



# iINDEX Research Equity Indices Methodology

## March 2024

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# Introduction

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## **About iINDEX Research**

iINDEX Research and Development is a fast-growing, cutting-edge index provider, headquartered in Tel-Aviv center (Midtown Tower). Since 2015, we develop innovative indexes for ETFs and investment products for leading financial institutions in Israel and worldwide. Our indexes are used in more than 200 different regulated passive investment vehicles: ETF, Tracking Index Funds and passive managed Pension funds.

## **About This Document**

This document is published to serve as a guidebook of the methodology adopted in the construction, calculation, and management of the index. Any methodological changes or alterations to this document are performed by the iINDEX Research Indexes Committee. The index is owned, calculated, administered, and disseminated by iINDEX Research and Development Indices LTD.

## General Eligibility Criteria

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For each rebalancing schedule, all index constituents must meet the following eligibility criteria on cut-off date:

- All securities prices (including end of day levels) are regularly and publicly published in stock exchanges.
- A security that been moved to an OTC market is excluded.
- A security been initiated with trading suspension and/or delisting proceedings is excluded.
- Only securities from the following types: Common Stocks, Preferred Stocks, Limited Partnerships (LPs), Master Limited Partnerships (MLPs), Real Estate Investment Trusts (REITs) and American Depositary Receipts (ADRs) are eligible.
- The iINDEX Research Indexes Committee may determine that the liquidity or the volatility conditions of a particular security do not allow it to be included in the index.
- A security of a company that is part of a list of companies that have been subject to investment sanctions by the US government (including US Presidential Order 13959 prohibiting investment in certain Chinese companies), United Nations, UK government or the European Union is excluded.

# Global 100 iNDEX

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## **Index Description**

The index is designed to measure the performance of the largest 100 companies in the world by market capitalization that meet all eligibility criteria of the index.

## **Index Identifiers**

Index Symbols: INDX6100 (NTR) & INDX6101 (TR)

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Singapore.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or SGD.
- A minimum 20% float is required on cut-off date.
- A minimum 10 Billion USD market capitalization is required on cut-off date.
- A minimum of 1 Million USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 100 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers from the same country, excluding USA, will not exceed 10 on cut-off date.
- The selection of securities from the same country will be performed according to the market capitalization of all securities from the same country that meet all the threshold eligibility criteria of the index.
- The number of all issuers classified in the same sector will not exceed 30 on cut-off date.
- The selection of securities from the same sector will be performed according to the market capitalization of all securities classified in the same sector that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 20/02/2024.
- Index Base Date: 29/12/2016.

- Index Base Value: 1,000.
- Index Tax Type: NTR & TR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 6%.
- Constituent Weight Min: 0.25%.
- Sector Weight Cap: 40%.

# Global 50 ex US iNDEX

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## **Index Description**

The index is designed to measure the performance of the largest 50 ex US companies in the world by market capitalization that meet all eligibility criteria of the index.

## **Index Identifiers**

Index Symbols: INDX6150 (NTR) & INDX6151 (TR)

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Singapore.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or SGD.
- Issuers affiliated to USA according to the geographical classification by index provider are excluded.
- A minimum 20% float is required on cut-off date.
- A minimum 10 Billion USD market capitalization is required on cut-off date.
- A minimum of 1 Million USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 50 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers from the same country will not exceed 10 on cut-off date.
- The selection of securities from the same country will be performed according to the market capitalization of all securities from the same country that meet all the threshold eligibility criteria of the index.
- The number of all issuers classified in the same sector will not exceed 20 on cut-off date.
- The selection of securities from the same sector will be performed according to the market capitalization of all securities classified in the same sector that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 20/02/2024.

- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR & TR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 8%.
- Constituent Weight Min: 0.25%.
- Sector Weight Cap: 40%.

# World Value iNDEX

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## **Index Description**

The index is designed to represent the performance of companies ranked among the highest stock value rating.

## **Index Identifiers**

Index Symbols: INDX6145 (NTR) & INDX6147 (TR)

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Singapore.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or SGD.
- A minimum 20% float is required on cut-off date.
- A minimum 2 Billion USD market capitalization is required on cut-off date.
- A minimum of 1 Million USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 180 on cut-off date.
- All eligible securities are ranked by their market capitalization on cut-off date.
- The largest 1,000 companies by market cap are ranked by Value Ranking on cut-off date.
- The selection of securities will be performed according to the highest ranking by P/B, P/E and EV/EBITDA ("Value Rating") of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers from the same country, excluding USA, will not exceed 10 on cut-off date.
- The selection of securities from the same country will be performed according to the Value Ranking of all securities from the same country that meet all the threshold eligibility criteria of the index.
- The number of all issuers classified in the same sector will not exceed 40 on cut-off date.
- The selection of securities from the same sector will be performed according to the Value Ranking of all securities classified in the same sector that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 17/06/2022.

- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR & TR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 3%
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# World Growth iNDEX

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## **Index Description**

The index is designed to represent the performance of companies ranked among the highest growth rating.

## **Index Identifiers**

Index Symbols: INDX6146 (NTR) & INDX6148 (TR)

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Singapore.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or SGD.
- A minimum 20% float is required on cut-off date.
- A minimum 2 Billion USD market capitalization is required on cut-off date.
- A minimum of 1 Million USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 180 on cut-off date.
- All eligible securities are ranked by their market capitalization on cut-off date.
- The largest 1,000 companies by market cap are ranked by Growth Ranking on cut-off date.
- The selection of securities will be performed according to the highest ranking by ROA and Future Growth expectations ("Growth Rating") of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers from the same country, excluding USA, will not exceed 10 on cut-off date.
- The selection of securities from the same country will be performed according to the Growth Ranking of all securities from the same country that meet all the threshold eligibility criteria of the index.
- The number of all issuers classified in the same sector will not exceed 40 on cut-off date.
- The selection of securities from the same sector will be performed according to the Growth Ranking of all securities classified in the same sector that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 17/06/2022.

- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR & TR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 3%
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# US Momentum iNDEX

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## **Index Description**

The index is designed to represent the performance of companies traded in US markets and ranked among the highest stock momentum rating. Index constituents are examined and rebalanced on a quarterly basis.

## **Index Identifiers**

Index Symbols: INDX6227 (NTR) & INDX6228 (TR)

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- A minimum 20% float is required on cut-off date.
- A minimum 2 Billion USD market capitalization is required on cut-off date.
- A minimum of 1 Million USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 180 on cut-off date.
- All eligible securities are ranked by their market capitalization on cut-off date.
- The largest 750 companies by market cap are ranked by Stock Momentum Ranking on cut-off date.
- A security that is included in the top decile of 2 of the following parameters: (1) Price-to-Sales ratio ("extreme sales multiplier"); (2) Total-Debt-to-Total-Assets ratio ("extreme level of leverage"); (3) Standard Deviation in the 12 months prior to cut-off date ("extreme stock volatility") is excluded.
- All securities that meet clauses (b) and (c) above are ranked by Stock Momentum Ranking and by their GICS Sector. Only the top 40\* companies ranked by Stock Momentum Ranking in each sector are eligible for the final index universe.
- All securities which met all criteria above ranked by Stock Momentum Ranking and the top 180\* companies compose the index universe for the upcoming rebalancing.

\* The iNDEX Research Indexes Committee will define the maximum number of companies that can be included in the index and the maximum number of companies per GICS Sector that can be included in the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Quarterly, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 17/06/2022.

- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR & TR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 3%.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# US Large Cap Sector Momentum iNDEX

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## **Index Description**

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## **Index Identifiers**

Index Symbols: INDX6222

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are affiliated to USA according to the geographical classification by index provider.
- A minimum 20% float is required on cut-off date.
- A minimum 10 Billion USD market capitalization is required on cut-off date.
- A minimum of 1 Million USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 55 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers classified in the same sector will not exceed 5 on cut-off date.
- The selection of securities from the same sector will be performed according to the market capitalization of all securities classified in the same sector that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Quarterly, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 31/12/2022.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 10%.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# US Momentum Pricing Model iINDEX

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## **Index Description**

The index is designed to measure the performance of US companies, where each sector represented by the largest 5 securities by market capitalization, with a weight biased to companies from sectors with the highest momentum pricing rating.

## **Index Identifiers**

Index Symbols: INDX6223

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are affiliated to USA according to the geographical classification by index provider.
- A minimum 20% float is required on cut-off date.
- A minimum 10 Billion USD market capitalization is required on cut-off date.
- A minimum of 1 Million USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 55 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers classified in the same sector will not exceed 5 on cut-off date.
- The selection of securities from the same sector will be performed according to the market capitalization of all securities classified in the same sector that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Quarterly, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 13/11/2023.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.

- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# US Value Equities iNDEX

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## **Index Description**

The index is designed to measure the performance of 80 US companies with the highest value rating.

## **Index Identifiers**

Index Symbols: INDX6221

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- A minimum 20% float is required on cut-off date.
- A minimum 1 Billion USD market capitalization is required on cut-off date.
- A minimum of 1 Million USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 80 on cut-off date.
- All eligible securities are ranked by their market capitalization on cut-off date.
- The largest 1,000 companies by market cap are ranked by Value Ranking on cut-off date.
- The selection of securities will be performed according to the Value Ranking of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers classified in the same sector will not exceed 15 on cut-off date.
- The selection of securities from the same sector will be performed according to the Value Ranking of all securities classified in the same sector that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 28/01/2022.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: 30%.

