

Custom Slice & Dice Indices *Methodology*

April 2018

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Introduction

Highlights

This methodology documents the methodologies for S&P Dow Jones Indices' Custom Slice & Dice indices. These indices are client tailored versions of an S&P or Dow Jones branded underlying index. The indices may be tailored in a variety of ways such as the exclusion of certain constituents or sectors, different rebalancing schedules, weighting schemes, currencies of calculation or tax rates. For example, the S&P 500 Ex Tobacco is a version of the S&P 500 excluding constituents classified as part of the Global Industry Classification Standard (GICS[®]) Tobacco Sub-industry (GICS code 30203010).

Unless detailed in the following pages, the indices follow the standard policies and procedures as documented in the underlying index's methodology and in S&P Dow Jones Indices' Equity Indices Policies & Practices document. Such policies and procedures include, but are not limited to, corporate action treatments and error correction.

Country of Domicile and GICS Classification Changes. Unless otherwise specified, the indices in this methodology that employ country of domicile and GICS as eligibility criteria will follow their respective underlying index's rules with regard to how changes to a company's classification are implemented in the indices.

For more information on Domicile and GICS, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices and GICS Methodologies, respectively, available on our Web Site, www.spdji.com.

Exchange Rate. Unless otherwise specified, the exchange rate employed by the indices in this methodology that use foreign exchange rates for index calculation purposes is as follows:

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

Rebalancing. Unless otherwise specified, the indices in this methodology rebalance according to the same schedule as their respective underlying index. When the rebalancing effective date is the same for the custom slice & dice and underlying index, the reference universe for the custom slice & dice index is the composition of the underlying index at the open of the upcoming rebalancing effective date. In the event the rebalancing effective dates are not the same, the reference universe for the custom slice & dice index is the composition of the underlying index as of the rebalance reference date.

The index committee may change the date of a given rebalancing for reasons including market holidays occurring on or around the scheduled rebalancing date. Any such change will be announced with proper advance notice where possible.

This document should be read in conjunction with the underlying index's methodology document available at www.spdji.com in order to gain a complete understanding of the index's eligibility rules, policies and procedures.

Index Details

Dow Jones Brookfield Global Infrastructure Country Capped Index (Custom)

Index Objective. The index measures the performance of the constituents of the underlying index, subject to an alternate weighting scheme as defined below.

Underlying Index. Dow Jones Brookfield Global Infrastructure Index. For information on the underlying index, please refer to the Dow Jones Brookfield Infrastructure Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, sorted by domicile into five countries and regions:

- North America (U.S. and Canada)
- Australia
- Europe Ex United Kingdom
- United Kingdom
- Remaining (comprising all companies not sorted into the first four regions)

Constituent Weightings. At each rebalancing, aggregate country and region weights are set as per the table below. Within each country and region, constituents are weighted by float-adjusted market capitalization.

Country/Region	Weighting in Index
North America (U.S. and Canada)	25%
Australia	20%
Europe Ex United Kingdom	20%
United Kingdom	20%
Remaining	15%

Rebalancing. The index is rebalanced quarterly, effective at the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Dow Jones Sustainability World Developed Diversified Select Ex Switzerland Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding stocks domiciled in Switzerland.

Underlying Index. Dow Jones Sustainability World Developed Diversified Select Index. For information on the underlying index, please refer to the Dow Jones Sustainability Diversified Indices Methodology available at www.spdji.com.

Index Eligibility. Index constituents are drawn from the underlying index.

Index Construction. Constituents of the underlying index excluding those domiciled in Switzerland are selected for index inclusion.

Index Additions. With the exception of spin-offs, additions to the index are made only at the time of the rebalancing.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously. Index deletions due to company domicile change are implemented on the company domicile change effective date.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Euro 50 Equal Weight Synthetic 5% Price Index

Index Objective. The index measures the performance of the underlying index, less a fixed fee of 5% per annum.

Underlying Index. S&P Euro 50 Equal Weight Index (Net Total Return) – Index code: SPEU50EN. For information on the underlying index, please refer to the S&P European Indices Methodology available at www.spdji.com.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Index Calculation. The index uses the following formula:

$$Index(t) = Index(t-1) * [\{Parent(t) / Parent(t-1)\} - \{Fee * (ACT(t,t-1)/AccountingDays)\}]$$

where:

ACT = Number of days between today and the previous index calculation date.

AccountingDays = 365.

Fee = 5%.

Parent = Value of the underlying index.

Currency of Calculation. The index is calculated in euros.

S&P Europe 350 Carbon Efficient Select Low Volatility Synthetic PR Index

Index Objective. The index measures the performance of the underlying index, less a fixed fee of 3.5% per annum.

Underlying Index. S&P Europe 350 Carbon Efficient Select Low Volatility Index (Net Total Return) – Index code: SPEUCLEN and S&P Europe 350 Carbon Efficient Select Low Volatility Index (USD) (Net Total Return) – Index code: SPEUCLUN. For information on the underlying indices, please refer to the S&P Low Volatility Index Methodology available at www.spdji.com.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Index Calculation. The index uses the following formula:

$$Index(t) = Index(t-1) * [\{Parent(t) / Parent(t-1)\} - \{Fee * (ACT(t,t-1)/AccountingDays)\}]$$

where:

ACT = Number of days between today and the previous index calculation date.

AccountingDays = 365.

Fee = 3.5%.

Parent = Value of the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars and euros.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GSCI Dynamic Roll 12-Month Petroleum Index

Index Objective. The index measures the performance of the constituents of the underlying index within the petroleum sector and with eligible contracts expiring in 12 months or less.

Underlying Index. S&P GSCI Dynamic Roll Index. For information on the underlying index, please refer to the S&P GSCI Dynamic Roll Index Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of commodities in the petroleum sector, specifically WTI Crude Oil, Brent Crude Oil, RBOB Gasoline, Gas Oil and Heating Oil. It uses the same selection criteria as the underlying index with the exception that no single contract can be more than 12 months out in the future chain during monthly selections.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index utilizes the same CPWs as the underlying index. New constituent contract months are selected monthly on the third business day and implemented after the close of the fifth business day with the same roll schedule as the underlying index. The Dynamic Roll Matrices, provided below, are reviewed annually along with the underlying index.

Dynamic Roll Matrices. Futures contracts roll according to the schedules provided below:

HO	Heating Oil											
	0	1	2	3	4	5	6	7	8	9	10	11
Jan	G	H	J	K	M	N	U	Z				
Feb	H	J	K	M	N	Q	U	Z				
Mar	J	K	M	N	Q	U	V	Z				
Apr	K	M	N	Q	U	V	X	Z				
May	M	N	Q	U	V	X	Z	F1				
Jun	N	Q	U	V	X	Z	F1	G1				
Jul	Q	U	V	X	Z	F1	G1	H1	M1			
Aug	U	V	X	Z	F1	G1	H1	M1				
Sep	V	X	Z	F1	G1	H1	J1	M1				
Oct	X	Z	F1	G1	H1	J1	K1	M1				
Nov	Z	F1	G1	H1	J1	K1	M1					
Dec	F1	G1	H1	J1	K1	M1	U1	Z1				

CL	Crude Oil											
	0	1	2	3	4	5	6	7	8	9	10	11
Jan	G	H	J	K	M	N	Q	U	V	Z		
Feb	H	J	K	M	N	Q	U	V	X	Z	F1	
Mar	J	K	M	N	Q	U	V	X	Z	F1	H1	
Apr	K	M	N	Q	U	V	X	Z	F1	H1		
May	M	N	Q	U	V	X	Z	F1	G1	H1		
Jun	N	Q	U	V	X	Z	F1	G1	H1	M1		
Jul	Q	U	V	X	Z	F1	G1	H1	M1	N1		
Aug	U	V	X	Z	F1	G1	H1	J1	M1	N1		
Sep	V	X	Z	F1	G1	H1	J1	M1	N1			
Oct	X	Z	F1	G1	H1	J1	K1	M1	N1	U1		
Nov	Z	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	
Dec	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	Z1	

RB Unleaded Gas												
	0	1	2	3	4	5	6	7	8	9	10	11
Jan	G	H	J	K	M	N	U					
Feb	H	J	K	M	N	Q	U	Z				
Mar	J	K	M	N	Q	U	Z					
Apr	K	M	N	Q	U	V	Z					
May	M	N	Q	U	V	X	Z					
Jun	N	Q	U	V	X	Z						
Jul	Q	U	V	X	Z							
Aug	U	V	X	Z	F1							
Sep	V	X	Z	F1	H1	J1						
Oct	X	Z	F1	G1	H1	J1	M1					
Nov	Z	F1	G1	H1	J1	K1	M1					
Dec	F1	G1	H1	J1	K1	M1	U1					

LCO Brent Crude												
	0	1	2	3	4	5	6	7	8	9	10	11
Jan	H	J	K	M	N	Q	U	V	X	Z	F1	G1
Feb	J	K	M	N	Q	U	V	X	Z	F1	G1	H1
Mar	K	M	N	Q	U	V	X	Z	F1	G1	H1	
Apr	M	N	Q	U	V	X	Z	F1	G1	H1		
May	N	Q	U	V	X	Z	F1	G1	H1	M1		
Jun	Q	U	V	X	Z	F1	G1	H1	M1			
Jul	U	V	X	Z	F1	G1	H1	J1	K1	M1		
Aug	V	X	Z	F1	G1	H1	J1	K1	M1	N1	U1	
Sep	X	Z	F1	G1	H1	J1	K1	M1	N1	Q1	U1	
Oct	Z	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1
Nov	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1
Dec	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2

LGO Gasoil												
	0	1	2	3	4	5	6	7	8	9	10	11
Jan	G	H	J	K	M	N	U	Z				
Feb	H	J	K	M	N	Q	U	Z				
Mar	J	K	M	N	Q	U	V	Z				
Apr	K	M	N	Q	U	V	X	Z				
May	M	N	Q	U	V	X	Z	F1				
Jun	N	Q	U	V	X	Z	F1	H1	M1			
Jul	Q	U	V	X	Z	F1	G1	H1	M1			
Aug	U	V	X	Z	F1	G1	H1	M1				
Sep	V	X	Z	F1	G1	H1	J1	M1				
Oct	X	Z	F1	G1	H1	J1	K1	M1				
Nov	Z	F1	G1	H1	J1	K1	M1	U1				
Dec	F1	G1	H1	J1	K1	M1	U1					

S&P 500 Net of U.S. Individual Dividend Tax

Index Objective. The index measures the total return performance of the constituents of the underlying index, after adjusting for the taxes paid by individual U.S. investors in their individual tax returns on qualified dividends, assuming the highest marginal federal income tax rate.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective at the close of the third Friday of March, June, September, and December.

Currency of Calculation. The index is calculated in U.S. dollars.

Tax Rates. The tax rates used to calculate the index are detailed in the table below. The index methodology assumes that all ordinary dividends are qualified dividends for purposes of index calculation. Adjustments for special dividends are based on the methodology of the underlying index. Data on tax rates are reviewed annually by S&P Dow Jones Indices. They are sourced and verified with independent data sources, including but not limited to the Worldwide Corporate Tax Guide published annually by Ernst & Young.

From	To	Qualified Dividend Tax Rate
06/01/1999	12/31/2000	39.60%
01/01/2001	12/31/2001	39.10%
01/01/2002	12/31/2002	38.60%
01/01/2003	12/31/2012	15.00%
01/01/2013	Present	23.80%

S&P 500 Net of U.S. Individual Liquidation Tax

Index Objective. The index measures the total return performance of the constituents of the underlying index, after adjusting for the taxes paid by individual U.S. investors in their individual tax returns on qualified dividends and long-term capital gains, assuming the highest marginal federal income tax rates.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective at the close of the third Friday of March, June, September, and December.

Currency of Calculation. The index is calculated in U.S. dollars.

Tax Rates. The tax rates used to calculate the index are detailed in the table below. The index methodology assumes that all ordinary dividends are qualified dividends for purposes of index calculation. Adjustments for special dividends are based on the methodology of the underlying index. Data on tax rates are reviewed annually by S&P Dow Jones Indices. They are sourced and verified with independent data sources, including but not limited to the Worldwide Corporate Tax Guide published annually by Ernst & Young.

From	To	Qualified Dividend Tax Rate	Long-Term Capital Gains Tax Rate
06/01/1999	12/31/2000	39.60%	20.00%
01/01/2001	12/31/2001	39.10%	20.00%
01/01/2002	12/31/2002	38.60%	20.00%
01/01/2003	05/05/2003	15.00%	20.00%
05/06/2003	12/31/2012	15.00%	15.00%
01/01/2013	Present	23.80%	23.80%

Calculation Formula. The index uses the following formula:

$$\text{Index Level}_t =$$

$$\text{Index Level}_{t-1} * (1 + \text{SPXNUIDT Return}_{t-1 \text{ to } t} - \text{Long Term Capital Gains Tax Rate} * \text{500 Return}_{t-1 \text{ to } t})$$

where:

$$\text{SPXNUIDT} = \text{S\&P 500 Net of U.S. Individual Dividend Tax}$$

$$\text{500} = \text{S\&P 500}$$

S&P 500 Top 75 Index

Index Objective. The index measures the performance of the largest 75 companies in the underlying index.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. Index constituents are drawn from the underlying index.

Index Construction. At each rebalancing, the constituents of the underlying index are ranked based on float-adjusted market capitalization. The 75 largest companies are then selected and form the index.

Market Capitalization. Index membership eligibility for a company with multiple share class lines is based on the total float-adjusted market capitalization of the company, including all publicly listed and unlisted share class lines, if applicable.

Index Additions. With the exception of spin-offs, additions to the index are made only at the monthly rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced and reconstituted monthly, effective after the close of the last business day of each month. The rebalancing reference date is the close of the third business day prior to the rebalancing effective date. The pro-forma file is provided one business day in advance of the rebalancing date.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P 500 Low Volatility Synthetic PR Adjusted (NTR Less 2.1%) Index

Index Objective. The index measures the performance of the underlying index, less a fixed fee of 2.1% per annum.

Underlying Index. S&P 500 Low Volatility Index (Net Total Return) – Index code: SP5LVIN and S&P 500 Low Volatility Index (Net Total Return) (EUR) – Index code: SP5LVIEN. For information on the underlying index, please refer to the S&P Low Volatility Index Methodology available at www.spdji.com.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Index Calculation. The index uses the following formula:

$$Index(t) = Index(t-1) * [\{Parent(t) / Parent(t-1)\} - \{Fee * (ACT(t,t-1)/AccountingDays)\}]$$

where:

ACT = Number of days between today and the previous index calculation date.

AccountingDays = 365.

Fee = 2.1%.

Parent = Value of the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars and euros.

S&P 500 Index GBP Hedged Net Total Return (WHT 15%)

Index Objective. The index measures the net total return of the constituents of the underlying index where dividends are reinvested after the deduction of a 15% withholding tax. The index is hedged against the fluctuations of the GBP and the amount hedged is adjusted on a monthly basis.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in British pounds.

