

Dow Jones Sustainability Diversified Indices *Methodology*

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Introduction

Sustainability investing involves the selection and weighting of securities in a portfolio based on Environmental, Social and Governance (ESG) criteria. The various forms of socially responsible, ESG and sustainability investing have grown dramatically in recent years. Motives for sustainability investing range from purely ethical or socially responsible concerns, to the belief that it is simply “good business” — leading to better long-term risk/return profiles — to take sustainability into account.

Partnership

S&P Dow Jones Indices partners with RobecoSAM, a specialist in sustainability investing, to provide investors with objective benchmarks for managing their sustainability investment portfolios. Founded in 1995, RobecoSAM is headquartered in Zurich and employs approximately 100 staff.

Highlights and Index Family

The Dow Jones Sustainability Diversified and Diversified Select (DJSI Diversified and DJSI Diversified Select) Indices are designed to measure the global equity markets, offering investors a risk and performance profile similar to the S&P Global LargeMidCap and related sub-indices, but with significantly enhanced exposure to sustainability investing criteria. The S&P Global LargeMidCap represents the large- and mid-cap portions of the S&P Global BMI, which constitutes the DJSI Diversified and Diversified Select index universe.¹

DJSI World Diversified Index. The index is the flagship of the DJSI Diversified index family and covers both developed and emerging market countries.

DJSI World Diversified Select Index. The index represents an Ethical Exclusion sub-index of the DJSI World Diversified Index. The index is screened to exclude companies engaged in certain businesses as defined in *Appendix I*. This methodology was created by S&P Dow Jones Indices to achieve the aforementioned objective of measuring the underlying interest of each index governed by this methodology document. Any changes to or deviations from this methodology are made in the sole judgment and discretion of S&P Dow Jones Indices so that the index continues to achieve its objective.

From these two indices, regional sub-indices are also calculated.

¹ The S&P Global BMI (Broad Market Index) is comprised of the S&P Developed BMI and S&P Emerging BMI. It is a comprehensive, rules-based index designed to measure global stock market performance. The S&P Global BMI index family represents the only global index suite with a transparent, modular structure that has been fully float-adjusted since its inception in 1989. For more information on the S&P Global BMI, please refer to the *S&P Global BMI, S&P/IFCI Methodology*, available at www.spdji.com.

Eligibility Criteria and Index Construction

Sustainability Scoring

The key factor in selecting constituents for the indices is a company's Total Sustainability Score (TSS), calculated under RobecoSAM's annual Corporate Sustainability Assessment (CSA). The first CSA was undertaken in 1999, with the launch of the original family of Dow Jones Sustainability Indices (DJSI).²

The annual CSA process begins in March each year, with new scores released in September.

Companies are asked to respond to an extensive industry-specific CSA questionnaire. The CSA invitations are sent out each March, and a current list is available at www.sustainability-indices.com.³

Not all companies choose to respond to the CSA questionnaire. Where such non-participating companies meet certain size criteria, RobecoSAM completes the CSA questionnaire, to the extent possible, based on publically available information only, in order to ensure that certain minimum representativeness requirements are met.

An integral component of the Corporate Sustainability Assessment is the ongoing monitoring of media and stakeholder commentaries, and other publicly available information from consumer organizations, NGOs, governments and international organizations, to identify companies' involvement and response to environmental, economic and social crisis situations that may have a damaging effect on their reputation and core business. Throughout the year, RobecoSAM monitors news coverage of companies in the universe on a daily basis using media stories compiled and pre-screened by RepRisk, a leading provider of business intelligence on environmental, social and governance (ESG) risks. On a daily basis, RepRisk screens, captures, filters and analyzes ESG risks related to companies in 14 languages. This information helps identify a company's involvement with ESG issues that may have a damaging effect on its reputation and core business, and aids in assessing whether a company's policies, processes, management systems and commitments translate into positive performance. News stories covered by the Media and Stakeholder Analysis (MSA) include a range of issues such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters.

Index Eligibility

To qualify for index membership, a stock must first be a member of the S&P Global LargeMidCap Index. In addition, all emerging market stocks must have a three-month total traded value divided by float-adjusted market capitalization of at least 10%.