# US Value Equities Balanced Sectors iNDEX

---

## **Index Description**

The index is designed to measure the performance of companies traded in US exchanges based on value parameters with a weight balance between the major sectors.

## **Index Identifiers**

Index Symbols: INDX6219

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- A minimum 10% float is required on cut-off date.
- A minimum 1 Billion USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 55 on cut-off date.
- All eligible securities are ranked by their market capitalization on cut-off date.
- The largest 50 companies by market cap on each sector are ranked by Value Ranking on cut-off date.
- The selection of securities will be performed according to the value score of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers classified in the same sector will not exceed 5 on cut-off date.
- The selection of securities from the same sector will be performed according to the value score of all securities classified in the same sector that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 10/05/2021.
- Index Base Date: 31/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.

- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 5%
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Europe Top15 iNDEX

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## **Index Description**

The index is designed to measure the performance of top 15 European companies.

## **Index Identifiers**

Index Symbols: INDX6301

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, REITs or ADRs.
- Securities are listed on stock exchanges in the following countries: USA, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway or Finland.
- Securities are denominated in the following currencies: USD, GBP, EUR, CHF, SEK, DKK or NOK.
- Issuers are affiliated to European countries according to the geographical classification by index provider.
- Issuers that have not distributed a consecutive dividend in each of the 5 years prior to the cut-off date are excluded.
- A minimum 10% float is required on cut-off date.
- A minimum 1 Billion EUR market capitalization is required on cut-off date.
- A minimum of 1 Million EUR average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 15 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers from the same country will not exceed 7 on cut-off date.
- The number of all issuers from the same sector will not exceed 7 on cut-off date.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 18/04/2024.
- Index Base Date: 31/12/2018.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: EUR.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 15%.

- Constituent Weight Min: 0.25%.
- Sector Weight Cap: 50%.
- Country Weight Cap: 50%.

# Japan 50 Dividend iNDEX

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## **Index Description**

The index is designed to measure the performance of top 50 Japanese companies traded in Japan and which have distributed dividends in the last 5 years.

## **Index Identifiers**

Index Symbols: INDX6801

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks.
- Securities are listed on stock exchanges in the following countries: Japan.
- Securities are denominated in the following currencies: JPY.
- Issuers are affiliated to Japan according to the geographical classification by index provider.
- Issuers that have not distributed a consecutive dividend in each of the 5 years prior to the cut-off date are excluded.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Billion JPY market capitalization is required on cut-off date.
- A minimum of 100 Million JPY average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 50 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 28/03/2024.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: JPY.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 5%.
- Constituent Weight Min: 0.25%.

- Sector Weight Cap: None.

# Top10 Tech iNDEX

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## **Index Description**

The index is designed to measure the performance of top 10 growing companies traded in US exchanges and focused on tech activities.

## **Index Identifiers**

Index Symbols: INDX6213

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Semiconductors; Hardware; Software; Technology and Online Services; Electric Cars Manufactures; Communications Equipment and Services.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 10 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 23/11/2020.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Equal Weighted.
- Constituent Weight Cap: 15%.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# US Big Tech 30 iNDEX

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## **Index Description**

The index is designed to measure the performance of top 30 companies traded in US exchanges and focused on tech activities.

## **Index Identifiers**

Index Symbols: INDX6202

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are affiliated to USA according to the geographical classification by index provider.
- Issuers are operating in the following activities as classified by index provider: Semiconductors; Hardware; Software; Technology and Online Services; Electric Cars Manufactures; Communications Equipment and Services.
- A minimum 10% float is required on cut-off date.
- A minimum 10 Billion USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 30 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 01/06/2020.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# China Big Tech 30 iINDEX

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## **Index Description**

The index is designed to measure the performance of top 30 Chinese companies traded in Hong-Kong or US exchanges and focused on tech activities.

## **Index Identifiers**

Index Symbols: INDX6702

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: Hong Kong or USA.
- Securities are denominated in the following currencies: HKD or USD.
- Issuers are affiliated to China (including Hong Kong) according to the geographical classification by index provider.
- Issuers are operating in the following activities as classified by index provider: Semiconductors; Hardware; Software; Technology and Online Services; Electric Cars Manufactures; Communications Equipment and Services.
- A minimum 10% float is required on cut-off date.
- A minimum 1 Billion USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 30 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 02/11/2020.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.

- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Israeli High-Tech Overseas iNDEX

---

## **Index Description**

The index is designed to measure the performance of Israeli domiciled and related companies traded in exchanges outside of Israel and focused on high-tech industries and high-tech services in Israel.

## **Index Identifiers**

Index Symbols: INDX6102

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain or Switzerland. Nevertheless, it was found that at the determining date, the aggregate weight of all shares that met all the other threshold conditions of the index and traded on a stock exchange in a particular country as stated above did not exceed 10%, all shares traded on a stock exchange in a particular country will not be included in the index.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF or CHF.
- Issuers are affiliated to Israel according to the geographical classification by index provider.
- Issuers are operating in the following activities as classified by index provider: Software, IT and Internet; Semiconductors and Hardware; Communications technologies; Health technologies; Technologies in the field of aerospace and defense; Clean Energy technologies; Fintech; Technologies in the field of agriculture (agro-tech).
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 100,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 60 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 02/11/2020.
- Index Base Date: 31/12/2015.
- Index Base Value: 1,000.

- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Israeli Wall-Street Listed iINDEX

---

## **Index Description**

The index is designed to measure the performance of Israeli domiciled and related companies traded in US exchanges located in Wall Street.

## **Index Identifiers**

Index Symbols: INDX6201

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are affiliated to Israel according to the geographical classification by index provider.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 50,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 100 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 18/06/2020.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min:

- Sector Weight Cap: None.

# Defense Industries USA & Israel iINDEX

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## **Index Description**

The index is designed to measure the performance of companies traded in US and Israeli exchanges and focused on defense industries.

## **Index Identifiers**

Index Symbols: INDX6130

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs or ADRs.
- Securities are listed on stock exchanges in the following countries: USA or Israel.
- Securities are denominated in the following currencies: USD or ILS.
- Issuers are affiliated to USA or Israel according to the geographical classification by index provider.
- Issuers are operating in the following activities as classified by index provider: Defense Manufacturers.
- A minimum 10% float is required on cut-off date.
- A minimum 40 Million USD market capitalization is required on cut-off date.
- A minimum of 10,000 ILS average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.
- The number of all issuers from the same country will not exceed 25 on cut-off date.
- The selection of securities from the same country will be performed according to the market capitalization of all securities from the same country that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 23/10/2023.
- Index Base Date: 04/08/2018.
- Index Base Value: 1,000.
- Index Tax Type: NTR.

- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 10%.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global Semiconductors EW iNDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on semiconductors activities, equally weighted on each rebalancing date.

## **Index Identifiers**

Index Symbols: INDX6131

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: Semiconductor manufacturers and Semiconductor equipment manufactures.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 22/03/2021.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Equal Weighted.

- Constituent Weight Cap: 5%.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global Semiconductors iNDEX

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## **Index Description**

The index is designed to measure the performance of top 50 global semiconductors.

## **Index Identifiers**

Index Symbols: INDX6139

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: Semiconductor manufacturers and Semiconductor equipment manufactures.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 21/06/2021.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 5%.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global Semiconductors - AI based iINDEX

---

## **Index Description**

The index is designed to measure the performance of companies focused on Semiconductors activities based on AI classification.

## **Index Identifiers**

Index Symbols: INDX6120

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg or Finland.
- Securities are denominated in the following currencies: USD or EUR.
- Issuers are operating in the following activities as classified by index provider: Semiconductor manufacturers and Semiconductor equipment manufactures.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 60 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 02/09/2022.
- Index Base Date: 31/12/2019.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.

- Constituent Weight Cap: 3%.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Asia Semiconductors iNDEX

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## **Index Description**

The index is designed to measure the performance of companies traded in Asian exchanges and focused on Semiconductors activities.

## **Index Identifiers**

Index Symbols: INDX6709

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks.
- Securities are listed on stock exchanges in the following countries: Japan, Hong Kong, China, Taiwan, South Korea or Singapore.
- Securities are denominated in the following currencies: JPY, HKD, CNY, TWD, KRW or SGD.
- Issuers are affiliated to Asian countries according to the geographical classification by index provider.
- Issuers are operating in the following activities as classified by index provider: Semiconductor manufacturers and Semiconductor equipment manufactures.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 22/02/2021.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# US Semiconductors Top10 iNDEX

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## **Index Description**

The index is designed to measure the performance of top 10 Semiconductors companies traded in US exchanges.

## **Index Identifiers**

Index Symbols: INDX6217

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Semiconductor manufacturers and Semiconductor equipment manufactures.
- A minimum 10% float is required on cut-off date.
- A minimum 1 Billion USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 10 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 22/03/2021.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Semiconductors Equipment iNDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on semiconductors equipment activities.