Tax Rate. The withholding tax rate used in the calculation of the index is 15%.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

Hedging. The index is calculated by hedging beginning-of-period balances using rolling one-month forward contracts. For information on the monthly currency hedged calculation, please refer to the S&P Dow Jones Indices' Index Mathematics Methodology available at www.spdji.com.

S&P 500 Monthly Equal Weighted Index

Index Objective. The index measures the performance of the constituents of the underlying index using an equally-weighted scheme.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P 500 Equal Weight Index Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Additions. Additions to the underlying index are added to the index simultaneously. Intra-month additions are added to the index at the weight of the company it is replacing.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. At each rebalancing, index constituents are equally-weighted.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced monthly, effective after the close of the last business day of each month. The reference date for prices used in the reweighting process is the close of the third business day prior to the rebalancing effective date. The pro-forma file is provided daily three business days in advance of the rebalancing date. For intra-month composition changes, no intra-month reweighting is performed.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P 500 Ex Tobacco Equal Weighted Index

Index Objective. The index measures the performance of the non-tobacco constituents of the underlying index using an equally-weighted scheme.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P 500 Equal Weight Index Methodology available at www.spdji.com.

Index Eligibility. At each rebalancing, the index is comprised of the constituents of the underlying index, excluding companies classified as part of the GICS Tobacco Sub-Industry (30203010).

Index Construction. At each rebalancing, the index is comprised of the constituents of the underlying index that satisfy the criteria as detailed in Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously. Intra-month additions are added to the index at the weight of the company it is replacing.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. At each rebalancing, index constituents are equally-weighted.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced monthly, effective after the close of the last business day of each month. The reference date for prices used in the reweighting process is the close of the third business day prior to the rebalancing effective date. The pro-forma file is provided daily three business days in advance of the rebalancing date. For intra-month composition changes, no intra-month reweighting is performed.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P 500 Ex Sector, Industry and Sub-Industry Indices

Index Objective. The indices measure the performance of the constituents of the underlying index, excluding certain sectors, industries or sub-industries as defined below.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are categorized according to the following GICS classifications are ineligible for index inclusion:

Index	GICS Level	GICS Code	Description
S&P 500 Ex Energy	Sector	10	Energy
S&P 500 Ex-Financials (New)		40	Financials
S&P 500 Ex Health Care Sector Index		35	Health Care
S&P 500 Ex Railroads	Sub-Industry	20304010	Railroads
S&P 500 Ex Tobacco GICS Sub Industry		30203010	Tobacco
500 Ex Tobacco			
S&P 500 Ex Financials, Real Estate and Aerospace & Defense	Sector & Industry	40	Financials
		60	Real Estate
		201010	Aerospace & Defense

Index Construction. Each index is comprised of the constituents of the underlying index that satisfy the criteria as detailed in Index Eligibility.

Index Additions. Additions to the underlying index that satisfy the eligibility criteria are added to the respective S&P 500 Ex Sector, Industry and Sub-Industry Index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the respective S&P 500 Ex Sector, Industry and Sub-Industry Index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The indices are weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The indices are calculated in U.S. dollars. In addition, the S&P 500 Ex-Financials (New) and S&P 500 Ex Health Care Sector Index are also calculated in Japanese yen and euros, respectively.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P 500 NDF KRW Hedged Index

Index Objective. The index measures the price return performance of the underlying index hedged against the fluctuations of the Korean won.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Korean won.

Exchange Rate. WM/Reuters Spot and Non-Deliverable Forwards (NDF) rates at 6:00 AM GMT are used in the calculation of the index.

Hedging. The index is calculated by hedging beginning-of-period balances using rolling one-month forward contracts. For information on the monthly currency hedged calculation, please refer to the Index Mathematics Methodology available at www.spdji.com.

S&P 500 (USD) TR Plus 3% (Custom)

Index Objective. The index is an index of indices designed to measure the performance of the S&P 500 (Total Return), adding a fixed premium of 3% per annum.

Underlying Indices.

- S&P 500 (Total Return).
- Cash Index with a fixed 3% premium.

For information on the S&P 500 (Total Return), please refer to the *S&P U.S. Indices Methodology*, available at www.spdji.com.

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

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Index Calculation. This index of indices is only calculated when the underlying index is calculated, and uses the following formula:

$$CashAccrual(t) = CashAccrual(t - 1) * \left((1 + Premium)^{\left(\frac{D_t - D_{t-1}}{N} \right)} \right)$$

$$Index(t) = Index(rb) * \left(1 + \left(\frac{Parent(t)}{Parent(rb)} - 1 \right) + \left(\frac{CashAccrual(t)}{CashAccrual(rb)} - 1 \right) \right)$$

where:

$$N = 365$$

$$Premium = +3\%$$

$$Parent = \text{Value of the underlying index}$$

$$D = \text{Date}$$

$$t = \text{the current day}$$

$$rb = \text{last business Day of December}$$

Currency of Calculation. The index is calculated in U.S. dollars.

Rebalancing. The index is rebalanced annually, effective after the close of the last business day of December. The weights of Parent and CashAccrual exposure are reset based on the formula as above.

SSGA - S&P 500 Minus Top 75 Market Cap Index

Index Objective. The index measures the performance of the smallest 425 companies of the underlying index using an alternative weighting scheme, as defined below.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, excluding the 75 largest companies based on float-adjusted market capitalization.

Index Additions. Except for spin-offs that remain in the underlying index, additions to the index occur only during the quarterly reconstitutions.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. On a monthly basis, index constituents are rebalanced to their float-adjusted market capitalization, as per below:

- a. To neutralize the impact on index shares from intra-month changes to shares outstanding and Investable Weight Factors (IWFs) applied to stocks in the underlying index, an additional weight factor (AWF) is assigned to each applicable constituent to maintain constant index share counts.
- b. All AWF factors are then reset to 1 after the close of the last business day of each month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. Index composition is reconstituted on a quarterly basis, effective after the close of the last business day of March, June, September, and December. The reconstitution reference date is the close of the last business day of the previous month. Index constituents are also rebalanced to their float-adjusted market capitalization on a monthly basis, effective after the close of the last business day of each month.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P 100 Ex Financials Index

Index Objective. The index measures the performance of the non-financial constituents of the underlying index, as defined below.

Underlying Index. S&P 100. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as part of the GICS Financials Sector (40) are not eligible for index inclusion. All other constituents of the underlying index are eligible for index inclusion.

Index Construction. At each rebalancing, the index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P Financials & Real Estate Index (USD) (Custom)

Index Objective. The index measures the performance of all Financial and Real Estate companies in the underlying index, as defined by the GICS.

Underlying Index. S&P 500. For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index classified in the Financials (40) and Real Estate (60) GICS sectors.¹

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. The index employs the modified market capitalization weighting scheme used for the Select Sector indices. For more information on the weighting scheme used, please refer to the S&P U.S. Indices methodology available at www.spdji.com.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. Index share rebalancing occurs after the closing on the third Friday of March, June, September, and December of each year. Additionally, the index capping rules are applied after the close of business on the second to last calculation day of March, June, September, and December.

Currency of Calculation. The index is calculated in U.S. dollars.

¹ Prior to September 19, 2016, index constituents were S&P 500 constituents classified in the Financials (40) sector.

S&P Long-Only Merger Arbitrage Ex-Cash Liquid Index (Custom)

Index Objective. The index measures the performance of the constituents of the underlying index using an alternative weighting scheme, as defined below.

Underlying Index. S&P Long-Only Merger Arbitrage Index. For information on the underlying index, please refer to the S&P Long-Only Merger Arbitrage Indices Methodology available at www.spdji.com.

Additions and Deletions. Additions and deletions to the index follow the rules of the underlying index.

Constituent Weightings. The weight for each stock added to the index is determined as follows:

- The initial weight for each stock is defined as the lower of:
 - 2.5%, based on closing prices as of the reference date, which is two days prior to each constituent addition.
 - The stock's median value traded over the preceding three months², multiplied by 35% and divided by notional principal amount of US\$ 300 million.
- Then, if the initial weight of the stock is 2.5%, the final weight is determined as follows:
 - 2.5% divided by (one minus the cash weight in the underlying index).
- Otherwise, the final weight is the stock's median value traded over the preceding three months, multiplied by 35% and divided by notional principal amount of US\$ 300 million.
- At each rebalancing constituents' weights are capped at 10%. If any stock weight requires capping the excess weight is re-distributed proportionally to all other uncapped stocks in the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. Constituent changes to the index are made on an as-needed basis. In addition to the constituent changes made to the underlying index, the index undergoes a monthly rebalancing, effective on the first business day of the month. The reference date for prices used to cap any security at 10%, if necessary, is two trading days prior to the monthly rebalancing effective date.

² Prior to 11/16/2016, the index used three month average daily value traded as opposed to median value traded over the preceding three months.

S&P Global Dividend Aristocrats Blend Index (Custom)

Index Objective. The index is an index of indices made up of regional S&P Dividend Aristocrats indices weighted to reflect the regional distribution of the S&P Global LargeMidCap Index.

Underlying Indices. The index of indices is comprised of:

- S&P 500 Dividend Aristocrats Index
- S&P Europe 350 Dividend Aristocrats Index
- S&P Pan Asia Dividend Aristocrats Index
- S&P/TSX Canadian Dividend Aristocrats Index

For information on the underlying indices, please refer to the S&P 500 Dividend Aristocrats, S&P Europe 350 Dividend Aristocrats, S&P Pan Asia Dividend Aristocrats, and S&P/TSX Canadian Dividend Aristocrats Methodologies, respectively, available at www.spdji.com.

Index Calculation. The index uses the following formula:

On any trading date, t , the index is calculated as follows using the component indices as:

$$Index_t = Index_{PB} * (1 + IndexReturn_t)$$

$$IndexReturn_t = \sum_{i=1}^n w_i R_i$$

where:

$Index_{PB}$ = Index value on the previous rebalancing date.

w_i = Weight of underlying index i .

R_i = Cumulative return of the underlying index i at t from the previous rebalancing date.

Index Weighting. At each rebalancing, the weight of each underlying index is set to the weight of the corresponding region in the S&P Global LargeMidCap Index:

- The weight of S&P 500 Dividend Aristocrats Index matches the weight of the US components in the S&P Global LargeMidCap Index
- S&P Europe 350 Dividend Aristocrats Index matches the weight of the European components in the S&P Global LargeMidCap Index
- S&P Pan Asia Dividend Aristocrats Index matches the weight of the Pan Asian components in the S&P Global LargeMidCap Index
- S&P/TSX Canadian Dividend Aristocrats Index matches the weight of the Canadian components in the S&P Global LargeMidCap Index

The excess weight in the S&P Global LargeMidCap from countries not represented in the four aforementioned regions is then distributed proportionally among the underlying indices.

The reference date for the index weighting is the last business day of December.

Rebalancing. The weights are rebalanced annually after the close of trading on the last business day of January.

Currency of Calculation. The index is calculated in U.S. dollars and in South African rand.

S&P Global Ex-U.S. Under USD500 Million (US Dollar) Index

Objective. The index measures the performance of the constituents of the underlying index, excluding companies with a total market capitalization greater than US\$ 500 million³ and companies domiciled in the U.S.

Underlying Index. S&P Global BMI. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Index Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index are eligible for index inclusion, excluding:

- Companies with a total market capitalization greater than US\$ 500 million
- Companies domiciled in the U.S.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet satisfy the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments, including rebalancings, and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in USD.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

³ The index follows the standard BMI cap range methodology, combining the US\$ < 250 million and US\$ 250-500 million cap ranges, excluding all companies not within those cap ranges.

S&P Developed Ex-U.S. BMI (Capped) GICS Sector Indices

Index Objective. The indices measure the performance of the constituents of the underlying index, categorized within certain GICS sectors and subject to an alternative weighting scheme, as defined below.

Underlying Index. S&P Developed Ex-U.S. BMI Index. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Index Methodology available at www.spdji.com.

Index Eligibility. Each index is comprised of the constituents of the underlying index that are classified as part of the following GICS sectors:

Index Name	GICS Sector	GICS Code
S&P Developed Ex-U.S. BMI (Capped) Energy Index	Energy	10
S&P Developed Ex-U.S. BMI (Capped) Materials Index	Materials	15
S&P Developed Ex-U.S. BMI (Capped) Industrials Index	Industrials	20
S&P Developed Ex-U.S. BMI (Capped) Consumer Discretionary Index	Consumer Discretionary	25
S&P Developed Ex-U.S. BMI (Capped) Consumer Staples Index	Consumer Staples	30
S&P Developed Ex-U.S. BMI (Capped) Health Care Index	Health Care	35
S&P Developed Ex-U.S. BMI (Capped) Financials Index	Financials	40
S&P Developed Ex-U.S. BMI (Capped) Information Technology Index	Information Technology	45
S&P Developed Ex-U.S. BMI (Capped) Telecommunication Services Index	Telecommunication Services	50
S&P Developed Ex-U.S. BMI (Capped) Utilities Index	Utilities	55
S&P Developed Ex-U.S. BMI (Capped) Real Estate Index	Real Estate	60

Index Construction. See Index Eligibility.

Index Additions. Intra-quarter additions to the underlying index are added to the respective S&P Developed Ex-U.S. BMI (Capped) GICS Sector Index simultaneously, at their float-adjusted market capitalization.

Index Deletions. Constituents removed from the underlying index are removed from the respective S&P Developed Ex-U.S. BMI (Capped) GICS Sector Index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. Each index employs a float-adjusted market capitalization weighting scheme. Each index is capped quarterly using a 5/20/45 method, where no single stock's weight can exceed 20%, and the cumulative sum of all stocks with a weight greater than 5% cannot breach 45%. The effective date of the re-weighting is the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used in the capping process is the close of the Wednesday prior to the second Friday of the reweighting month. For intra-quarter composition changes, no intra-quarter capping is performed.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The indices are calculated in U.S. dollars.

S&P Emerging BMI + China A 50% Inclusion (USD)

Index Objective. The index measures the performance of the constituents of the underlying index, applying an inclusion factor of 50% for all China A- Share stocks. The inclusion factor reflects the hypothetical percentage of shares available to foreign investors.

Underlying Index. S&P Emerging + China A LargeMidCap Index. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Indices Methodology at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Constituent Weighting. Constituents are weighted by their float-adjusted market capitalization multiplied by the inclusion factor which is represented by the additional weight factor (AWF).

Index Additions and Deletions. Constituent changes to the underlying index are applied simultaneously to the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars and Canadian dollars.

S&P European Emerging BMI (Capped) Index

Index Objective. The index measures the performance of the constituents of the underlying index using an alternative weighting scheme as defined below.

Underlying Index. S&P European Emerging BMI. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Additions. Additions to the underlying index are added to the index simultaneously at their float-adjusted market capitalization.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 24% of the index. For intra-quarter composition changes, no intra-quarter capping is performed.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective after the close of the third Friday of March, June, September, and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P Emerging BMI Healthcare Equal Weighted Index

Index Objective. The index measures the performance of the constituents of the underlying index using an equally-weighted scheme.