DJSI Diversified Select Indices. In addition to the eligibility rules above, stocks must also pass business activity screens. The universe is screened by Sustainalytics, a provider of ethical investment research services, for exposure to the following criteria: alcohol, tobacco, gambling, armaments, cluster bombs, firearms, landmines, nuclear weapons, and adult entertainment. If any portion of a company's sales is derived from these business activities, the company is excluded from the eligible universe, with the exception of armaments and adult entertainment, which are excluded only if more than 5% of a company's sales are derived from those business segments. Please refer to *Appendix I* for exclusion criteria definitions.

² For information on the Dow Jones Sustainability Indices, please refer to the *Dow Jones Sustainability Indices Methodology*, available at www.spdji.com.

³ For a more detailed review of the CSA methodology and the CSA Questionnaires, refer to *RobecoSAM's Corporate Sustainability Assessment Methodology* document available at <http://www.sustainability-indices.com/images/corporate-sustainability-assessment-methodology-guidebook.pdf>.

Constituent Selection

The selection of index constituents is done as follows:

1. Companies in the eligible universe are grouped by both GICS sector and region (North America, Europe/Middle East/Africa, and Asia/Pacific) and sorted top-down by Total Sustainability Score.
2. For each grouping, companies are selected in decreasing order of Total Sustainability Score until 40% of that group's float-adjusted market capitalization in the S&P Global LargeMidCap Index is reached.
3. Existing constituents ranked between 40% and 60% are selected until the target 50% float-adjusted market capitalization coverage is reached.
4. If the target float-adjusted market capitalization coverage is still not reached, companies in the eligible universe are selected in decreasing order of Total Sustainability Score until the coverage is reached.

In steps 3 and 4, companies are selected to get as close to 50% as possible, which typically results in a sector and region group being over or under the 50% target. If a company breaches the 50% target, that company is selected for inclusion only if the absolute difference of the resulting group's float-adjusted market capitalization and the 50% target is less than the absolute difference between the previously selected company and the 50% target. After following steps 1-4, if the 50% target is not reached for a given group, that group will remain under-weighted in the index and no further adjustment is made.

Constituent Weighting

Constituents are weighted by their float-adjusted market capitalization.

Index Calculations

The indices are calculated by means of the divisor methodology used in all S&P Dow Jones Indices' equity indices.

On any given day, the index value is the quotient of the total float-adjusted market capitalization of the index's constituents and its divisor. Continuity in index values is maintained by adjusting the divisor for all changes in the constituents' share capital after the base date. This includes additions and deletions to the index, rights issues, share buybacks and issuances, and spin-offs. The divisor's time series is, in effect, a chronological summary of all changes affecting the base capital of the index. The divisor is adjusted such that the index value at an instant just prior to a change in base capital equals the index value at an instant immediately following that change.

For more information on the index calculation methodology, please refer to the Capitalization Weighted Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Multiple Classes of Stock

Some companies have more than one class of common stock outstanding. In the indices, all listings are considered and have identical scores, provided the listings are constituents of the S&P Global BMI.

Index Maintenance

Rebalancing

The indices are rebalanced semi-annually in March and September. Constituent changes as a result of the semi-annual rebalancings are announced after the close of trading on the second Friday in March and September, and become effective at the open of trading on the Monday following the third Friday in March and September, respectively. The Total Sustainability Scores and eligible universe are updated annually in March.

The constituent selection process takes place in March and September. In March, the process is performed based on the latest available Total Sustainability Scores. In September, the process is performed based on the scores used in March. The market cap reference date is the last business day of February and August, respectively.

Additions and Deletions

Additions. Generally no companies are added to an index between semi-annual rebalancings unless as a result of a spin-off or demerger from an existing constituent.

Deletions. Between semi-annual rebalancings, a company can be deleted from an index due to corporate events such as mergers, acquisitions, takeovers or delistings.

Corporate Actions

Corporate actions (such as stock splits, stock dividends, spin-offs and rights offerings) are applied after the close of trading on the day prior to the ex-date. Share changes resulting from exchange offers are applied on the ex-date.

For more information, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices document located on our Web site, www.spdji.com.

Spin-offs and Demergers. A newly spun-off or demerged company qualifies for index inclusion if it fulfills all of the respective index constituent selection criteria and the float-adjusted market capitalization of the spun-off company is greater than US\$ 500 million. If a spun-off company is deemed ineligible for inclusion, the stock is added to the indices on the ex-date of the action and removed after at least one day of regular way trading.