## **Index Identifiers**

Index Symbols: INDX6129

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: Semiconductor equipment manufactures.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 15/03/2021.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global Cybersecurity EW iNDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on cybersecurity activities.

## **Index Identifiers**

Index Symbols: INDX6116

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: Cybersecurity.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 03/12/2021.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Equal Weighted.
- Constituent Weight Cap: 5%.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# US Cybersecurity - AI based iNDEX

---

## **Index Description**

The index is designed to measure the performance of companies focused on cybersecurity activities based on AI classification.

## **Index Identifiers**

Index Symbols: INDX6225

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Cybersecurity.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 50 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 17/01/2022.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Equal Weighted.
- Constituent Weight Cap: 6%.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Cloud Computing Cybersecurity iNDEX

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## **Index Description**

The index is designed to measure the performance of companies traded in US exchanges and focused on cybersecurity for cloud computing activities.

## **Index Identifiers**

Index Symbols: INDX6205

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Cloud Network Security; cybersecurity; IT security and compatibility when working in a cloud environment; Development and management of platforms for evaluating cyber exposures in remote access.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 18/06/2020.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap:
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# Work From Home iINDEX

---

## **Index Description**

The index is designed to measure the performance of companies traded in US exchanges and focused on developing and supplying remote tools to enable Work from Home.

## **Index Identifiers**

Index Symbols: INDX6203

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Online Workspace Platforms; Communications Equipment; Organizations Software.
- A minimum 10% float is required on cut-off date.
- A minimum 1 Billion USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 50 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 18/06/2020.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Cloud Computing iINDEX

---

## **Index Description**

The index is designed to measure the performance of companies traded in US exchanges and focused on cloud computing activities.

## **Index Identifiers**

Index Symbols: INDX6207

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Cloud Computing.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 11/08/2020.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# eGaming iNDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on electronic gaming activities.

## **Index Identifiers**

Index Symbols: INDX6107

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: Video games developers; Video game consoles manufactures.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 10/07/2020.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Digital Payments iINDEX

---

## **Index Description**

The index is designed to measure the performance of companies focused on digital payments activities.

## **Index Identifiers**

Index Symbols: INDX6106

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK or ILS.
- Issuers are operating in the following activities as classified by index provider: Digital Payments.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 18/06/2020.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# US Banks Mega 20 iINDEX

---

## **Index Description**

The index is designed to measure the performance of 20 banks traded in US exchanges and focused on traditional banking activities.

## **Index Identifiers**

Index Symbols: INDX6220

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are affiliated to USA according to the geographical classification by index provider.
- Issuers are operating in the following activities as classified by index provider: US traditional banks.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 20 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 01/07/2022.
- Index Base Date: 01/06/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global Exchanges iNDEX

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## **Index Description**

The index is designed to measure the performance of exchanges stocks on developed markets.

## **Index Identifiers**

Index Symbols: INDX6108

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or ILS.
- Issuers are operating in the following activities as classified by index provider: Securities and Commodities Exchanges.
- A minimum 10% float is required on cut-off date.
- A minimum 1 Billion USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 20 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 03/08/2020.
- Index Base Date: 31/12/2015.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# US Residential REIT Top10 iINDEX

---

## **Index Description**

The index is designed to measure the performance of top 10 REITs traded in US exchanges and focused on residential properties.

## **Index Identifiers**

Index Symbols: INDX6212

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: REITs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Residential REITs.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 10 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 05/07/2021.
- Index Base Date: 31/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# US Shopping Centers REIT iNDEX

---

## **Index Description**

The index is designed to measure the performance of REITs traded in US exchanges and focused on retail and commercial properties.

## **Index Identifiers**

Index Symbols: INDX6214 (NTR) & INDX6218 (TR)

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: REITs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Retail REITs; Commercial REITs.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 30 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 23/11/2020.
- Index Base Date: 31/12/2015.
- Index Base Value: 1,000.
- Index Tax Type: NTR & TR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# China Consumers iNDEX

---

## **Index Description**

The index is designed to measure the performance of Chinese companies traded in Hong-Kong or US exchanges and focused consumer activities.

## **Index Identifiers**

Index Symbols: INDX6704

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: Hong Kong or USA.
- Securities are denominated in the following currencies: HKD or USD.
- Issuers are affiliated to China (including Hong Kong) according to the geographical classification by index provider.
- Issuers are classified as Consumer Staples or Consumer Discretionary according to the industry classification by index provider.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 14/12/2020.
- Index Base Date: 31/12/2015.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# Global Food Manufacturers Top10 iNDEX

---

## **Index Description**

The index is designed to measure the performance of top 10 global food manufacturers.