Underlying Index. S&P Emerging BMI Health Care. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Index Methodology at www.spdji.com.

Index Eligibility. At each rebalancing, the index is comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Additions. Except for eligible spin-offs, there are no additions to the index between rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. At each rebalancing, index constituents are equally-weighted.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced monthly, effective after the close of the last business day of each month. In addition, the index is rebalanced quarterly in March, June, September and December after the close of the third Friday of the month. The reference date for prices used for the weighting process is the close of the last business day of each month while the quarterly rebalancings reference date is the close of the third business day prior to the rebalancing effective date.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P Global Custom Metals & Mining Index

Index Objective. The index measures the performance of the Metals & Mining constituents of the underlying index, subject to an alternate weighting scheme, as defined below.

Underlying Index. S&P Global BMI. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Index Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as part of the GICS sub-industries defined below are eligible for index inclusion. All other constituents of the underlying index are not eligible.

Group 1	Group 2
Aluminum (GICS: 15104010)	Gold (GICS: 15104030)
Diversified Metals & Mining (GICS: 15104020)	Precious Metals & Mining (GICS: 15104040)
Copper (GICS: 15104025)	Silver (GICS: 15104045)

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. The index is weighted by modified float-adjusted market capitalization. At each rebalancing, the sub-industries are separated into two Groups, as defined in Index Eligibility, with the aggregate weight of each set to 50% of the overall index weight. A Group weight factor is assigned and applied to all constituent stocks to achieve the 50% target weight. Intra-rebalancing additions are added at the respective Group weight factor set at the previous rebalancing.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective after the close of the third Friday in March, June, September and December.⁴ The reference date for prices used for the weighting process is after the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in Australian and U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

⁴ Prior to the June 2017 rebalancing, the rebalancing effective date was after the close of the last business day in March, June, September and December.

S&P Healthcare and Consumer Staples Shariah Index

Index Objective. The index measures the performance of Large and MidCap companies in the underlying index classified as part of the Consumer Staples (GICS: 30) and Health Care (GICS: 35) sectors.

Underlying Index. The S&P Developed Ex-Israel BMI Shariah. For information on the underlying index, please refer to the S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. Large and MidCap constituents of the underlying index that are classified in Consumer Staples (GICS: 30) and Health Care (GICS: 35) sectors are eligible for index inclusion.

Index Construction. At each rebalancing, the constituents of the underlying index that meet the Index Eligibility criteria are selected and form the index.

Index Additions. Except for spin-offs that meet the eligibility criteria, additions to the index are made only at each rebalancing.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. At each rebalancing, the Consumer Staples and Health Care sectors are each assigned a 50% weight in the index. Within each sector, constituents are weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Developed Ex-Germany Customized Real Estate Index (20/20/30/30)

Index Objective. The index measures the performance of the constituents of the underlying index classified as part of the Real Estate (GICS: 60) sector, excluding those domiciled in Germany.

Underlying Index. S&P Developed BMI. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are real estate companies classified in the Real Estate (GICS: 60) sector are eligible for index inclusion, excluding those domiciled in Germany.

Index Construction. Constituents of the underlying index that meet the Index Eligibility criteria are selected and form the index.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. At each rebalance, regional weights are set based on the table below. Within each region, constituents are weighted by float-adjusted market capitalization and assigned a regional weight factor:

- North America = 20%.
- Europe (ex-U.K.) = 20%.
- U.K. = 30%.
- Asia = 30%.

The table below details which countries are assigned weightings based on region:

Code	Country	Region	Weights
CA	Canada	NA	0.2
US	United States	NA	
AT	Austria	Europe	0.2
BE	Belgium	Europe	
CH	Switzerland	Europe	
DK	Denmark	Europe	
ES	Spain	Europe	
FI	Finland	Europe	
FR	France	Europe	
IE	Ireland	Europe	
IL	Israel	Europe	
IT	Italy	Europe	
LU	Luxembourg	Europe	
NL	Netherlands	Europe	
NO	Norway	Europe	
PT	Portugal	Europe	
SE	Sweden	Europe	
GB	United Kingdom	UK	0.3
AU	Australia	Asia	0.3
HK	Hong Kong	Asia	
JP	Japan	Asia	
KR	Republic of Korea (South Korea)	Asia	
NZ	New Zealand	Asia	
SG	Singapore	Asia	

Rebalancing. The index is rebalanced and reweighted annually in September, effective after the close of the third Friday, using prices effective from the same night. No reweighting is performed for any composition change between rebalancings. Intra-rebalance additions are added at the regional weight factor set at the previous September rebalancing.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in euros.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P EPAC Custom Under USD10 Billion Index

Index Objective. The index measures the performance of companies in the underlying index with full market capitalizations under US\$ 10 billion.

Underlying Index. S&P EPAC BMI. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Index Methodology at www.spdji.com.

Index Eligibility. As of the rebalancing reference date, constituents of the underlying index that have a full market capitalization under US\$ 10 billion are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly in March, June, September and December, using a reference date for pricing after the close of the second Friday of the rebalancing months.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P Europe & US Property Index

Index Objective. The index measures the performance of the constituents of the underlying indices classified as part of the Real Estate (GICS: 6010) industry group, subject to an alternate weighting scheme.

Underlying Indices. S&P Europe BMI and S&P United States BMI. For information on the underlying indices, please refer to the S&P Global BMI, S&P/IFCI Index Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as part of the Real Estate (GICS: 6010) industry group are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying indices that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying indices are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, the aggregate weight of all European companies is set to 80% of the index and the aggregate weight of all U.S. companies in the index is set to 20%. For intra-month composition changes, no intra-month reweighting is performed.

Rebalancing. The index is rebalanced monthly, effective after the close of the last business day of each month. The reference prices for the weighting process are the closing prices of the last business day of the month adjusted for any corporate actions occurring on the first business day of the following month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P Custom REIT 50/25/25 Developed Index (US Dollar)

Index Objective. The index measures the performance of the companies in the underlying index, subject to an alternate weighting scheme.

Underlying Index. S&P Developed REIT Index. For information on the underlying index, please refer to the S&P Property Indices Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index are eligible for index inclusion.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by modified float-adjusted market capitalization. Each September the aggregate weight of all North American companies is set to 50%, European companies to 25% and Asia Pacific companies to 25% of the total index weight. For intra-rebalance composition changes, no intra-rebalance capping is performed. Additions to the index are capped at the subsequent September rebalance. Intra-rebalance additions are added at the respective regional weight factor set at the previous rebalancing.

The table below details the weights assigned to specific countries based on domicile:

Code	Country	Region	Weights
AU	Australia	Asia	0.25
HK	Hong Kong	Asia	
JP	Japan	Asia	
NZ	New Zealand	Asia	
SG	Singapore	Asia	
BE	Belgium	Europe	0.25
DE	Germany	Europe	
ES	Spain	Europe	
FR	France	Europe	
IE	Ireland	Europe	
IL	Israel	Europe	
IT	Italy	Europe	
NL	Netherlands	Europe	
GB	United Kingdom	Europe	
CA	Canada	NA	0.50
US	United States	NA	

Rebalancing. The index is rebalanced quarterly, effective after the close of the third Friday of March, June, September and December. The reference date for prices used in the weighting process is after the close of the Wednesday prior to the second Friday of the rebalancing month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Japanese yen, Australian and U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Canadian Custom Midcap Index

Index Objective. The index measures the performance of the Midcap constituents of the underlying index, excluding the top and bottom 25% as sorted by float-adjusted market capitalization.

Underlying Index. S&P/TSX Composite Index. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. Index constituents are drawn from the underlying index.

Index Construction. At each rebalancing, the constituents of the underlying index are sorted by float-adjusted market capitalization. The top and bottom 25%, by float-adjusted market capitalization, are excluded. The remaining constituents are selected and form the index.

Index Additions. Spin-offs added to the underlying index are added to the index on the same date. Spin-offs added to the index are evaluated for eligibility at the subsequent rebalancing. No other additions are made to the index between rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective after the close of the third Friday of March, June, September and December. The reference date for prices used in the rebalancing is the close of the Thursday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in Canadian and U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P/TSX Composite Financials, Real Estate, Utilities and Telecommunication Services Index

Index Objective. The index measures the performance of the constituents of the Financials (GICS: 40), Telecommunication Services (GICS: 50), Utilities (GICS: 55) and Real Estate (GICS: 60) sectors of the underlying index.

Underlying Index. S&P/TSX Composite. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as part of the following GICS classifications are eligible for index inclusion:

GICS Level	GICS Code	Description
Sector	40	Financials
Sector	50	Telecommunication Services
Sector	55	Utilities
Sector	60	Real Estate

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Canadian dollars.

S&P/TSX Composite Financials, Utilities and Telecommunication Services Index

Index Objective. The index measures the performance of the constituents of the Financials (GICS: 40), Telecommunication Services (GICS: 50) and Utilities (GICS: 55) sectors of the underlying index.

Underlying Index. S&P/TSX Composite. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as part of the following GICS classifications are eligible for index inclusion:

GICS Level	GICS Code	Description
Sector	40	Financials
Sector	50	Telecommunication Services
Sector	55	Utilities

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Canadian dollars.

S&P/TSX Information Technology, Industrials, Consumer Staples, Consumer Discretionary, Health Care Index

Index Objective. The index measures the performance of the constituents of the Industrials (GICS: 20), Consumer Discretionary (GICS: 25), Consumer Staple (GICS: 30), Health Care (GICS: 35) and Information Technology (GICS: 45) sectors of the underlying index.

Underlying Index. S&P/TSX Composite Index. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as part of the following GICS sectors are eligible for index inclusion:

GICS Level	GICS Code	Description
Sector	20	Industrials
Sector	25	Consumer Discretionary
Sector	30	Consumer Staples
Sector	35	Health Care
Sector	45	Information Technology

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Canadian dollars.

S&P/TSX Composite Ex-REITS and Ex-Income Trusts Index

Index Objective. The index measures the performance of the underlying index, excluding all Real Estate Investment Trusts (REITs) and income trust units⁵.

Underlying Index. S&P/TSX Composite Index. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index excluding all Real Estate Investment Trusts (REITs) and income trust units, as classified by the Toronto Stock Exchange (TSX).

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassifications and Income Trust Unit Changes. Changes as a result of a constituent's GICS reclassification and income trust designation which impact eligibility are made to the index at the subsequent rebalancing.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last business day of the previous month.

Currency of Calculation. The index is calculated in Canadian dollars and U.S. dollars.

⁵ An income trust unit is an exchange traded equity-type investment that is similar to common stock. By owning securities or assets of an underlying business (or businesses), an income trust is structured to distribute cash flows from those businesses to unitholders in a tax efficient manner. The Toronto Stock Exchange (TSX) will generally consider the listing of income trusts on an exceptional circumstances basis. TSX considers all relevant factors in assessing these applicants including objectives and strategy, nature and size of assets, anticipated operations and financial results, track record and expertise of managers and/or advisors, and level of investor and market support.

S&P/TSX Capped 10% Income Trust Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 10% weighting cap.

Underlying Index. S&P/TSX Income Trust Index. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 10% of the index. For intra-rebalance composition changes, no intra-rebalance capping is performed.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective after the close of the third Friday of March, June, September and December. The reference date for prices used for the weighting process is the close of the Thursday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in Canadian dollars.

S&P/TSX Composite Ex AYA, GC and MFI Stocks Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding Amaya Inc. (TSX: AYA), Great Canadian Gaming Corporation (TSX: GC) and Maple Leaf Foods Inc. (TSX: MFI).

Underlying Index. S&P/TSX Composite Index. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, excluding the following:

- Amaya Inc. (TSX: AYA)
- Great Canadian Gaming Corporation (TSX: GC)
- Maple Leaf Foods Inc. (TSX: MFI)

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Canadian dollars.

S&P/TSX Composite FMR Cut Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to the classification and capping rules detailed below.

Underlying Index. S&P/TSX Composite Index. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index classified as part of the Telecommunication Services (GICS: 50) and Utilities (GICS: 55) sectors, the Oil & Gas Storage & Transportation (GICS: 10102040) sub-industry and any Real Estate Investment Trusts (REITs) and income trust units.⁶

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification which impact eligibility are made to the index at the effective date of the reclassification.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 10% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective after the close of the third Friday of March, June, September and December. The reference date for prices used for the weighting process is the close of the Thursday prior to the second Friday of the rebalancing month. For intra-rebalance composition changes, no intra-rebalance capping is performed.

Currency of Calculation. The index is calculated in Canadian and U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

⁶ An income trust unit is an exchange traded equity-type investment that is similar to common stock. By owning securities or assets of an underlying business (or businesses), an income trust is structured to distribute cash flows from those businesses to unitholders in a tax efficient manner. Toronto Stock Exchange (TSX) will generally consider the listing of income trusts on an exceptional circumstances basis. TSX considers all relevant factors in assessing these applicants including objectives and strategy, nature and size of assets, anticipated operations and financial results, track record and expertise of managers and/or advisors, and level of investor and market support.

S&P/TSX Composite Custom Exclusion Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding certain GICS sub-industries as defined below.

Underlying Index. S&P/TSX Composite Index. For information on the underlying index, please refer to the S&P/TSX Canadian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as part of the sub-industries detailed below are not eligible for index inclusion. All other constituents of the underlying index are eligible for index inclusion.

- Oil & Gas Drilling (GICS: 10101010).
- Oil & Gas Equipment & Services (GICS: 10101020).
- Integrated Oil & Gas (GICS: 10102010).
- Oil & Gas Exploration & Production (GICS: 10102020).
- Coal & Consumable Fuels (GICS: 10102050).

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Canadian dollars.

S&P Netherlands Customized Non-property Less Than 1B Euro Index

Index Objective. The index measures the performance of the non-property constituents of the underlying index listed on the Amsterdam Stock Exchange with float-adjusted market capitalizations less than EUR €1 billion.

Underlying Index. S&P Netherlands BMI. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Methodology at www.spdji.com.

Index Eligibility. All constituents of the underlying index listed on the Amsterdam Stock Exchange and with float-adjusted market capitalizations less than EUR €1 billion that are not classified as part of the Real Estate (GICS: 6010) industry group are eligible.

Index Construction. At each rebalancing, the index is comprised of the constituents of the underlying index that satisfy the criteria as detailed in Index Eligibility.

Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Deletions. Constituents removed from the underlying index are removed from the index simultaneously. In addition, any constituent with a total market capitalization over EUR €2 billion at any month-end is removed from the index on the next business day.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made according to the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars and euros.

S&P Saudi Arabia Shariah Dividend Capped Rebased Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 15% weight cap and excluding those with low dividend yields and liquidity, as defined below.