A company added following a spin-off or demerger retains the Total Sustainability Score of its parent company for selection purposes at the subsequent annual rebalancing.

Furthermore, the spun-off company takes on the exclusion flag of the parent company until the subsequent quarterly update, effective after the close of trading on the third Friday of March, June, September, and December, at which point the exclusion flags of both the parent and the child companies are reviewed.

The cutoff for spinoff activity is the last business day of the month prior to the rebalancing month (e.g. February 28 for the March rebalance); any spinoffs that become effective after that date are reviewed at the following rebalance.

Mergers and Acquisitions. Exclusion flag updates as a result of merger and acquisition activity are updated with the subsequent quarterly rebalance, effective after the close of trading on the third Friday of March, June, September, and December.

The cutoff for assessing the continuing eligibility for the acquirer or merged entity is the last business day of the month prior to the rebalancing month (e.g. February 28 for the March rebalance); any corporate events effective after that date are reviewed at the following rebalance.

Investable Weight Factor (IWF)

All issues in the indices are assigned a float factor, called an Investable Weight Factor (IWF). The IWF ranges between 0 and 1 and is an adjustment factor that accounts for the publicly available shares of a company. The company's adjusted market capitalization determines an equity issue's relative weight in the index.

Please refer to S&P Dow Jones Indices' Float Adjustment Methodology for details.

Other Adjustments

In cases where there is no achievable market price for a stock being deleted, it may be removed at a zero or minimal price at the Index Committee's discretion, in recognition of the constraints faced by investors in trading bankrupt or suspended stocks.

Currency of Calculation

The indices are calculated in U.S. dollars and euros.

Exchange Rate

Real-time spot Forex rates, as supplied by Reuters, are used for ongoing index calculation of real-time indices.

WM/Reuters foreign exchange rates are taken daily at 4:00 PM London Time and used in the end-of-day calculation of the indices. These mid-market fixings are calculated by The WM Company based on Reuters data and appear on Reuters pages WMRA.

Base Dates and History Availability

Index history availability, base dates and base values are shown in the table below.

Index	Launch Date	First Value Date	Base Date	Base Value
Dow Jones Sustainability World Diversified Index	05/30/2013	09/30/2002	09/30/2002	880.71
Dow Jones Sustainability World Developed Diversified Index	05/30/2013	09/30/2002	09/30/2002	874.61
Dow Jones Sustainability Emerging Markets Diversified Index	05/30/2013	09/30/2002	09/30/2009	927.89
Dow Jones Sustainability Europe Diversified Index	05/30/2013	09/30/2002	09/30/2002	981.10
Dow Jones Sustainability North America Diversified Index	05/30/2013	09/30/2002	09/30/2002	799.35
Dow Jones Sustainability Asia/Pacific Diversified Index	05/30/2013	09/30/2002	09/30/2002	944.54
Dow Jones Sustainability Emerging Markets Plus Diversified Index	05/30/2013	09/30/2002	09/30/2009	899.41
Dow Jones Sustainability World Developed ex Korea Diversified Index	05/30/2013	09/30/2002	09/30/2002	877.17
Dow Jones Sustainability World Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability World Developed Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability Emerging Markets Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability Europe Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability North America Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability Asia/Pacific Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability Emerging Markets Plus Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability World Developed ex Korea Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000

Index Data

Total Return and Net Return Indices

Total return index series are calculated for the indices as well as the price return series. Ordinary cash dividends are applied on the ex-date in calculating the total return series. “Special dividends” are those dividends that are outside of the normal payment pattern established historically by the issuing corporation. These may be described by the corporation as “special,” “extra,” “year-end,” or “return of capital.” Whether a dividend is funded from operating earnings or from other sources of cash does not affect the determination of whether it is ordinary or special. “Special dividends” are treated as corporate actions with offsetting price and divisor adjustments; the total return index series reflect both ordinary and special dividends.

S&P Dow Jones Indices calculates daily return series using both gross and net cash dividends reinvested. Net return reinvested is reflective of the return to an investor where dividends are reinvested after the deduction of withholding tax. The tax rate applied is the rate to non-resident institutions that do not benefit from double taxation treaties.