## **Index Identifiers**

Index Symbols: INDX6137

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK or ILS.
- Issuers are operating in the following activities as classified by index provider: food manufacturers.
- A minimum 10% float is required on cut-off date.
- A minimum 1 Billion USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 10 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 31/05/2021.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Food Brands Top 10 iINDEX

---

## **Index Description**

The index is designed to measure the performance of top 10 companies focused on food brands activities.

## **Index Identifiers**

Index Symbols: INDX6113

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK or ILS.
- Issuers are operating in the following activities as classified by index provider: food & beverage manufacturers, restaurants & bars.
- A minimum 10% float is required on cut-off date.
- A minimum 1 Billion USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 10 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 03/12/2021.
- Index Base Date: 31/05/2015.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# Pets Care iNDEX

---

## **Index Description**

The index is designed to measure the performance of companies focused on pets care activities.

## **Index Identifiers**

Index Symbols: INDX6105

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK or ILS.
- Issuers are operating in the following activities as classified by index provider: Pets food and medical equipment; Pets specialized retailing; Veterinary medications and services.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 14/12/2020.
- Index Base Date: 31/12/2019.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# Digital Health iINDEX

---

## **Index Description**

The index is designed to measure the performance of companies traded in US exchanges and focused on Digital Health activities.

## **Index Identifiers**

Index Symbols: INDX6211

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Medical Devices; Health Data Analysis; Digital Health Services; Telemedicine.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 12/11/2020.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global FoodTech iNDEX

---

## **Index Description**

The index is designed to measure the performance of companies focused on FoodTech.

## **Index Identifiers**

Index Symbols: INDX6136

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: FoodTech.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 05/08/2021.
- Index Base Date: 31/12/2018.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 6%.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# Global FoodTech - AI based iNDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on FoodTech activities based on AI classification.

## **Index Identifiers**

Index Symbols: INDX6140

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, MLPs or ADRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: FoodTech.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 50 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 10/06/2022.
- Index Base Date: 31/12/2019.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 5%.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Electric Vehicle iINDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on developing electric vehicles.

## **Index Identifiers**

Index Symbols: INDX6114

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Singapore.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or SGD.
- Issuers are operating in the following activities as classified by index provider: electric vehicles.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 14/02/2020.
- Index Base Date: 28/03/2019.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.

- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Travel iINDEX

---

## **Index Description**

The index is designed to measure the performance of companies traded in US exchanges and focused on travel activities.

## **Index Identifiers**

Index Symbols: INDX6208

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Hotels & Resorts; Casinos; Cruise lines; Airlines; Passenger transportation services; Travel agents; Travel business Technologies.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 01/10/2020.
- Index Base Date: 31/12/2015.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global Green Energy - AI based iNDEX

---

## **Index Description**

The index is designed to measure the performance of companies focused on Green Energy activities based on AI classification.

## **Index Identifiers**

Index Symbols: INDX6121

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: Renewable Energy-Ecosystem; Renewable Energy-Materials; Renewable Energy-Production.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 60 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 08/07/2022.
- Index Base Date: 31/12/2018.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.

- Constituent Weight Cap: 3%.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Energy Storage iNDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on energy storage activities.

## **Index Identifiers**

Index Symbols: INDX6125

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong, Singapore or Israel.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD, SGD or ILS.
- Issuers are operating in the following activities as classified by index provider: Lithium Producers; Industrial Batteries; Energy Storage Technologies; Fuel Cell Technologies.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 08/03/2021.
- Index Base Date: 31/12/2019.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.

- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global Essential Infrastructure - AI based iNDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on Infrastructure activities based on AI classification.

## **Index Identifiers**

Index Symbols: INDX6127

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway or Finland.
- Securities are denominated in the following currencies: USD or EUR.
- Issuers are operating in the following activities as classified by index provider: Communications Infrastructure; Water Infrastructure; Energy / Electricity Infrastructure; Gas & Oil transportation Utility; Transportation Infrastructure.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 50 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 13/02/2023.
- Index Base Date: 31/12/2018.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 5%.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# US Infrastructures & Construction iNDEX

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## **Index Description**

The index is designed to measure the performance of companies traded in US exchanges and focused on civil infrastructures and construction activities.

## **Index Identifiers**

Index Symbols: INDX6206 (NTR) & INDX6216 (TR)

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: civil infrastructures and construction.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 80 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 18/06/2020.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR & TR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Air and Land Delivery iNDEX

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## **Index Description**

The index is designed to measure the performance of companies traded in US exchanges and focused on air freight & logistics and trucking activities.