Underlying Index. S&P Saudi Arabia Shariah Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must have the following in order to qualify for index inclusion:

- A trailing 12-month dividend yield of at least 2%
- A three-month average daily value traded of at least US\$ 250,000

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 15% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last business day of the previous month. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and Saudi Arabian riyals.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Conventional Dividend Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 15% weight cap and excluding those with low dividend yields and liquidity, as defined below.

Underlying Index. S&P GCC Composite Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must satisfy the following criteria in order to qualify for index inclusion:

- A trailing 12-month dividend yield of at least 2%.
- A three-month average daily value traded of at least US\$ 250,000.

Index Construction. At each rebalancing, the index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 15% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. Index composition is reconstituted annually, effective prior to the open of the Monday following the third Friday of December. The reconstitution reference date is the close of the last business day of the previous month. Index constituents are also rebalanced and capped, if necessary, on a quarterly basis, effective at the open of the Monday following the third Friday of March, June, September and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Saudi Arabia Conventional Dividend Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 15% weight cap and excluding those with low dividend yields and liquidity, as defined below.

Underlying Index. S&P Saudi Arabia price index in USD. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. At each rebalancing, a constituent of the underlying index must have the following in order to qualify for index inclusion:

- A trailing 12-month dividend yield of at least 2%; and
- A three-month average daily value traded of at least US\$ 250,000.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 15% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. Index composition is reconstituted annually, effective prior to the open of the Monday following the third Friday of December. The reconstitution reference date is the close of the last business day of the previous month. Index constituents are also rebalanced and capped, if necessary, on a quarterly basis, effective at the open of the Monday following the third Friday of March, June, September and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and Saudi Arabian riyals.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Saudi Arabia Shariah Dividend Capped Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 15% weight cap and excluding those with low dividend yields and liquidity, as defined below.

Underlying Index. S&P Saudi Arabia Shariah Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must have the following in order to qualify for index inclusion:

- A trailing 12-month dividend yield of at least 2%; and
- A three-month average daily value traded of at least US\$ 250,000.

Index Construction. At each rebalancing, the index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 15% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. Index composition is reconstituted annually, effective prior to the open of the Monday following the third Friday of December. The reconstitution reference date is the close of the last business day of the previous month. Index constituents are also rebalanced and capped, if necessary, on a quarterly basis, effective at the open of the Monday following the third Friday of March, June, September and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Saudi Arabia Domestic Shariah Materials Capped 20% Index

Index Objective. The index measures the performance the constituents of the underlying index classified as part of the GICS Materials sector (Code: 15).

Underlying Index. S&P Saudi Arabia Domestic Shariah Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. Constituents of the underlying index classified as part of the GICS Materials sector (Code: 15) are eligible for index inclusion.

Index Construction. See *Index Eligibility*.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made to the index on the effective date of the reclassification.

Constituent Weightings. The index is weighted by float-adjusted market capitalization, subject to a 20% weight cap. For intra-rebalancing composition changes, no weight capping is performed.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Currency of Calculation. The index is calculated in Saudi Arabian riyals and U.S. dollars.

S&P UAE Domestic Shariah Liquid 35/20 Capped Index

Index Objective. The index measures the performance of the underlying index, excluding those constituents with low liquidity and employing an alternative weighting scheme as defined below.

Underlying Index. S&P UAE Domestic Shariah. For information on the underlying index, please refer to the S&P Shariah Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that meet the following criteria are eligible for index inclusion:

- Have no more than ten non-trading days over the previous quarter; and
- Have a three-month ADVT of at least US\$ 500,000 for at least one of the two quarterly periods preceding the rebalancing reference date

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization, subject to a 35/20 weight capping scheme. The weighting scheme also employs buffers of 2% and 1%, respectively, to reduce the likelihood of a stock breaching the weight caps. At each rebalancing:

- If the largest stock's weight exceeds 35%, it will be capped at 33%.
- If the weight of any other stock is greater than 20%, it will be capped at 19%.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last business day of the previous month. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and Emirati dirhams.

Exchange Rate. Reuters FOREX spot rates, RIC ticker "AED=", are taken daily at 9:00 AM London Time and used in the calculation of the index.

S&P UAE BMI Liquid 20/35 Capped Index

Index Objective. The index measures the performance of the underlying index, excluding those constituents with low liquidity and employing an alternative weighting scheme as defined below.

Underlying Index. S&P United Arab Emirates BMI. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that meet the following criteria are eligible for index inclusion:

- Have no more than ten non-trading days over the previous quarter; and
- Have a three-month average daily value traded volume of at least US\$ 500,000 for at least one of the two quarterly periods preceding the rebalancing reference date⁷

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. The index employs a 35/20 weighting scheme with a buffer to reduce the likelihood of any stock breaching the associated limits. At each rebalancing:

- If the largest stock's weight exceeds 35%, it will be capped at 33%.
- If the weight of any other stock is greater than 20%, it will be capped at 19%.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last business day of the previous month. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and Emirati dirhams.

Exchange Rate. Reuters FOREX spot rates, RIC ticker "AED=", are taken daily at 9:00 AM London Time and used in the calculation of the index.

⁷ Prior to 03/20/2017, the index did not include the "no more than ten non-trading days over the previous quarter" rule as an element of *Index Eligibility*.

S&P Kuwait Domestic Liquid Capped Select Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 10% weight cap and enhanced liquidity and specific company exclusion criteria, as defined below.

Underlying Index. S&P Kuwait Domestic Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, subject to the following criteria, are eligible for index inclusion:

- Have a 12-month total volume traded-to-free float shares ratio greater than 2%.
- The following companies are excluded from index inclusion:
 - Commercial Bank of Kuwait
 - Wataniya Telecom

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 10% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last business day of the previous month. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and Kuwaiti dinar.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Kuwait, Saudi Arabia & UAE Composite LargeCap Index

Index Objective. The index measures the performance of the constituents of the underlying index domiciled in Saudi Arabia, Kuwait and the UAE

Underlying Index. S&P GCC Composite LargeCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index domiciled in Saudi Arabia, Kuwait and the UAE are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index rebalances quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Composite LargeCap Ex Qatar Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding Qatar-domiciled stocks.

Underlying Index. S&P GCC Composite LargeCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, excluding Qatar-domiciled stocks, are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last business day of the previous month.

Currency of Calculation. The index is calculated in U.S. dollars and Qatari riyals.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC LargeCap Custom Capped Index and S&P GCC LargeCap Kuwait Floor Index

Index Objective. The indices measure the performance of the constituents of the underlying index, subject to alternative weighting schemes, as defined below.

Underlying Index. S&P GCC Composite LargeCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com

Index Eligibility. The indices are comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the indices simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the indices simultaneously.

Constituent Weightings. The indices are weighted by float-adjusted market capitalization. At each rebalancing:

- **S&P GCC LargeCap Custom Capped Index:** Each constituent's weight is capped at 15% and each country's weight is capped at 50% of the total index weight.
- **S&P GCC LargeCap Kuwait Floor Index:** If the combined weight of Kuwait domiciled constituents is less than 40% of the total index weight, then the weight of Kuwait domiciled stocks is set to 40%.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Rebalancing. The indices are rebalanced annually, effective prior to the open of the Monday following the third Friday of December. Index constituents are also capped, if necessary, on a monthly basis, effective on the Monday after the third Friday. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of every month. No reweighting is performed for any composition change between rebalancings.

Currency of Calculation. The indices are calculated in U.S. dollars.

Exchange Rate. The indices use the same foreign exchange rate as the underlying index.

S&P GCC LargeMid Energy Custom Capped Index

Index Objective. The index measures the performance of the constituents of the underlying index classified as part of certain GICS Sub-Industries and subject to an alternative weighting scheme, as defined below.

Underlying Index. S&P GCC Composite LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com

Index Eligibility. Constituents of the underlying index that are classified as part of the following GICS Sub-Industries are eligible for index inclusion:

GICS Level	GICS Code	GICS Title
Sub-Industry	10102050	Coal & Consumable Fuels
Sub-Industry	10102040	Oil & Gas Storage & Transportation
Sub-Industry	10102030	Oil & Gas Refining & Marketing
Sub-Industry	10102020	Oil & Gas Exploration & Production
Sub-Industry	10102010	Integrated Oil & Gas
Sub-Industry	10101020	Oil & Gas Equipment & Services
Sub-Industry	10101010	Oil & Gas Drilling
Sub-Industry	55101010	Electric Utilities
Sub-Industry	55102010	Gas Utilities
Sub-Industry	55103010	Multi-Utilities
Sub-Industry	15101020	Diversified Chemicals
Sub-Industry	15101010	Commodity Chemicals
Sub-Industry	25504050	Automotive Retail

If any of the stocks in the below table are constituents of the underlying index, as of the universe reference date, they are included in the index regardless of their GICS classification:

Company Name	Ticker
Saudi National Petrochemical Co	2002
Saudi Arabian Fertilizer Company	2020
National Industrialization Company	2060
Industries Qatar	IQCD

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, each constituent's weight is capped at 20% and each country's weight is capped at 60% of the total index weight.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced annually, effective prior to the open of the Monday following the third Friday of December. Index constituents are also capped, if necessary, on a monthly basis, effective on the Monday after the third Friday. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of every month. No reweighting is performed for any composition change between rebalancings.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Dividend-Focused LargeMidCap Index (Custom)

Objective. The index measures the performance of the constituents of the underlying index, excluding those with low dividend yields and liquidity, as defined below.

Underlying Index. S&P GCC Composite LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must meet the following criteria to be eligible for index inclusion:

- Have positive earnings per share (EPS) for the most recently completed fiscal year as of the rebalancing reference date.
- Have paid cash dividends in each of the two previous annual periods ending on the rebalancing reference date.
- Have a six-month median value traded (MVT) of at least US\$ 1 million in all three consecutive six-month periods prior to the rebalancing reference date. Current constituents whose six-month MVT is less than US\$ 500,000 in all three consecutive six-month periods prior to the rebalancing reference date are removed.

Index Construction. At each rebalancing, the index is composed of the constituents of the underlying index that satisfy the criteria as detailed in Index Eligibility.

Index Additions. Except for spin-offs, no additions are made to the index between rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the index at the following quarterly rebalancing.

Constituent Weightings. Index constituents are weighted 40% by their indicated annual dividend yields, and 60% by their float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective at the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date for eligibility screening is the close of the last business day of the previous month. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P GCC Shariah Dividend Yield (Custom) Index

Index Objective. The index⁸ measures the performance of the constituents of the underlying index, excluding those with low dividend yield and subject to a 10% weight cap.

Underlying Index. S&P GCC Composite Shariah. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must have a 12 months trailing dividend yield equal to or greater than the average 12 months trailing dividend yield of the underlying index to be eligible for index inclusion. The average trailing dividend is defined as the arithmetic mean, which is the sum of 12 months trailing dividend yields of all constituents in the universe divided by the constituent count.

Index Construction. At each rebalancing, the index is comprised of the constituents of the underlying index that satisfy the criteria detailed in Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index at the following semi-annual rebalancing.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. Constituents' weights are capped at 10% on a quarterly basis in January, April, July and October, effective at the open of the Monday following the third Friday of each capping month. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the respective capping month.

Rebalancing. The index is rebalanced semi-annually, effective at the open of the Monday following the third Friday of January and July. The rebalancing reference date is the close of the last business day of December and June.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

⁸ Prior to September 25, 2017 the index name was S&P GCC Composite Shariah Dividend Yield 10% Index (Custom).

S&P GCC Composite Shariah LargeCap Ex Qatar Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding Qatar-domiciled stocks.

Underlying Index. S&P GCC Composite Shariah LargeCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, excluding Qatar-domiciled stocks, are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last business day of the previous month.

Currency of Calculation. The index is calculated in U.S. dollars and Qatari riyals.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Composite Shariah LargeMidCap Liquid Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding those with low liquidity as defined below.

Underlying Index. S&P GCC Composite Shariah LargeMidCap Index. For information on the underlying index, please refer to the S&P Shariah Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must meet the following criteria in order to be eligible for index inclusion:

- Have a six-month median value traded of at least US\$ 1 million in all three consecutive six-month periods prior to the rebalancing reference date. Current constituents with a six-month median value traded of less than US\$ 500,000 in all three consecutive six-month periods prior to the rebalancing reference date are removed.

Index Construction. At each rebalancing, the constituents of the underlying index that satisfy the criteria detailed in Index Eligibility are selected and form the index.

Index Additions. With the exception of eligible spin offs, no additions are made to the index between rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date for eligibility screening is the close of the last business day of the previous month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Shariah Large Mid Custom Capped Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to 15% individual and 50% country weight caps.

Underlying Index. S&P GCC Composite Shariah LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, each constituent's weight is capped at 15% and each country's weight is capped at 50% of the total index weight.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced annually, effective prior to the open of the Monday following the third Friday of December. Index constituents are also capped, if necessary, on a monthly basis, effective on the Monday after the third Friday. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of every month. No reweighting is performed for any composition change between rebalancings.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Composite LargeMidCap Ex Saudi Arabia Liquid Index, S&P Custom GCC Composite LargeMidcap Index, S&P Custom GCC Composite LargeMidCap with Country and Stock Cap Index and S&P Custom GCC Composite LargeMidCap with Saudi Arabia Capped at 55% Index

Index Objective. Each index measures the performance of the constituents of the underlying index, excluding those with low liquidity as defined below.

Underlying Index. S&P GCC Composite LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must meet the following criteria in order to be eligible for index inclusion:

- Have a six-month median value traded of at least US\$ 1 million in all three consecutive six-month periods prior to the rebalancing reference date. Current constituents with a six-month median value traded of less than US\$ 500,000 in all three consecutive six-month periods prior to the rebalancing reference date are removed.
- Not be domiciled in Saudi Arabia for the **S&P GCC Composite LargeMidCap Ex Saudi Arabia Liquid Index**.

Index Construction. At each rebalancing, the constituents of the underlying index that satisfy the criteria detailed in Index Eligibility are selected and form each of the indices.

Index Additions. With the exception of eligible spin offs, no additions are made to an index between rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the indices simultaneously.

Constituent Weightings. The indices are weighted as follows:

- **S&P GCC Composite LargeMidCap Ex Saudi Arabia Liquid Index and S&P Custom GCC Composite LargeMidcap Index.** The indices are weighted by float-adjusted market capitalization.
- **S&P Custom GCC Composite LargeMidcap with Country and Stock Cap Index.** The index is weighted by float-adjusted market capitalization. At each rebalancing, individual constituents are capped at 10% and each country's weight in the index is capped at 40%.
- **S&P Custom GCC Composite LargeMidCap with Saudi Arabia Capped at 55% Index.** The index is weighted by float-adjusted market capitalization. The combined weight of all Saudi Arabian constituents is capped at 55%. Any excess weight is proportionally redistributed to all non-Saudi Arabian companies.

Rebalancing. The indices are rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date for eligibility screening is the close of the last business day of the previous month. For the S&P Custom GCC Composite LargeMidCap with Country and Stock Cap Index and S&P Custom GCC Composite LargeMidCap with Saudi Arabia Capped at 55% Index, the reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The indices are calculated in U.S. dollars.