For more information on the tax rates used in the calculation of net return indices, please refer to S&P Dow Jones Indices’ Equity Indices Policies & Practices document located on our Web site, www.spdji.com.

Please refer to S&P Dow Jones Indices’ Index Mathematics Methodology for more detail on total and net return index calculations.

Index Governance

Index Committee

The indices are governed by the DJSI Index Committee consisting of an equal number of S&P Dow Jones Indices and RobecoSAM representatives. The Committee is responsible for overseeing the management of all changes affecting the DJSI Diversified and DJSI Diversified Select Indices that are related to the ESG Factor Scores, in accordance with the index rules, including any additions or deletions of companies, or changes to the weights of companies, arising from (i) a change in the ESG Factor Score of an existing index constituent; or (ii) either a change in, or a newly created, ESG Factor Score of a company that, at the time of the decision, is not a constituent of any DJSI Diversified Index.

The DJSI Index Committee also is responsible for monitoring overall policy guidelines and index methodologies, as well as additions to and deletions from these indices and treatment of corporate actions. It is the sole responsibility of the Index Committee to decide on all matters relating to methodology, maintenance, constituent selection in accordance with the index rules and index procedures. The Index Committee makes decisions based on all publicly available information and discussions are kept confidential to avoid any unnecessary impact on market trading.

All new indices and any changes to index composition and methodology are announced, with a sufficient notification period, before they become effective.

For information on Quality Assurance and Internal Reviews of Methodology, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices document located on our Web site, www.spdji.com.

Index Policy

Announcements

All index constituents are evaluated daily for data needed to calculate index levels and returns. All events affecting the daily index calculation are typically announced up to 30 days in advance via the Index Corporate Events report (SDE), delivered daily via ftp to all clients. Any unusual treatment of a corporate action or short notice of an event may be communicated via email to clients.

Press releases are posted on our Web site, www.spdji.com, and are released to major news services.

Index methodology is constantly under review for best practices, and any changes are announced well ahead of time via the Web site and email to all clients.

Pro-forma Files

In addition to the corporate events file (.SDE), S&P Dow Jones Indices provides constituent pro-forma files each time the indices rebalance. The pro-forma file is typically provided daily five business days in advance of the rebalancing date and contains all constituents and their corresponding weights and index shares effective for the upcoming rebalancing. Since index shares are assigned based on prices seven business days prior to the rebalancing, the actual weight of each stock at the rebalancing differs from these weights due to market movements.

Please visit www.spdji.com for a complete schedule of rebalancing timelines and pro-forma delivery times.

Holiday Schedule

The indices are calculated daily, throughout the calendar year. The only days an index is not calculated are on days when all exchanges where an index's constituents are listed are officially closed or if WM Reuters' exchange rates services are not published.

A complete holiday schedule for the year is available at www.spdji.com.

Unscheduled Market Closures

In situations where an exchange is forced to close early due to unforeseen events, such as computer or electric power failures, weather conditions or other events, S&P Dow Jones Indices will calculate the closing price of the indices based on (1) the closing prices published by the exchange, or (2) if no closing price is available, the last regular trade reported for each security before the exchange closed. If an exchange fails to open due to unforeseen circumstances, S&P Dow Jones Indices treats this closure as a standard market holiday. The index will use the prior day's closing prices and shifts any corporate actions to the following business day. If all exchanges fail to open or in other extreme circumstances, S&P Dow Jones Indices may determine not to publish the index for that day.

For further information on Unexpected Exchange Closures, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices document located on our Web site, www.spdji.com.

Recalculation Policy

S&P Dow Jones Indices reserves the right to recalculate an index under certain limited circumstances. S&P Dow Jones Indices may choose to recalculate and republish an index if it is found to be incorrect or inconsistent within two trading days of the publication of the index level in question for one of the following reasons:

1. Incorrect or revised closing price
2. Missed corporate event
3. Late announcement of a corporate event
4. Incorrect application of corporate action or index methodology

Any other restatement or recalculation of an index is only done under extraordinary circumstances to reduce or avoid possible market impact or disruption as solely determined by the Index Committee.

For more information on the recalculation policy please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices document located on our Web site, www.spdji.com.

Real-Time Calculation

Real-time, intra-day, index calculations are executed for certain indices whenever any of their primary exchanges are open. Real-time indices are not restated.