## **Index Identifiers**

Index Symbols: INDX6209

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks or ADRs.
- Securities are listed on stock exchanges in the following countries: USA.
- Securities are denominated in the following currencies: USD.
- Issuers are operating in the following activities as classified by index provider: Air Freight & Logistics; Trucking.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 02/11/2020.
- Index Base Date: 31/12/2015.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: according to the "Index Weight Cap" section below.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Global Manufacturers iNDEX

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## **Index Description**

The index is designed to measure the performance of top 50 global manufacturers by revenue.

## **Index Identifiers**

Index Symbols: INDX6134

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Singapore.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or SGD.
- Issuers are operating in the following activities as classified by index provider: manufacturing activities.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 50 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 02/05/2021.
- Index Base Date: 29/12/2016.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 5%.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# Marine Shipping iNDEX

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## **Index Description**

The index is designed to measure the performance of companies focused on marine shipping activities.

## **Index Identifiers**

Index Symbols: INDX6141

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Singapore.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or SGD.
- Issuers are operating in the following activities as classified by index provider: marine shipping.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 30 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iNDEX Calculations and Corporate Events Guide" or based on iNDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 15/10/2021.
- Index Base Date: 28/12/2017.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.
- Constituent Weight Cap: 5%.
- Constituent Weight Min: 0.1%.

- Sector Weight Cap: None.

# Global Metals & Minerals Producers iINDEX

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## **Index Description**

The index is designed to measure the performance of global metals & minerals producers.

## **Index Identifiers**

Index Symbols: INDX6138

## **Index Composition terms**

On each rebalancing date, the index composition will include securities that meets all of the following eligibility criteria, in addition of meeting all general eligibility criteria:

- Securities are from the following types: Common Stocks, Preferred Stocks, ADRs or GDRs.
- Securities are listed on stock exchanges in the following countries: USA, Canada, United Kingdom, Germany, France, Austria, Belgium, Netherlands, Italy, Spain, Portugal, Luxembourg, Switzerland, Sweden, Denmark, Norway, Finland, Australia, Japan, Hong Kong or Singapore.
- Securities are denominated in the following currencies: USD, CAD, GBP, EUR, CHF, SEK, DKK, NOK, AUD, JPY, HKD or SGD.
- Issuers are operating in the following activities as classified by index provider: metals & minerals producers.
- A minimum 10% float is required on cut-off date.
- A minimum 100 Million USD market capitalization is required on cut-off date.
- A minimum of 250,000 USD average daily trading volume (ADTV) in the past 90 days prior to cut-off date is required.
- The number of issuers will not exceed 40 on cut-off date.
- The selection of securities will be performed according to the market capitalization of all securities that meet all the threshold eligibility criteria of the index.

## **Index Rebalance**

- Index Reconstitution Frequency: Annually, according to "Rebalancing Schedule" section below.
- Index Rebalance Periodicity: Quarterly, according to "Rebalancing Schedule" section below.
- Special Events: Treated according to "iINDEX Calculations and Corporate Events Guide" or based on iINDEX Research Oversight Committee decisions.

## **Index Calculation**

- Index Launch Date: 05/07/2021.
- Index Base Date: 31/12/2020.
- Index Base Value: 1,000.
- Index Tax Type: NTR.
- Index Currency: USD.
- Index Weighting Type: Market Cap.

- Constituent Weight Cap: 5%.
- Constituent Weight Min: 0.1%.
- Sector Weight Cap: None.

# Indices Maintenance

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## Rebalancing Schedule

The indexes rebalance quarterly, in March, June, September, and December. Changes are implemented at the close of trading on the third Friday of the rebalancing month. The rebalance cut-off date is three weeks prior to the rebalance effective date. Pro forma files are in general announced nine business days before the rebalance effective date.

## Additions

Except for spin-offs, no additions are made to the indexes between rebalances.

## Deletions

Between rebalancings, a security can be deleted from an index due to corporate events such as mergers, takeovers, delistings, suspensions, spin-offs/demergers, or bankruptcies.

## Corporate Actions

For more information on corporate actions, and index additions/deletions treatment, please refer to the "iINDEX Calculations and Corporate Events Guide".

# Index Calculations

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## Index Levels Calculation

The index is calculated using a Laspeyres formula. This formula is used for the calculation of Total Return Indexes and Price Return Indexes. The only difference between them is the Index Divisor calculations.