Exchange Rate. The indices use the same foreign exchange rate as the underlying index.

S&P Custom Pan Arab Composite LargeMidcap Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding those with low liquidity as defined below.

Underlying Index. S&P Pan Arab Composite LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must meet the following criteria in order to be eligible for index inclusion:

- Have a six-month median value traded of at least US\$ 1 million in all three consecutive six-month periods prior to the rebalancing reference date. Current constituents with a six-month median value traded of less than US\$ 500,000 in all three consecutive six-month periods prior to the rebalancing reference date are removed.

Index Construction. At each rebalancing, the constituents of the underlying index that satisfy the criteria detailed in Index Eligibility are selected and form the index.

Index Additions. With the exception of eligible spin offs, no additions are made to the index between rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Rebalancing. The index rebalances quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date for eligibility screening is the close of the last business day of the previous month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC + Egypt Shariah Select 10% Capped Index

Index Objective. The index measures the performance of 30 of the largest and most liquid constituents of the underlying indices, subject to an alternative weighting scheme.

Underlying Indices. S&P GCC Composite Shariah and S&P Egypt BMI Shariah Indices. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. LargeCap constituents of the underlying indices are eligible for index inclusion.

Index Construction. At each rebalancing, eligible constituents of the underlying indices are chosen in order of three month average value traded, subject to the following constraints, until a constituent count of 30 is reached:

Country	Minimum Constituents Required	Maximum Constituents
Bahrain	1	No Maximum
Egypt	1	No Maximum
Kuwait	1	No Maximum
Oman	1	No Maximum
Qatar	3	No Maximum
Saudi Arabia	3	12
UAE	4	No Maximum

Index Additions. LargeCap additions to the underlying indices are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying indices are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing:

- Each constituent's weight is capped at 10% of the index.
- Each country's weight is capped as per the table below:

Country	Weight
Bahrain	2.5%
Egypt	2.5%
Kuwait	2.5%
Oman	2.5%
Qatar	25%
Saudi Arabia	30%
UAE	35%

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last business day of the previous month. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Ex Oman Capped Index

Index Objective. The index measures the performance of the largest 150 constituents of the underlying index, subject to certain eligibility criteria and an alternative weighting scheme, as defined below.

Underlying Index. S&P GCC Composite Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must satisfy the following criteria in order to qualify for index inclusion:

- Have an Investible Weight Factor (IWF) of at least 0.2
- Have a float-adjusted market capitalization (“FMC”) of at least US\$ 200,000,000
- Have a non-Oman domicile

Index Construction. At each rebalancing, constituents of the underlying index that meet the Index Eligibility criteria are ranked based on FMC. The largest 150 constituents are selected and form the index.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by FMC. At each rebalancing:

- No single stock’s weight can exceed 10%.
- Each country’s maximum weight is capped as follows:

Country	Weight
Saudi Arabia	50%
Qatar	40%
Kuwait	35%
UAE	25%
Bahrain	10%

- The aggregate weight of the Energy (10), Materials (15) and Industrials (20) sectors, as determined by each company’s GICS classification, is capped at 25%.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Rebalancing. The index is rebalanced semi-annually, effective prior to the open of the first business day of January and July. Constituents are also capped on a monthly basis, if necessary, effective on the first business day of every month. The reference date for prices used for weighting in the monthly capping process is eight business days prior to the effective date. For composition changes between semi-annual rebalancings, no capping is performed until the subsequent monthly rebalancing.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Composite Shariah Dividend 15% Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 15% weight cap and excluding those with low dividend yields and liquidity, as defined below.

Underlying Index. S&P GCC Composite Shariah Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must satisfy the following criteria in order to qualify for index inclusion:

- Have a trailing 12-month dividend yield of at least 2%.
- Have a three-month average daily value traded of at least US\$ 250,000.

Index Construction. At each rebalancing, the index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, each constituent's weight is capped at 15% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September and December. The rebalancing reference date is the close of the last business day of the previous month. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Composite LargeMidCap Dividend Focused Index (Custom)

Objective. The index measures the performance of constituents of the underlying index that have increasing or stable dividend payments, excluding those with low liquidity or negative earnings per share, as defined below.

Underlying Index. S&P GCC Composite LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must meet the following criteria to be eligible for index inclusion:

- Have positive earnings per share (EPS) for the most recently completed fiscal year as of the rebalancing reference date.
- Have increasing or stable cash dividend payments in each of the two previous 12-month periods ending on the rebalancing reference date.
- Have a six-month median value traded (MVT) of at least US\$ 1 million in all three consecutive six-month periods prior to the rebalancing reference date. Current constituents whose six-month MVT is less than US\$ 500,000 in all three consecutive six-month periods prior to the rebalancing reference date are removed.

Index Construction. At each rebalancing, the index is composed of the constituents of the underlying index that satisfy the criteria as detailed in Index Eligibility.

Index Additions. Except for spin-offs that meet the criteria in Index Eligibility, no additions are made to the index between rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the index at the following quarterly rebalancing.

Constituent Weightings. Index constituents are weighted by their indicated annual dividend yields.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective at the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date for eligibility screening is the close of the last business day of the previous month. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and UAE dirham.

S&P GCC Composite LargeMidCap Ex Kuwait Index

Index Objective. The index measures the performance of the underlying index, excluding stocks domiciled in Kuwait.

Underlying Index. S&P GCC Composite LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying Index, excluding any stocks domiciled in Kuwait.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Shariah Dividend Index

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 15% weight cap and excluding those with low dividend yields and liquidity, as defined below.

Underlying Index. S&P GCC Composite Shariah Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must satisfy the following criteria in order to qualify for index inclusion:

- A trailing 12-month dividend yield of at least 2%.
- A three-month average daily value traded of at least US\$ 250,000.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 15% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. Index composition is reconstituted annually, effective prior to the open of the Monday following the third Friday of December. The reconstitution reference date is the close of the last business day of the previous month. Index constituents are also rebalanced and capped, if necessary, on a quarterly basis, effective at the open of the Monday following the third Friday of March, June, September and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Composite Shariah Capped Index

Objective. The index measures the performance of the constituents of the underlying index using an alternative weighting scheme, as defined below.

Underlying Index. S&P GCC Composite Shariah Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying Index.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing:

- Each constituent's weight is capped at 10% of the index.
- Each country's weight is capped at 50% of the index.
- Each GICS sector's weight is capped at 50% of the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. Index constituents are also capped, if necessary, on a monthly basis, effective on the Monday after the third Friday. The reference date for prices used for weighting in the monthly capping process is the close of the Wednesday prior to the second Friday of the every month. For intra-quarter composition changes, no intra-quarter capping is performed.

Currency of Calculation. The index is calculated in U.S. dollars and local currency.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P GCC Composite Shariah LargeMidCap 4.5/9/35 Capped Index (Custom)

Index Objective. The index measures the performance of the constituents of the underlying index using an alternative weighting scheme, as defined below.

Underlying Index. S&P GCC Composite Shariah LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices and S&P Shariah Indices Methodologies available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. The index employs a 4.5/9/35 weighting scheme. At each rebalancing:

- No single stock's weight can exceed 9%.
- The aggregate weight of all stocks with a weight greater than 4.5% cannot exceed 35%.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and UAE dirham.

S&P Qatar Shariah Domestic Capped Index (Custom)

Objective. The index measures the performance of the constituents of the underlying index, subject to single stock and single GICS sector weight caps of 15% and 50%, respectively.

Underlying Index. S&P Qatar Shariah Domestic Index (USD). For information on the underlying index, please refer to the S&P Pan Arab Shariah Indices Methodology available at <http://www.spdji.com>.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization, subject to single stock and single GICS sector weight caps of 15% and 50%, respectively.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. Index composition is reconstituted annually, effective prior to the open of the Monday following the third Friday of December. Index constituents are also rebalanced and capped, if necessary, on a monthly basis, effective at the open of the Monday following the third Friday of every month. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and in Qatari riyals.

S&P Qatar Domestic Excluded-Equities Top 20 Index (Custom)

Index Objective. The index measures the performance of the 20 largest constituents of the underlying index, excluding specific companies, as defined below.

Underlying Index. S&P Qatar Domestic Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index are eligible for index consideration, excluding the following six companies:

Company	Ticker
Qatar National Bank	QNB
Ezdan Holdings Group	ERES
Mannai Corporation	MCCS
Aamal Holding	AHCS
Qatari Investors Group	QIGD
Qatar First Bank	QFBQ

Index Construction. At each rebalancing, the constituents of the underlying index that meet the Index Eligibility criteria are ranked based on float-adjusted market capitalization. The 20 largest constituents are selected and form the index.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously. Constituents removed between rebalancings are not replaced.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced semi-annually, effective prior to the open of the Monday following the third Friday of March and September. The rebalancing reference date is the close of the last business day of the previous month.

Currency of Calculation. The index is calculated in Qatari riyals (QAR).

S&P Qatar Domestic Excluded-Equities 20 Capped Index (Custom)

Index Objective. The index measures the performance of the 20 largest constituents of the underlying index, subject to an alternative weighting scheme and excluding certain companies, as defined below.

Underlying Index. S&P Qatar Domestic Index (Price Return). For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index are eligible for index consideration, excluding the following four companies:

Company	Ticker
Aamal Company	AHCS
Ezdan Holdings Group	ERES
Mannai Corporation	MCCS
Qatar Investors Group	QIGD

Index Construction. At each rebalancing, the constituents of the underlying index that meet the Index Eligibility criteria are ranked based on float-adjusted market capitalization. The 20 largest constituents are selected and form the index.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index at the time of the rebalancing

Constituent Weightings. The index is weighted by modified float-adjusted market capitalization as follows:

1. Index constituent weights are capped for investable shareholder value limits, subject to the following:
 - If the value of the shareholder investable limit of a stock is below QAR 500 million on the rebalancing reference date, the index market capitalization is set to the shareholder investable value. Otherwise the float-adjusted market capitalization is used.
 - The value of the shareholder investable limit is defined as the maximum shareholder ownership shares multiplied by the share price at the close of the rebalancing reference date.
 - Shareholder investable limits are provided by the Qatar Central Securities Depository.
2. If an index constituent's weight exceeds 20%, it is capped at 20% of the index. The excess weight is proportionally redistributed to the other index constituents with weights below 20%.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced semi-annually, effective prior to the open of the Monday following the third Friday of March and September. The rebalancing reference date is the close of the last business day of the previous month. The reference date for prices used for the weighting process, if required, is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in Qatari riyals.

S&P Pan Arab LargeMidCap Ex Kuwait Index

Index Objective. The index measures the performance of the underlying index, excluding stocks domiciled in Kuwait.

Underlying Index. S&P Pan Arab Composite LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, excluding any stocks domiciled in Kuwait.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Pan Africa Ex South Africa Capped Index

Objective. The index measures the performance of the constituents of the underlying index, using an alternative weighting scheme, as defined below.

Underlying Index. S&P All Africa Ex-South Africa Index. For information on the underlying index, please refer to the S&P All Africa Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing:

- No single stock's weight can exceed 7.5%.
- No single country's weight can exceed 30%.
- No single GICS sector's weight can exceed 30%.
- The aggregate weight of non-African listed companies cannot exceed 30%.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Pan Arab Large Mid with KSA 30% Index and S&P Pan Arab Large Mid with KSA 40% Index

Index Objective. The indices measure the performance of the constituents of the underlying index, while restricting the index weight of Saudi Arabia, as defined below.

Underlying Index. S&P Pan Arab Composite LargeMidCap Index. For information on the underlying index, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Index Eligibility. The indices are comprised of the constituents of the underlying index.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the indices simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the indices simultaneously.

Constituent Weightings. The indices are weighted by float-adjusted market capitalization. At each rebalancing, the index weight of Saudi Arabia is capped as follows:

- 30% for the S&P Pan Arab Large Mid with KSA 30% Index.
- 40% for the S&P Pan Arab Large Mid with KSA 40% Index.

Rebalancing. The indices are rebalanced quarterly, effective at the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The indices are calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Pan Arab Investable and Saudi Arabia Large Mid NTR Index

Index Objective. The index is designed to simulate a portfolio consisting of a position with a pre-determined index weight in each of the underlying indices.

Underlying Indices. S&P Pan Arab Investable LargeMidCap NTR Index (SPAIULMN) and S&P Saudi Arabia LargeMidCap NTR Index (SPSALMNTR). For information on the underlying indices, please refer to the S&P Pan Arab Indices Methodology available at www.spdji.com.

Constituent Weightings. The weights of the underlying indices are reset to the pre-determined levels of 75% of S&P Pan Arab Investable LargeMidCap Index NTR and 25% of S&P Saudi Arabia LargeMidCap Index NTR on a monthly basis.

Index Calculation. The index uses the following formula:

On any trading date, t , the index is calculated as follows using the component indices as detailed on the prior pages:

$$Index_t = Index_{PB} * (1 + IndexReturn_t)$$

$$IndexReturn_t = \sum_{i=1}^n w_i R_i$$

where:

$Index_{PB}$ = Index value on the previous rebalancing date.

w_i = Weight of an asset class i .

R_i = Cumulative return of the representative asset class i at t from the previous rebalancing date.

Rebalancing. The index is rebalanced monthly as per the weighting scheme above, effective on the first business day of every month of the year. The reference date for the index levels used in the weighting process is the close of the business day prior to the rebalancing effective date.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P Global 1200 Shariah Low Vol Dividend Cycle PR Adjusted (NTR minus 3.5%) Index (Custom)

Index Objective. The index measures the performance of the constituents of the underlying index, less a fixed fee of 3.5% per annum.

Underlying Index. S&P Global 1200 Shariah Low Vol Dividend Cycle Index Net TR. For information on the underlying index, please refer to the S&P Low Volatility High Dividend Indices Methodology available at www.spdji.com.

Index Calculation. The index uses the following formula:

$$Index(t) = Index(t-1) * [\{Parent(t) / Parent(t-1)\} - \{Fee * (ACT(t,t-1)/AccountingDays)\}]$$

where:

ACT = Number of days between today and the previous index calculation date.

AccountingDays = Number of days in the year.

Fee = 3.5%.

Parent = Value of the Underlying Index

Currency of Calculation. The index is calculated in U.S. dollars.

S&P MENA Shariah Dividend Growth Index

Index Objective. The index measures the performance of the largest constituents of the underlying index, subject to an alternate weighting scheme, as defined below.

Underlying Index. S&P Pan Arab Shariah Index. For information on the underlying index, please refer to the S&P Shariah Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must have the following in order to qualify for index inclusion:

- A float market capitalization of at least US\$ 150,000,000.
- A trailing 12-month dividend yield greater than 2.5% at the rebalancing reference date.