For information on Calculations and Pricing Disruptions, Expert Judgment and Data Hierarchy, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices document located on our Web site, www.spdji.com.

Index Dissemination

Index levels are available through S&P Dow Jones Indices' Web site at www.spdji.com, major quote vendors (see codes below), numerous investment-oriented Web sites, and various print and electronic media.

Tickers

DJSI Diversified Indices:

Index	Return Type	Bloomberg	Reuters
Dow Jones Sustainability World Diversified Index (USD)	Price Return Total Return Net Total Return	DJSWDIUP DJSWDIUT DJSWDIUN	.DJSWDIUP .DJSWDIUT .DJSWDIUN
Dow Jones Sustainability World Diversified Index (EUR)	Price Return Total Return Net Total Return	DJSWDIEP DJSWDIET DJSWDIEN	.DJSWDIEP .DJSWDIET .DJSWDIEN
Dow Jones Sustainability World Developed Diversified Index (USD)	Price Return Total Return Net Total Return	DJSWDUP DJSWDUT DJSWDUN	.DJSWDUP .DJSWDUT .DJSWDUN
Dow Jones Sustainability World Developed Diversified Index (EUR)	Price Return Total Return Net Total Return	DJSWDEP DJSWDET DJSWDEN	.DJSWDEP .DJSWDET .DJSWDEN
Dow Jones Sustainability Emerging Markets Diversified Index (USD)	Price Return Total Return Net Total Return	DJSEMDUP DJSEMDUT DJSEMDUN	.DJSEMDUP .DJSEMDUT .DJSEMDUN
Dow Jones Sustainability Emerging Markets Diversified Index (EUR)	Price Return Total Return Net Total Return	DJSEMDEP DJSEMDET DJSEMDEN	.DJSEMDEP .DJSEMDET .DJSEMDEN
Dow Jones Sustainability Europe Diversified Index (USD)	Price Return Total Return Net Total Return	DJSEDDUP DJSEDDUT DJSEDDUN	.DJSEDDUP .DJSEDDUT .DJSEDDUN
Dow Jones Sustainability Europe Diversified Index (EUR)	Price Return Total Return Net Total Return	DJSEDDEP DJSEDDET DJSEDDEN	.DJSEDDEP .DJSEDDET .DJSEDDEN
Dow Jones Sustainability North America Diversified Index (USD)	Price Return Total Return Net Total Return	DJSNADUP DJSNADUT DJSNADUN	.DJSNADUP .DJSNADUT .DJSNADUN
Dow Jones Sustainability North America Diversified Index (EUR)	Price Return Total Return Net Total Return	DJSNADEP DJSNADET DJSNADEN	.DJSNADEP .DJSNADET .DJSNADEN
Dow Jones Sustainability Asia/Pacific Diversified Index (USD)	Price Return Total Return Net Total Return	DJSAPDUP DJSAPDUT DJSAPDUN	.DJSAPDUP .DJSAPDUT .DJSAPDUN
Dow Jones Sustainability Asia/Pacific Diversified Index (EUR)	Price Return Total Return Net Total Return	DJSAPDEP DJSAPDET DJSAPDEN	.DJSAPDEP .DJSAPDET .DJSAPDEN
Dow Jones Sustainability Emerging Markets Plus Diversified Index (USD)	Price Return Total Return Net Total Return	DJSEPDUP DJSEMPUT DJSEPDUN	.DJSEPDUP .DJSEMPUT .DJSEPDUN
Dow Jones Sustainability Emerging Markets Plus Diversified Index (EUR)	Price Return Total Return Net Total Return	DJSEPDEP DJSEMPET DJSEPDEN	.DJSEPDEP .DJSEMPET .DJSEPDEN
Dow Jones Sustainability World Developed ex Korea Diversified Index (USD)	Price Return Total Return Net Total Return	DJSWKDUP DJSWKDUT DJSWKDUN	.DJSWKDUP .DJSWKDUT .DJSWKDUN
Dow Jones Sustainability World Developed ex Korea Diversified Index (EUR)	Price Return Total Return Net Total Return	DJSWKDEP DJSWKDET DJSWKDEN	.DJSWKDEP .DJSWKDET .DJSWKDEN

DJSI Diversified Select Indices:

Index	Return Type	Bloomberg	Reuters
Dow Jones Sustainability World Diversified Select Index (USD)	Price Return Total Return Net Total Return	DJSWISUP DJSWISUT DJSWISUN	.DJSWISUP .DJSWISUT .DJSWISUN
Dow Jones Sustainability World Diversified Select Index (EUR)	Price Return Total Return Net Total Return	DJSWISEP DJSWISET DJSWISEN	.DJSWISEP .DJSWISET .DJSWISEN
Dow Jones Sustainability World Developed Diversified Select Index (USD)	Price Return Total Return Net Total Return	DJSWDSUP DJSWDSUT DJSWDSUN	.DJSWDSUP .DJSWDSUT .DJSWDSUN
Dow Jones Sustainability World Developed Diversified Select Index (EUR)	Price Return Total Return Net Total Return	DJSWDSEP DJSWDSET DJSWDSEN	.DJSWDSEP .DJSWDSET .DJSWDSEN
Dow Jones Sustainability Emerging Markets Diversified Select Index (USD)	Price Return Total Return Net Total Return	DJSEMSUP DJSEMSUT DJSEMSUN	.DJSEMSUP .DJSEMSUT .DJSEMSUN
Dow Jones Sustainability Emerging Markets Diversified Select Index (EUR)	Price Return Total Return Net Total Return	DJSEMSEP DJSEMSET DJSEMSEN	.DJSEMSEP .DJSEMSET .DJSEMSEN
Dow Jones Sustainability Europe Diversified Select Index (USD)	Price Return Total Return Net Total Return	DJSEDSUP DJSEDSUT DJSEDSUN	.DJSEDSUP .DJSEDSUT .DJSEDSUN
Dow Jones Sustainability Europe Diversified Select Index (EUR)	Price Return Total Return Net Total Return	DJSEDSEP DJSEDSET DJSEDSEN	.DJSEDSEP .DJSEDSET .DJSEDSEN
Dow Jones Sustainability North America Diversified Select Index (USD)	Price Return Total Return Net Total Return	DJSNASUP DJSNASUT DJSNASUN	.DJSNASUP .DJSNASUT .DJSNASUN
Dow Jones Sustainability North America Diversified Select Index (EUR)	Price Return Total Return Net Total Return	DJSNASEP DJSNASET DJSNASEN	.DJSNASEP .DJSNASET .DJSNASEN
Dow Jones Sustainability Asia/Pacific Diversified Select Index (USD)	Price Return Total Return Net Total Return	DJSAPSUP DJSAPSUT DJSAPSUN	.DJSAPSUP .DJSAPSUT .DJSAPSUN
Dow Jones Sustainability Asia/Pacific Diversified Select Index (EUR)	Price Return Total Return Net Total Return	DJSAPSEP DJSAPSET DJSAPSEN	.DJSAPSEP .DJSAPSET .DJSAPSEN
Dow Jones Sustainability Emerging Markets Plus Diversified Select Index (USD)	Price Return Total Return Net Total Return	DJSEPSUP DJSEPSUT DJSEPSUN	.DJSEPSUP .DJSEPSUT .DJSEPSUN
Dow Jones Sustainability Emerging Markets Plus Diversified Select Index (EUR)	Price Return Total Return Net Total Return	DJSEPSEP DJSEPSET DJSEPSEN	.DJSEPSEP .DJSEPSET .DJSEPSEN
Dow Jones Sustainability World Developed ex Korea Diversified Select Index (USD)	Price Return Total Return Net Total Return	DJSWKSUP DJSWKSUT DJSWKSUN	.DJSWKSUP .DJSWKSUT .DJSWKSUN
Dow Jones Sustainability World Developed ex Korea Diversified Select Index (EUR)	Price Return Total Return Net Total Return	DJSWKSEP DJSWKSET DJSWKSEN	.DJSWKSEP .DJSWKSET .DJSWKSEN

FTP

Daily stock level and index data are available via FTP on subscription.

For product information, please contact S&P Dow Jones Indices, www.spdji.com/contact-us.

Web site

For further information, please refer to S&P Dow Jones Indices' Web site at www.spdji.com.

Appendix I

Exclusion Criteria Definitions for the DJSI Diversified Select Indices

Ethical Exclusion criteria definitions are as follows:

Adult Entertainment. Companies that publish or wholesale pornographic, films, magazines, etc. and/or supply adult entertainment services, including those who broadcast them via mobile telecommunications networks.

