENT DAY" is the Adjustment Day and IPO Adjustment Day as defined in the guideline of the Solactive Global Benchmark Series (https://solactive.com/downloads/Guideline-Solactive-GBS-Benchmark-Series.pdf).

"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 GBS Index specified in Section 2.1.

"GBS SELECTION DAY" is the SELECTION DAY and IPO Review Day as defined in the guideline of the Solactive Global Benchmark Series (https://solactive.com/downloads/Guideline-Solactive-GBS-Benchmark-Series.pdf)

"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 GBS ADJUSTMENT DAY.

"**SELECTION DAY**" is GBS SELECTION DAY.

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

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

"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.

"WM / REFINITIV RATE" shall have the meaning as defined in Section 1.4.

7. HISTORY OF INDEX CHANGES

Version	Date	Description
1.0	30 August 2022	Index Guideline creation (*initial version*)

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