Index Construction. At each rebalancing the constituents of the underlying index that meet the Index Eligibility criteria are selected and form the index.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Capitalization. At each rebalancing, each constituent's weight is capped at 10% of the index. In addition, the aggregate weight for companies domiciled in a specific country or region is capped as per the table below:

Country	Weight
Egypt	8.0%
Saudi Arabia	68.5%
GCC Ex Saudi	19.5%
MENA Ex GCC & Egypt	4%

Rebalancing. The index is rebalanced quarterly, effective at the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date for eligibility screening is the close of the last business day of the previous month. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Emerging and Frontier ME and Africa BMI Index (Custom)

Index Objective. The index measures the performance of the constituents in the underlying indices.

Underlying Indices. See table below for a list of underlying indices and their respective tickers.

Underlying Indices	Ticker
S&P Bahrain price	SPGBHD
S&P Botswana BMI	SPFBTD
S&P Cote d'Ivoire BMI	SPFICD
S&P Egypt BMI	SPCBMICEGUSD
S&P Ghana BMI	SPFGHD
S&P Jordan BMI	SPGJOD
S&P Kenya BMI	SPFKND
S&P Kuwait price	SPGKWD
S&P Lebanon BMI	SPFLBD
S&P Mauritius BMI	SPFMUD
S&P Morocco BMI	SPFMAD
S&P Namibia BMI	SPFNBD
S&P Nigeria BMI	SPGNGD
S&P Oman price	SPGOMD
S&P Qatar price	SPGQAD
S&P Saudi Arabia price	SPGSAD
S&P South Africa BMI	SPCBMICZAUSD
S&P Tunisia BMI	SPFTND
S&P United Arab Emirates price	SPGAED
S&P Zambia BMI	SPFZMD

For information on the underlying indices, please refer to the S&P Global BMI, S&P/IFCI and S&P Frontier Indices Methodologies at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying indices, excluding all stocks that are not a constituent of at least one of the underlying indices.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying indices are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying indices are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying indices.

S&P ME and Africa BMI Index (Custom)

Index Objective. The index measures the performance of the constituents in the underlying indices.

Underlying Indices. See table below for a list of underlying indices and their respective tickers.

Underlying Indices	Ticker
S&P Bahrain BMI	SPIBHD
S&P Botswana BMI	SPFBTD
S&P Cote d'Ivoire BMI	SPFICD
S&P Egypt BMI	SPCBMICEGUSD
S&P Ghana BMI	SPFGHD
S&P Jordan BMI	SPGJOD
S&P Kenya BMI	SPFKND
S&P Kuwait BMI	SPIKWD
S&P Lebanon BMI	SPFLBD
S&P Mauritius BMI	SPFMUD
S&P Morocco BMI	SPFMAD
S&P Namibia BMI	SPFNBD
S&P Nigeria BMI	SPGNBD
S&P Oman BMI	SPIOMD
S&P Qatar BMI	SPCBMICQAUUSD
S&P South Africa BMI	SPCBMICZAUSD
S&P Tunisia BMI	SPFTND
S&P United Arab Emirates BMI	SPCBMICAUSD
S&P Zambia BMI	SPFZMD

For information on the underlying indices, please refer to the S&P Global BMI, S&P/IFCI and S&P Frontier Indices Methodologies available at www.spdji.com.

Index Eligibility. The index is comprised only of the constituents of the underlying indices, excluding all stocks that are not a constituent of at least one of the underlying indices.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying indices are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying indices are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Currency of Calculation. The index is calculated in U.S. dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying indices.

S&P Kuwait BMI Liquid Capped Index (Custom)

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 12% weight cap and excluding those with low liquidity, as defined below.

Underlying Index. S&P Kuwait BMI Index. For information on the underlying index, please refer to the S&P Frontier BMI indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must meet the following criteria to be eligible for index inclusion:

Have positive earnings per share (EPS) over the previous 24 months.

Have a six-month median value traded of at least US\$ 50,000 in all three consecutive six-month periods prior to the rebalancing reference date.

Index Construction. At each rebalancing, the index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. No additions are made to the index between rebalancings, including spin-offs.

Index Deletions. Constituents removed from the underlying index are removed from the index at the subsequent rebalancing.

Constituent Weightings. The index is weighted by float-adjusted market capitalization, with individual stocks capped at 12% of the total index weight.

Rebalancing. The index is rebalanced quarterly, effective at the open of the Monday following the third Friday of March, June, September, and December. The rebalancing reference date for eligibility screening is the close of the last business day of the previous month. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P GIVI South Africa LargeMidCap Capped Index

Index Objective. The index measures the performance of all Large Cap and Mid Cap companies in the underlying index, as defined by the S&P Global BMI size classifications, subject to an alternative weighting scheme. For more information on size classifications, please refer to the S&P Global BMI, S&P/IFCI Methodology available at www.spdji.com.

Underlying Index. S&P GIVI South Africa Composite. For more information on the underlying index, please refer to the S&P GIVI Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that have a size classification of either Large Cap or Mid Cap are eligible for index inclusion.

Index Construction. At each rebalancing, the constituents of the underlying index that satisfy the criteria detailed in Index Eligibility are selected and form the index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, individual stock and GICS sector weights are capped as follows:

- **Stock Capping.** Each stock's weight in the index is capped at 10%.
- **GICS Sector Capping.** Each GICS sector's weight in the index is capped at 40%.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced semi-annually, effective prior to the open of the Monday following the third Friday of March and September. The rebalancing reference date, including for prices used in the weighting process, is the close of the last business day of February and August, respectively.

Currency of Calculation. The index is calculated in U.S. dollars and South African rand.

S&P South Africa Domestic Shareholder Weighted (DSW) 100 Index (Custom)

Index Objective. The index measures the performance of the largest 100 companies in the underlying index, as ranked by float-adjusted market capitalization (“FMC”).

Underlying Index. S&P South Africa Domestic Shareholder Weighted Index. For information on the underlying index, please refer to the S&P South Africa Composite Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index are eligible for index inclusion.

Index Construction. At each rebalancing, constituents of the underlying index are ranked based on FMC. The 100 largest companies are selected and form the index, subject to a buffer to reduce index turnover. Any current constituent ranked within the top 90 is automatically selected. Current constituents ranked within the top 110 are selected until the target count of 100 is reached. If after this the target count is not met, the largest non-constituents are selected until the target count is reached.

Market Capitalization. The FMC for each dual-listed company that doesn't have its primary listing listed on the Johannesburg stock exchange is reduced by the percentage of foreign-owned shares in order to provide an investable universe relevant to domestic investors in South Africa.

Multiple Share Classes. A separate Investable Weight Factor (“IWF”) is calculated for each multiple share class, with each class eligible for index inclusion provided it meets the eligibility criteria.

Index Additions. With the exception of spin-offs, additions to the index are made only at the semi-annual rebalancings. Spin-offs will be added and remain in the index if they are added to the underlying index. Spin-offs will be evaluated at the next rebalancing for continued index inclusion.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously. Index constituents removed between rebalancings are not replaced.

Constituent Weightings. The index employs the same weighting scheme as the underlying index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The index is rebalanced semi-annually, effective prior to the open of the Monday following the third Friday of April and October. The rebalancing reference date is the close of the last business day of March and September, respectively.

Currency of Calculation. The index is calculated in South African rand.

S&P Developed High Income REIT Index and S&P Developed High Income REIT Capped Index

Index Objective. The S&P Developed High Income REIT Indices measure the performance of constituents of the underlying index based on a minimum dividend yield criteria.⁹ The index family also includes a capped version, the S&P Developed High Income REIT Capped Index, where U.S.-domiciled stocks are capped aggregately at 37.5% on a monthly basis.

Underlying Index. S&P Developed REIT Index. For information on the underlying index, please refer to the S&P Property Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must have a dividend yield greater than 3% at the annual reconstitution reference date to be eligible for index inclusion.

Index Construction. At each rebalancing, eligible constituents of the underlying index are selected and form the indices. Current constituents remain in the indices provided their dividend yield remains greater than 2.75% at the annual reconstitution reference date.

Index Additions. With the exception of spin-offs, additions to the indices are made only at the time of the rebalancing. Spin-offs from current index constituents are added to and removed from the indices on the same effective date as the underlying index.

Index Deletions. Constituents removed from the underlying index are removed from the indices simultaneously.

Constituent Weightings. The indices are weighted as follows:

- **S&P Developed High Income REIT Capped Index.** The index is weighted by float-adjusted market capitalization.
- **S&P Developed High Income REIT Capped Index.** The index is weighted by float-adjusted market capitalization. Each month the index applies an aggregate cap of 37.5% to U.S. domiciled stocks. The capping process uses the price after the close of the last business day of the month, adjusted for corporate actions, and is effective prior to the open of the first business day of the following month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Rebalancing. The indices are reconstituted annually, effective after the close of the last business day in December. The reconstitution reference date is after the close of the last business day in November.¹⁰

Dividend Yield. For the purposes of these indices dividend yield is defined as the Indicated Annual Dividend per share divided by the price at the annual reconstitution reference date.

Currency of Calculation. The indices are calculated in U.S. dollars and Japanese yen, with the individual country indices also calculated in their local currency.

Exchange Rate. Index values are calculated using TTM (Telegraphic Transfer Midrate) foreign exchange rates. Index values are published the day following the calculation date using TTM rates of T+1.

⁹ Individual country indices as defined by domicile are also calculated.

¹⁰ Prior to the December 2017 rebalancing, the rebalancing reference date for the indices was the first trading day following the third Friday of December.

S&P/ASX 300 Ex ANZ, CBA, NAB and WBC Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding Australia and New Zealand Banking Group Limited, Commonwealth Bank of Australia, National Australia Bank Limited and Westpac Banking Corporation.

Underlying Index. S&P/ASX 300 Index. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, excluding the following companies:

Company	ASX Ticker
Australia and New Zealand Banking Group Limited	ANZ
Commonwealth Bank of Australia	CBA
National Australia Bank Limited	NAB
Westpac Banking Corporation	WBC

Constituent Weighting. Constituents are weighted by float-adjusted market capitalization.

Index Additions and Deletions. Constituent changes to the underlying index are applied simultaneously to the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 300 Industrials Ex ANZ, CBA, NAB and WBC Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding Australia and New Zealand Banking Group Limited, Commonwealth Bank of Australia, National Australia Bank Limited and Westpac Banking Corporation.

Underlying Index. S&P/ASX 300 Industrials Index.¹¹ For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, excluding the following companies:

Company	ASX Ticker
Australia and New Zealand Banking Group Limited	ANZ
Commonwealth Bank of Australia	CBA
National Australia Bank Limited	NAB
Westpac Banking Corporation	WBC

Index Additions and Deletions. Constituent changes to the underlying index are applied simultaneously to the index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

¹¹ Industrials and resource indices were launched for the S&P/ASX 100, S&P/ASX 200, S&P/ASX 300, S&P/ASX MidCap 50 and S&P/ASX Small Ordinaries. The indices are defined and constructed around criteria relating to GICS. Resources are defined as companies classified in the Energy sector (GICS Tier 1) and the Metals & Mining industry (GICS Tier 3). The industrials indices are composed of everything else and are distinctly different from the GICS Industrials sector.

S&P/ASX 300 Industrials Ex Top 5 Market Cap Index

Index Objective. The index measures the performance of the underlying index, excluding the top five companies as ranked by six month average float-adjusted market capitalization.

Underlying Index. S&P/ASX 300 Industrials Index.¹² For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Index constituents are drawn from the underlying index.

Index Construction. At each rebalancing, constituents of the underlying index, excluding the top five companies as ranked by six month average float-adjusted market capitalization, are selected and form the index.

Index Additions/Deletions. Any constituent change to the underlying index is applied simultaneously to the index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Rebalancing. The index rebalances semi-annually, effective after the market close on the third Friday of March and September.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

¹² Industrials and resource indices were launched for the S&P/ASX 100, S&P/ASX 200, S&P/ASX 300, S&P/ASX MidCap 50 and S&P/ASX Small Ordinaries. The indices are defined and constructed around criteria relating to GICS. Resources are defined as companies classified in the Energy sector (GICS Tier 1) and the Metals & Mining industry (GICS Tier 3). The industrials indices are composed of everything else and are distinctly different from the GICS Industrials sector.

S&P/ASX 300 Ex Oil, Gas & Consumable Fuels and Ex Metals & Mining

Index Objective. The index measures the performance of the constituents of the underlying index, excluding those classified as part of the Oil, Gas & Consumable Fuels (GICS: 101020) and Metals & Mining (GICS: 151040) industries.

Underlying Index. S&P/ASX 300. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index except those classified as part of the Oil, Gas & Consumable Fuels (GICS: 101020) and Metals & Mining (GICS: 151040) industries are eligible for index inclusion.

Index Construction. The index is composed of the constituents of the underlying index that satisfy the *Index Eligibility* criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made to the index on the reclassification effective date.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 300 Ex AREIT Ex Telstra Indices

Index Objective. The indices measure the performance of the underlying index, excluding Telstra Corp Ltd., A-REIT companies classified as Equity Real Estate Investment Trusts and Mortgage Real Estate Investment Trusts.

Underlying Index. S&P/ASX 300. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Sector and Industry Group Indices. In addition to the S&P/ASX 300 Ex AREIT Ex Telstra Index, sector indices and industry group indices are also calculated. Each index, in addition to the index eligibility criteria detailed below, is comprised of those underlying index constituents that are classified as part of its respective GICS sector or industry group.

Index Eligibility. Each index is comprised of the constituents of the underlying index, excluding the following:

- Telstra Corp Ltd. (ASX: TLS).
- A-REIT companies classified as Equity Real Estate Investment Trusts (GICS: 601010).
- Mortgage Real Estate Investment Trusts (GICS: 402040).

Index Additions. Additions to the underlying index are added to the respective S&P/ASX 300 Ex AREIT Ex Telstra Index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the respective S&P/ASX 300 Ex AREIT Ex Telstra Index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The indices are weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The indices are calculated in Australian dollars.

S&P/ASX 300 Ex-S&P/ASX 200 Index

Index Objective. The index measures the performance of the underlying index, excluding constituents that are also members of the S&P/ASX 200.

Underlying Index. S&P/ASX 300. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, excluding those constituents also in the S&P/ASX 200, are eligible for index inclusion.

Index Construction. See Index Eligibility

Index Additions. Additions to the underlying index that are not also constituents of the S&P/ASX 200 are added to the index simultaneously. In addition, constituents of the S&P/ASX 200 deleted from that index that remain constituents of the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously. In addition, constituents that become members of the S&P/ASX 200 are deleted from the index on the same day that they join the S&P/ASX 200.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars

S&P/ASX 300 Ex S&P/ASX 20 Index

Index Objective. The index measures the performance of the underlying index, excluding constituents that are also members of the S&P/ASX 20.

Underlying Index. S&P/ASX 300. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, excluding constituents that are also members of the S&P/ASX 20.

Index Additions. See Index Eligibility.

Index Deletions. See Index Eligibility.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 300 INDUSTRIALS Ex-A-REIT Index

Index Objective. The index measures the performance of the underlying index, excluding A-REIT companies classified as part of the Equity Real Estate Investment Trusts (GICS: 601010) and Mortgage Real Estate Investment Trusts (GICS: 402040) industries.