Alcohol. Companies that produce alcoholic beverages.

Armaments. Companies that sell military goods, services or intellectual property (including technology) which are essential (i.e. 'strategic') for militaries' operations, the running of military or nuclear bases or for producing military equipment including weapons systems (whole or parts). For example: production of weapons systems (whole or parts), combat and communications equipment, training equipment, and arming devices for missile warheads, services such as computing, communications services and flight simulation training, and civil engineering essential to running a military or nuclear base.

Cluster Munitions. Companies that produce cluster munitions systems and or key parts of or services for cluster munitions.

Firearms. Companies that produce ammunition, air guns, civilian small arms including revolvers and pistols (hand guns), sporting and hunting rifles, shotguns and firearms used by law enforcement agencies.

Gambling. Companies that operate betting shops, horse and greyhound racing tracks, licensed bingo halls, casinos, gaming clubs, or provide on-line betting services.

Landmines. Companies that have had allegations or indications of involvement with (or capability to produce – generally past involvement) anti-personnel landmines (10 years' time limit) and which have not addressed the allegations.

Nuclear Power. Companies that operate nuclear power plants, sell nuclear generated energy and/or generate revenues from uranium mining.

Nuclear Weapons. Companies that produce nuclear weapons systems - weapons systems where the weapon involved is a nuclear weapon or the weapon system is nuclear capable. Platforms for weapons - ships, planes or other vehicles from which weapons can be deployed whether or not the prime function of the vehicle is that of a fighting weapon. Jet aircraft capable of carrying nuclear warheads would be classified as platforms for nuclear weapons systems. Production of weapons systems includes the refitting of such systems. Strategic parts - end products or services that are essential to modern weapon systems or military operations. An example of a strategic part for a nuclear weapons system would include power plants for Trident submarines. An example of a strategic service would include refits on nuclear weapon platforms such as B-2 nuclear bombers.

Tobacco. Companies that produce tobacco or tobacco products.

Appendix II

Methodology Changes

Methodology changes since January 1, 2015 are as follows:

Change	Effective Date (After Close)	Previous	Methodology Updated
Changes to Index Eligibility, Constituent Selection, and Constituent Weighting	09/16/2016	<p>Index Eligibility: Companies are sorted by region, GICS sector, and size and are given relative sustainability scores; companies are then re-sorted by region and the bottom half of all companies by relative sustainability score are made ineligible.</p> <p>Constituent Selection: Companies are sorted by GICS sector and country and current constituents are selected top-down by relative sustainability score until 33% of that group's float-adjusted market capitalization in the S&P Global LargeMidCap; if the target is not yet reached after selecting current constituents, then non-constituents are selected until the 33% target is reached.</p> <p>Constituent Weighting: The constituent with the lowest score is capped so that the entire GICS sector and country group is exactly 33% of that group's float-adjusted market capitalization in the S&P Global LargeMidCap; if the 33% target is not reached for that group, no capping is applied.</p>	See <i>Index Eligibility, Constituent Selection, and Constituent Weighting</i> sections within <i>Eligibility Criteria and Index Construction</i> .
Changes to Threshold for Adult Entertainment Eligibility	03/01/2016	Adult entertainment companies are screened out of the DJSI Diversified Select universe at a 1% threshold.	Adult entertainment companies are screened out of the DJSI Diversified Select universe at a 5% threshold.
Changes to Eligible Universe	03/01/2016	The universe follows that of the DJSI Classic indices.	The universe is the S&P Global LargeMid Index.
Change of Ethical Exclusion Provider	03/01/2016	Ethical exclusion research provided by EIRIS.	Ethical exclusion research provided by Sustainalytics.
Changes to Corporate Action Treatment	10/01/2015	Constituent and exclusion flag changes were applied to the indices shortly following the effective date of the corporate action.	Constituent and exclusion flag changes are applied on a quarterly basis after the close of trading on the third Friday of March, June, September, and December.
Changes to Exclusion Criteria	07/01/2015	Companies dealing in nuclear weapons were excluded under the Armaments exclusion flag, which uses a 5% threshold for exclusion.	Nuclear Weapons is now separate from Nuclear (now Nuclear Power) and uses a 0% threshold for exclusion.

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