Underlying Index. S&P/ASX 300 INDUSTRIALS Index.¹³ For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology at www.spdji.com

Index Eligibility. Constituents of the underlying index, excluding A-REIT companies classified as part of the Equity Real Estate Investment Trusts (GICS: 601010) and Mortgage Real Estate Investment Trusts (GICS: 402040) industries, are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

¹³ Industrials and resource indices were launched for the S&P/ASX 100, S&P/ASX 200, S&P/ASX 300, S&P/ASX MidCap 50 and S&P/ASX Small Ordinaries. The indices are defined and constructed around criteria relating to GICS. Resources are defined as companies classified in the Energy sector (GICS Tier 1) and the Metals & Mining industry (GICS Tier 3). The industrials indices are composed of everything else and are distinctly different from the GICS Industrials sector.

S&P/ASX 300 Ex S&P/ASX 50 Ex A-REIT Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding certain companies, as defined below.

Underlying Index. S&P/ASX 300. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, excluding the following:

- Constituents that are also members of the S&P/ASX 50
- A-REIT companies classified as Equity Real Estate Investment Trusts (GICS: 601010)
- Mortgage Real Estate Investment Trusts (GICS: 402040)

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 300 Custom Infrastructure and Utilities Index

Index Objective. The index measures the performance of the constituents of the underlying index that are classified as part of the GICS Utilities Sector (Code: 55), Transportation Infrastructure Industry (Code: 203050) and Railroads (Code: 20304010) and Alternative Carriers (Code: 50101010) Sub-Industries.

Underlying Index. S&P/ASX 300. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology at www.spdji.com

Index Eligibility. The index is comprised of the constituents of the underlying index classified as part of the following GICS classifications:

GICS Level	GICS Code	Description
Sector	55	Utilities
Industry	203050	Transportation Infrastructure
Sub-Industry	20304010	Railroads
Sub-Industry	50101010	Alternative Carriers

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are implemented at the time of the reclassification.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 300 Custom Infrastructure Utilities and A-REITS Index

Index Objective. The index measures the performance of the constituents of the underlying index that are classified as part of the GICS classifications listed below.

Underlying Index. S&P/ASX 300. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index that are classified as part of the following GICS classifications:

GICS Level	GICS Code	Description
Sector	55	Utilities
Industry	203050	Transportation Infrastructure
Industry	402040	Mortgage Real Estate Investment Trusts
Industry	601010	Equity Real Estate Investment Trusts
Sub-Industry	20304010	Railroads
Sub-Industry	50101010	Alternative Carriers

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 300 Metals & Mining Capped Index

Index Objective. The index measures the performance of constituents of the underlying index classified as part of the Metals & Mining (GICS: 151040) industry, subject to an alternative weighting scheme, as defined below.

Underlying Index. S&P/ASX 300. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index classified as part of the Metals & Mining (GICS: 151040) industry are eligible for index inclusion.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made to the index on the reclassification effective date.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, constituents' weights are capped at 10% of the index. In addition, the combined weight of the top 10 constituents is capped at 60%. The excess weight is proportionally redistributed to all other index constituents not subject to capping.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Rebalancing. The index is rebalanced semi-annually, effective after the close of the third Friday of March and September. The reference date for prices used for the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month. For intra-rebalance composition changes, no intra-rebalance capping is performed.

Currency of Calculation. The index is calculated in Chinese renminbi, Australian dollars and U.S. dollars.

Exchange Rate. Real-time Reuters foreign exchange bid rates are taken daily at 4:17 PM Sydney Time and used in the calculation of the index.

S&P/ASX 300 Ex S&P/ASX 20 and S&P Global Mid SmallCap 50/50 Blend Index

Index Objective. The index is designed to simulate a portfolio consisting of a position with a 50% index weight in each of the underlying indices.

Underlying Indices. S&P/ASX 300 ex S&P/ASX 20 NTR Index and S&P Global MidSmallCap (Australian Dollar) Net Total Return. For information on the underlying indices, please refer to the S&P Custom Slice & Dice Indices, S&P/ASX Australian Indices and S&P Global BMI Methodology documents, available at www.spdji.com.

Underlying Index	Index Code
S&P/ASX 300 Ex S&P/ASX 20 NTR Index	AS52X20N
S&P Global MidSmallCap (Australian Dollar) Net Total Return	SPCMSIRGLAUD.NTR

Index Calculation. The index uses the following formula:

On any trading date, t , the index is calculated as follows using the component indices as detailed on the prior pages:

$$Index_t = Index_{PB} * (1 + IndexReturn_t)$$

$$IndexReturn_t = \sum_{i=1}^n w_i R_i$$

where:

$Index_{PB}$ = Index value on the previous rebalancing date.

w_i = Weight of an asset class i .

R_i = Cumulative return of the representative asset class i at t from the previous rebalancing date.

Rebalancing. This index is rebalanced monthly. The weight of each underlying index is reset to 50% of the total index weight at the close of the last trading day of the month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 200 Ex 50 Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding constituents that are also members of the S&P/ASX 50 Index.

Underlying Index. S&P/ASX 200. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, excluding those constituents also in the S&P/ASX 50, are eligible for index inclusion.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index that are not also constituents of the S&P/ASX 50 are added to the index simultaneously. In addition, constituents of the S&P/ASX 50 deleted from that index that remain constituents of the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously. In addition, constituents that become members of the S&P/ASX 50 are deleted from the index on the same day that they join the S&P/ASX 50.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 200 A-REIT (Sector) Ex Westfield

Index Objective. The index measures the performance of the underlying index, excluding Westfield Group (ASX: WDC).

Underlying Index. S&P/ASX 200 A-REIT (Sector). For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Index constituents are drawn from the underlying index, excluding Westfield Group.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 200 Ex RIO and Ex BHP Index

Index Objective. The index measures the performance of the underlying index, excluding Rio Tinto Limited (ASX: RIO) and BHP Billiton Limited (ASX: BHP).

Underlying Index. S&P ASX 200. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Index constituents are drawn from the underlying index, excluding RIO and BHP.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 200 Ex S&P/ASX 20 and Ex Smallest 50 Index (Custom)

Index Objective. The index measures the performance of the constituents of the underlying index, excluding the 50 smallest stocks by float-adjusted market capitalization as well as stocks that are constituents of the S&P/ASX 20.

Underlying Index. S&P/ASX 200. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index must be ranked in the top 150 by float-adjusted market capitalization and not be a constituent of the S&P/ASX 20 in order to qualify for index inclusion:

Index Construction. At each rebalancing, constituents of the underlying index are selected for index inclusion as follows:

1. The 50 smallest underlying index constituents by float-adjusted market capitalization are excluded, subject to a 15-stock buffer for current index constituents in order to reduce turnover. A non-constituent that ranks above the buffer for addition will result in the deletion of the lowest ranked current constituent, while a current constituent that ranks below the buffer for deletion will result in the addition of the highest ranking non-constituent.
2. After step 1, any remaining underlying index constituents that are constituents of the S&P/ASX 20 are excluded.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Rebalancing. The index is rebalanced quarterly, effective after the close on the third Friday of March, June, September, and December. The rebalancing reference date is the close of the last Friday of the previous month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 200 Ex-S&P/ASX 100 Index

Index Objective. The index measures the performance of the underlying index, excluding constituents that are also members of the S&P/ASX 100.

Underlying Index. S&P/ASX 200. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, excluding those constituents also in the S&P/ASX 100, are eligible for index inclusion.

Index Construction. See Index Eligibility

Index Additions. Additions to the underlying index that are not also constituents of the S&P/ASX 100 are added to the index simultaneously. In addition, constituents of the S&P/ASX 100 deleted from that index that remain constituents of the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously. In addition, constituents that become members of the S&P/ASX 100 are deleted from the index on the same day that they join the S&P/ASX 100.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars

S&P/ASX 100 Ex ANZ, CBA, NAB and WBC Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding Australia and New Zealand Banking Group Limited, Commonwealth Bank of Australia, National Australia Bank Limited and Westpac Banking Corporation.

Underlying Index. S&P/ASX 100 Index. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index, excluding the following companies:

Company	ASX Ticker
Australia and New Zealand Banking Group Limited	ANZ
Commonwealth Bank of Australia	CBA
National Australia Bank Limited	NAB
Westpac Banking Corporation	WBC

Constituent Weighting. Constituents are weighted by float-adjusted market capitalization.

Index Additions and Deletions. Constituent changes to the underlying index are applied simultaneously to the index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 100 and S&P/ASX 100 Industrials Bank Adjustment Factor Indices

Index Objective. Each index measures the performance of the constituents of its respective underlying index, while limiting exposure to banks as detailed below.

Underlying Indices. S&P/ASX 100 and S&P/ASX 100 Industrials.¹⁴ For information on the underlying indices, please refer to the S&P/ASX Australian Indices Methodology at www.spdji.com.

Index Eligibility. Each index is comprised of the constituents of its respective underlying index as detailed below.

Index	Underlying Index
S&P/ASX 100 Bank Adjustment Factor Index	S&P/ASX 100
S&P/ASX 100 Industrials Bank Adjustment Factor Index	S&P/ASX 100 Industrials

Index Construction. See Index Eligibility.

Index Additions. Additions to an underlying index are added to the respective index simultaneously.

Index Deletions. Constituents removed from an underlying index are removed from the respective index simultaneously.

Constituent Weightings. The indices employ a float-adjusted market capitalization weighting scheme. All bank stocks are weighted at 25% of their float-adjusted market capitalization, including additions.

Index Maintenance. All index adjustments and corporate action treatments follow the respective underlying index.

Currency of Calculation. The indices are calculated in Australian dollars.

¹⁴ Industrials and Resources indices were launched for the S&P/ASX 100, S&P/ASX 200, S&P/ASX 300, S&P/ASX MidCap 50 and S&P/ASX Small Ordinaries. The indices are defined and constructed around criteria relating to GICS. Resources are defined as companies classified in the Energy sector (GICS Tier 1) and the Metals & Mining industry (GICS Tier 3). The industrials indices are composed of everything else and are distinctly different from the GICS Industrials sector.

S&P/ASX 100 INDUSTRIALS Ex Banks, Diversified Financials and A-REIT Index (Custom)

Index Objective. The index measures the performance of the constituents of the underlying index excluding Banks (GICS: 4010), Diversified Financials (GICS: 4020) and REITS (GICS: 601010).

Underlying Index. S&P/ASX 100 INDUSTRIALS.¹ For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as Banks (GICS: 4010), Diversified Financials (GICS: 4020) and REITS (GICS: 601010) are not eligible for index inclusion. All other constituents of the underlying index are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that satisfy the criteria as detailed in Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made to the index on the reclassification effective date.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX 50 Ex A-REIT (Sector) Index

Index Objective. The index measures the performance of the underlying index, excluding A-REIT companies classified as Equity Real Estate Investment Trusts (GICS: 601010) and Mortgage Real Estate Investment Trusts (GICS: 402040).

Underlying Index. S&P/ASX 50. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, excluding A-REIT companies classified as Equity Real Estate Investment Trusts (GICS: 601010) and Mortgage Real Estate Investment Trusts (GICS: 402040), are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification are made to the index on the reclassification effective date.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX Emerging Companies Ex-Resources Index

Index Objective. The index measures the performance of the non-resources constituents of the underlying index.

Underlying Index. S&P/ASX Emerging Companies Index. For information on the underlying index, please refer to the S&P/ASX Emerging Companies Index Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are classified as Resources (companies in the Energy (GICS: 10) sector and Metals & Mining (GICS: 151040) industry group) are not eligible for index inclusion. All other constituents of the underlying index are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that satisfy the criteria as detailed in Index Eligibility.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX MidCap 50 and Small Ordinaries Quarterly 50/50 Blend Index

Index Objective. The index is designed to simulate a portfolio consisting of a position with a 50% index weight in each of the underlying indices.

Underlying Indices. S&P/ASX MIDCAP 50 (USD) (Price Return) and S&P/ASX SMALL ORDINARIES (USD) (Price Return). For information on the underlying indices, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Underlying Index	Index Code
S&P/ASX MIDCAP 50 (USD)	34USD
S&P/ASX SMALL ORDINARIES (USD)	38USD

Index Calculation. The index uses the following formula:

On any trading date, t , the index is calculated as follows using the component indices as detailed on the prior pages:

$$Index_t = Index_{PB} * (1 + IndexReturn_t)$$

$$IndexReturn_t = \sum_{i=1}^n w_i R_i$$

where:

$Index_{PB}$ = Index value on the previous rebalancing date.

w_i = Weight of an asset class i .

R_i = Cumulative return of the representative asset class i at t from the previous rebalancing date.

Rebalancing. The index is rebalanced quarterly. The weight of each underlying index is reset to 50% of the total index weight after the close on the third Friday of March, June, September and December.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

S&P/ASX MidCap 50 and Small Ordinaries Daily 50/50 Blend Index TR

Index Objective. The index is designed to simulate a portfolio consisting of a position with a 50% index weight in each of the underlying indices.

Underlying Indices. S&P/ASX MIDCAP 50 (TR) and S&P/ASX SMALL ORDINARIES (TR). For information on the underlying indices, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Underlying Index	Index Code
S&P/ASX MIDCAP 50 (TR)	TR
S&P/ASX SMALL ORDINARIES (TR)	TR

Index Calculation. The index uses the following formula:

On any trading date, t , the index is calculated as follows using the component indices as detailed on the prior pages:

$$Index_t = Index_{PB} * (1 + IndexReturn_t)$$

$$IndexReturn_t = \sum_{i=1}^n w_i R_i$$

where:

$Index_{PB}$ = Index value on the previous rebalancing date.

w_i = Weight of an asset class i .

R_i = Cumulative return of the representative asset class i at t from the previous rebalancing date.

Rebalancing. The index is rebalanced daily. The weight of each underlying index is reset to 50% of the total index weight on a daily basis.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P/ASX Mid Small Ex A-REIT Index

Index Objective. The index measures the performance of the underlying index, excluding A-REIT companies classified as part of the Equity Real Estate Investment Trusts (GICS: 601010) and Mortgage Real Estate Investment Trusts (GICS: 402040) industries.

Underlying Index. S&P/ASX Mid-Small. For information on the underlying index, please refer to the S&P/ASX Australian Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, excluding A-REIT companies classified as part of the Equity Real Estate Investment Trusts (GICS: 601010) and Mortgage Real Estate Investment Trusts (GICS: 402040) industries, are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in Australian dollars.

S&P Australia REIT 7% Capped Index (Custom)

Index Objective. The index measures the performance of the constituents of the underlying index, subject to a 7.0% weight cap.

Underlying Index. S&P Australia REIT (US Dollar). For information on the underlying index, please refer to the S&P Property Indices Methodology at www.spdji.com.

Index Eligibility. Constituents of the underlying index are eligible for index inclusion.

Index Construction. See Index Eligibility.

Index Additions. Additions to the underlying index are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, no single stock's weight can exceed 7.0%.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month. Any intra-quarter addition to the index is added at the stock's float-adjusted market capitalization and capped at the next rebalancing, if necessary.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. and Australian dollars.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P/JPX Dividend Aristocrats Index USD Hedged Net Total Return (WHT 15.315%)

Index Objective. The index measures the net total return performance of the constituents of the underlying index where dividends are reinvested after the deduction of a 15.315% withholding tax. The index is hedged against fluctuations of the U.S. dollar and the amount hedged is adjusted on a monthly basis.

Underlying Index. S&P/JPX Dividend Aristocrats Index. For information on the underlying index, please refer to the S&P/JPX Dividend Aristocrats Methodology available at www.spdji.com.

Index Eligibility. The index is comprised of the constituents of the underlying index.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

Tax Rate. The withholding tax rate used in the calculation of the index is 15.315%.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

Hedging. The index is calculated by hedging beginning-of-period balances using rolling one-month forward contracts. For information on the monthly currency hedged calculation, please refer to the S&P Dow Jones Indices' Index Mathematics Methodology available at www.spdji.com.

S&P Japan Shariah Top 20 Index

Index Objective. The index measures the performance of 20 of the largest constituents of the underlying index.

Underlying Index. S&P Japan BMI Shariah. For information on the underlying index, please refer to the S&P Shariah Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index are eligible for index inclusion.

Index Construction. At the annual reconstitution, the 20 largest constituents of the underlying index, based on full market capitalization, are selected for index inclusion.

Index Additions. Outside of the annual reconstitution, replacement stocks are added to the index as described in Index Deletions.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously. If a constituent is deleted between reconstitutions, the next largest stock in the underlying index is added as a replacement in order to maintain a constituent count of 20.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Rebalancing. The index is reconstituted annually effective prior to the open of the Monday following the third Friday of September. The reconstitution reference date for eligibility screening is after the close of the Wednesday prior to the second Friday of the reconstitution month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars, Japanese yen and Malaysian ringgit.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P Japan Yield Weighted Index

Index Objective. The index is designed to measure the performance of all dividend-paying stocks that are constituents of the underlying indices.

Underlying Indices. S&P Japan BMI and Tokyo Stock Price Index (TOPIX).¹⁵ For information on the S&P Japan BMI please refer to the S&P Global BMI, S&P/IFCI Methodology available at www.spdji.com.

Index Eligibility. To qualify for index membership, a stock must be a constituent of both underlying indices and must have an indicated dividend on the rebalancing reference date.

Additions. No additions are made to the index between rebalancings.

Deletions. Stocks removed from the S&P Japan BMI due to acquisitions, mergers, bankruptcies and suspensions are removed from the index at the same time. Stocks removed from at least one of the underlying indices due to reconstitutions are removed from the index at the next monthly index rebalancing.

Constituent Weightings. Each company is weighted by the product of its Indicated Annual Dividend Yield and its float-adjusted market capitalization. The reference date for prices used in the weighting process is the adjusted open price three business days prior to the last business day of the month.

Rebalancing. The index is reviewed and rebalanced on a monthly basis. Changes resulting from the rebalancing are implemented at the open of the first business day of the month.

Index Maintenance. All corporate action treatments follow the underlying S&P Japan BMI index.

Currency of Calculation. The index is calculated in Japanese yen.

¹⁵ The TOPIX is calculated and published by the Tokyo Stock Exchange (TSE) and is a float-adjusted market capitalization weighted index that is calculated based on all the domestic common stocks listed on the First Section of the TSE. For more information on the TOPIX, please refer to the Japan Exchange Group (JPX) Web site at www.jpx.co.jp/english/.

S&P/NZX 50 Ex Genesis Energy Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding Genesis Energy Limited (NZX: GNE).

Underlying Index. S&P/NZX 50 Index. For information on the underlying index, please refer to the S&P/NZX New Zealand Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index, excluding GNE, are eligible for index inclusion.

Index Construction. See Index Eligibility.

Index Additions/Deletions. Any constituent change to the underlying index is applied simultaneously to the index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in New Zealand dollars.

S&P/NZX All Real Estate Ex PCT Capital Index

Index Objective. The index measures the performance of the real estate constituents of the underlying index, excluding Precinct Properties New Zealand Ltd. (NZX: PCT).

Underlying Index. S&P/NZX All Index. For information on the underlying index, please refer to the S&P/NZX New Zealand Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are real estate companies classified in the Real Estate (GICS: 6010) industry group are eligible for index inclusion, excluding PCT.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. The index is weighted by float-adjusted market capitalization.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in New Zealand dollars.

S&P Asia Infrastructure Index Ex Japan, Oil & Gas Drilling and Oil & Gas Equipment & Services Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding Japanese stocks and also excluding stocks in the Oil & Gas Drilling and Oil & Gas Equipment & Services sub-industries.

Underlying Index. S&P Asia Infrastructure Index. For information on the underlying index, please refer to the S&P Thematic Indices Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index that are domiciled in Japan or are classified as part of the Oil & Gas Drilling (GICS: 10101010) and Oil & Gas Equipment & Services (GICS: 10101020) sub-industries are not eligible for index inclusion. All other constituents of the underlying index are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

GICS Reclassification. Changes as a result of a constituent's GICS reclassification follow the rules of the underlying index.

Constituent Weightings. Constituents are weighted using the same process as the underlying index. .

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars and Japanese Yen.

S&P Asia Ex Japan Small and Mid Cap Index

Index Objective. The index measures the performance of up to 200 of the largest small and mid cap companies of the underlying index subject to diversification rules as detailed below.

Underlying Indices. S&P Pan Asia SmallCap and S&P Pan Asia MidCap Indices. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Methodology available at www.spdji.com.

Index Eligibility. Index constituents are drawn from the underlying indices.

Index Construction. The index consists of a maximum of 200 stocks – the 100 largest Small Cap companies and the 100 largest Mid Cap companies determined as follows:

- Constituents of each underlying index are categorized by size (Small Cap and Mid Cap) and domicile.
- Constituents are then ranked by full market capitalization and the largest 100 stocks of each size category (Small Cap and Mid Cap) are selected for index inclusion, subject to domicile eligibility and rank restrictions defined by the table below:

Domicile	Full Market Cap Rank
Malaysia	Top 20
China (H Shares only)	Top 10
Hong Kong	Top 10
Indonesia	Top 10
Philippines	Top 10
Singapore	Top 10
South Korea	Top 10
Taiwan	Top 10
Thailand	Top 10

Index Additions. No additions to the index are made between annual reconstitutions. Spin-offs from current index constituents are added to the index on the same effective date as the underlying indices and are then removed from the index after one day of regular way trading.

Index Deletions. Constituents removed from the underlying indices are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each reconstitution, each stock's weight in the index is capped at 10% of the overall index. The aggregate weight of all Small Cap and Mid Cap companies in the index is set to 50%, respectively.

Rebalancing. The index is reconstituted annually effective prior to the open of the Monday following the third Friday of September. The reconstitution reference date for eligibility screening is the close of the Wednesday prior to the second Friday of the reconstitution month. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the reconstitution month.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars and Malaysian ringgit.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

S&P 500 in TTM Rates JPY Hedged Index

Index Objective. The index measures the performance of the underlying index hedged against currency fluctuations.

Underlying Index. S&P 500 (Index Code: 500). For information on the underlying index, please refer to the S&P U.S. Indices Methodology available at us.spindices.com.

Currency of Calculation. The index is calculated in Japanese yen.

Exchange Rate. Index values are calculated using TTM (Telegraphic Transfer Midrate) foreign exchange rates from the Bank of Tokyo Mitsubishi. Index values are published the day following the calculation date using TTM rates of T+1.

Holiday Schedule. The index is calculated when the Japan equity markets are open. A complete holiday schedule for the year is available at www.spdji.com.

Rebalancing. The index is rebalanced monthly. The amount required to be hedged is determined by TTM rate on the last business day (LBD) of Japan and the underlying index value on "LBD-1". In case there is no underlying index value on LBD-1 due to US holidays, the most recent index value is used.

Hedging. The index daily return series are computed by interpolating between the spot price and the forward price.

For each hedge month m , there are $d = 1, 2, 3 \dots D$ business days.

md is day d for hedge month m and $m0$ is the last business day of the hedge month $m - 1$.

F_{Jmd} = the interpolated forward rate as of day d of month m .

S_m = the spot rate in Japanese yen per US dollar (JPY/USD).

F_m = the forward rate in Japanese yen per US dollar (JPY/USD).

HR_{md} = the hedge return (%).

SPI_{E_m} = the underlying index level in Japanese yen.

SPI_{EH_m} = the hedged index level.

$$F_{Jmd} = S_{md} + \left(\frac{D-d}{D}\right) * (F_{md} - S_{md})$$

$$HR_{md} = \frac{S_{m0}}{F_{m0}} - \frac{S_{m0}}{F_{Jmd}}$$

$$SPI_{EH_{md}} = SPI_{EH_{m0}} * \left(\frac{SPI_{E_{md}}}{SPI_{E_{m0}}} + HR_{md}\right)$$

DJIATTM Japanese Yen Hedged Index, Dow Jones Industrial Average JPY Hedged (TTM) (Japan Calendar) Index¹⁶

Index Objective. The index measures the performance of the underlying index, hedged against currency fluctuations.

Underlying Index. Dow Jones Industrial Average (Index Code: DJI). For information on the underlying index, please refer to the Dow Jones Industrials Index Methodology available at www.spdji.com.

Currency of Calculation. The index is calculated in Japanese yen.

Exchange Rate. Index values are calculated using TTM (Telegraphic Transfer Midrate) foreign exchange rates from the Bank of Tokyo Mitsubishi. Index values are published the day following the calculation date using TTM rates of T+1.

Holiday Schedule. The index is calculated when the Japan equity markets are open. A complete holiday schedule for the year is available at www.spdji.com.

Rebalancing. The index is rebalanced monthly. The amount required to be hedged is determined by TTM rate on the first business day (FBD) of Japan and the underlying index value on "FBD-1". In case there is no underlying index value on FBD-1 due to US holidays, the most recent index value is used.

Hedging. The index daily return series are computed by interpolating between the spot price and the forward price.

For each hedge month m , there are $d = 1, 2, 3, \dots, D$ business days.

md is day d for hedge month m and $m0$ is the last business day of the hedge month $m - 1$.

$F_{I_{md}}$ = the interpolated forward rate as of day d of month m .

S_m = the spot rate in Japanese yen per US dollar (JPY/USD).

F_m = the forward rate in Japanese yen per US dollar (JPY/USD).

HR_{md} = the hedge return (%).

SPI_{E_m} = the underlying index level in Japanese yen.

SPI_{EH_m} = the hedged index level.

$$F_{I_{md}} = S_{md} + \left(\frac{D-d}{D}\right) * (F_{md} - S_{md})$$

$$HR_{md} = \frac{S_{m0}}{F_{m0}} - \frac{S_{m0}}{F_{I_{md}}}$$

$$SPI_{EH_{md}} = SPI_{EH_{m0}} * \left(\frac{SPI_{E_{md}}}{SPI_{E_{m0}}} + HR_{md}\right)$$

¹⁶ The indices are identical but for their respective index histories due to the differing index value calculation and publication rule as described for the DJIATTM Japanese Yen Hedged Index in the Methodology Changes section on the following page.

Methodology Changes:

Change	(After Close)	Previous	Updated
Index Calendar Change	05/31/2017	Index values were calculated and published on all calendar weekdays regardless of market holidays.	Index values are calculated and published on Japan trading days only.

S&P Global BMI * 70% + S&P China Ex-A-B-Shares* 30% Index

Index Objective. The index measures the performance of the constituents of the underlying index, excluding certain companies and subject to an alternate weighting scheme, all defined below.

Underlying Index. S&P Global BMI. For information on the underlying index, please refer to the S&P Global BMI, S&P/IFCI Index Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index listed on mainland China's two stock exchanges, the Shanghai and Shenzhen Stock Exchanges, are not eligible for index inclusion. All other constituents of the underlying index are eligible for index inclusion.

Index Construction. The index is comprised of the constituents of the underlying index that meet the Index Eligibility criteria.

Index Additions. Additions to the underlying index that meet the eligibility criteria are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying index are removed from the index simultaneously.

Constituent Weightings. The index is weighted by float-adjusted market capitalization. At each rebalancing, the aggregate weight of all stocks domiciled in China is set to 30%. The aggregate weight of all non-China domiciled stocks is set to 70%.

Rebalancing. The index is rebalanced quarterly, effective prior to the open of the Monday following the third Friday of March, June, September, and December. The reference date for prices used in the weighting process is the close of the Wednesday prior to the second Friday of the rebalancing month.

Currency of Calculation. The index is calculated in U.S. dollars and Chinese renminbi.

Exchange Rate. The index uses the same foreign exchange rate as the underlying index.

Dow Jones Sukuk Ex-HK USD1B 25% Capped Index (USD) (Custom)

Objective. The index¹⁷ measures the performance of the largest constituents of the underlying index with a minimum par amount of USD \$1,000,000,000, excluding those with a country of risk of Hong Kong.

Underlying Index. Dow Jones Sukuk Total Return Index (ex-reinvestment). For information on the underlying index, please refer to the Dow Jones Sukuk Total Return Index (ex-Reinvestment) Methodology available at www.spdji.com.

Index Eligibility. Constituents of the underlying index must meet the following criteria to be eligible for index inclusion:

- Have a minimum par amount outstanding of USD \$1,000,000,000.
- Have a maturity date greater than one year from the rebalancing date.
- Be issued from a country of risk other than Hong Kong.

Index Construction. At each rebalancing, the index is composed of the constituents of the underlying index that satisfy the criteria as detailed in Index Eligibility.

Index Weighting. The index is market value weighted, subject to a 25% country of risk weight cap. At each rebalancing, any country (determined by country of risk) that exceeds 25% of the market value of the uncapped index is capped at 25%. Any excess weight is redistributed on a pro-rata basis to all other uncapped country's bonds. This process is repeated iteratively until no country exceeds the 25% restriction. Any capping is performed as of the rebalancing reference date.

Index Additions. No additions are made to the index between rebalancings.

Index Deletions. Constituents removed from the underlying index are removed from the index at the next rebalancing.

Index Maintenance. The index rebalancing and rebalancing reference dates are the same as the underlying index.

Currency of Calculation. The index is calculated in U.S. dollars.

Country of Risk. Country of Risk data considers revenue by geography, company headquarters country, security listing country and filing currency country to assign country of risk. If country of risk data is not available, country of domicile is used. Data is provided by Thomson Reuters StarMine risk analysis.

¹⁷ Prior to 03/13/2018, the index name was Dow Jones Sukuk Ex-Hong Kong 1-Year USD1 Billion Par 25% Capped Country Risk Index (USD) (Custom).

S&P Dow Jones Indices' Contact Information

Contact Information

For questions regarding an index, please contact: index_services@spglobal.com.

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