Index levels are calculated according to the following formula below:

$$Index_t = \frac{\sum_{i=1}^n (Q_i^t \times IWF_i^t \times P_i^t \times FX^t)}{D^{t-1}}$$

- $Index_t$  - Index level at time "t"
- n - Number of index constituents
- $Q_i^t$  - Number of Shares of constituent "i" at time "t"
- $IWF_i^t$  - Investable Weight Factor of constituent "i" at time "t"
- $P_i^t$  - Close Price of constituent "i" at time "t"
- $FX^t$  - FX Price at time "t"
- $D^{t-1}$  - Index Divisor at time "t-1"

## Index Divisor Adjustments

Corporate events may affect the Number of Shares of index constituents and therefore could trigger index increases or decreases. To avoid distortion, Index Divisors are adjusted accordingly. Changes in index market capitalization due to changes in the composition (additions, deletions or replacements), weighting (due to changes in Number of Shares or free float/liquidity factors) or corporate actions (Cash Dividends, Special Cash Dividends, Rights Issues, Priority Issues, Demergers/Spin-offs, Mergers/Acquisitions) result in an Index Divisor change to maintain index continuity before and after the event.

Some corporate actions, such as Share Splits, Share Consolidations and Scrip Issues, does not require Index Divisor adjustments since market capitalization does not change and the constituents's both Number of Shares and Close Price are adjusted prior to the opening of trading on the event's ex-date.

The following formula is used for Index Divisor adjustments:

$$D_{new} = \frac{\sum_{i=1}^n (Q_i^F \times IWF_i^t \times P_{iAdj}^{t+1} \times FX^t)}{I_{last}}$$

- $D_{new}$  - Updated Index Divisor
- n - Number of index constituents
- $Q_i^t$  - Number of Shares of a constituent "i" at time
- $IWF_i^t$  - Investable Weight Factor of a constituent "i" at time t
- $P_{iAdj}^{t+1}$  - Adjusted Close Price of constituent "i" at time t+1.
- $FX^t$  - FX Price at time "t"
- $I_{last}$  - Last calculated index price

## Index Weight Cap

For each index above which its weighting cap to be determined on each rebalance date, the actual weighting cap will be based on the number of index constituents on the cut-off date, subject that the weight of an issuer in the index shall not exceed 23.5% on the cut-off date:

Number of issuers in the index	Issuer's Weight Cap
Up to 10	23.5%
10-14	20%
15-19	18%
20-24	16%
25-29	15%
30-49	14%
50-99	12.5%
100-199	10%
200-399	7.5
400 & above	5%

\* It will be clarified that the above weights are the maximum for each index based on the numbers of its issuers, and that the iINDEX Research Oversight Committee may set a lower weight cap in a particular index.

## Index Levels Versions

Indexes are calculated in the following version: Net Total Return (NTR), according to iINDEX's "withholding tax rates" guide and some of the indexes also in Total Return (TR).

## Index Levels Calculations Frequency

All indexes are calculated daily, throughout the calendar year, from Sunday to Friday. The only days an index shall not be calculated are on days when all Security's Exchanges represented in the index are officially closed.

# Index Policy

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## Input Data

The data used to calculate and maintain the indexes, including the data to revise the composition of an index and those used to measure the various constituents changes and index levels, shall be based on the data published by stock exchanges and/or financial data vendors.

## Announcements

All index constituents are evaluated daily for data needed to calculate index levels and returns. All events affecting the daily index calculation are typically announced in advance through iNDEX Research website or via subscription to iNDEX Research API services. Any unusual treatment of a corporate action or short notice of an event may be communicated via email to index licensed users.

## Pro-forma Files

In addition to the corporate events files, iNDEX Research provides constituent pro-forma files each time the index rebalances. The pro-forma file is typically provided in advance of the rebalancing date and contains all constituents as well as their corresponding weights and index shares effective for the upcoming rebalancing. Since index shares are assigned based on prices prior to the rebalancing effective date, the actual weight of each stock at the rebalancing will differ from these weights due to market movements.

## Contingencies

In the event of an occurrence not covered in the methodology and its guides, the iNDEX Research Indexes Committee authorized to set the composition of the index as well as the method of their calculation, taking into account the principles stipulated above.

## Recalculation Policy

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

- a) Index methodology event
- b) Late announcement
- c) Revised input data

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

## Methodology Review Schedule

The indexes methodology is reviewed on an annual basis and the changes made are implemented on the next index rebalancing.

# Index Dissemination

## Index Publications

Index levels are rounded to two decimal places; and this by rounding the number appearing in the third (or more) decimal place, according to accepted rounding practice.

Index closing levels are published at the end of each trading day via iINDEX Research website at [www.indx.co.il](http://www.indx.co.il), major quote vendors, investment-oriented websites, and various print and electronic media.

Daily constituent and index level data are available via subscription to iINDEX Research API services.

For further information, please refer to iINDEX Research Website at [www.indx.co.il](http://www.indx.co.il).

## Index Name and Identifiers

Index Name	Return Type	BBG Symbol	RIC Symbol
Global 100 iINDEX	Net Total Return		
Global 50 ex US iINDEX	Net Total Return		
World Value iINDEX	Net Total Return	INDX6145	.INDX6145
World Value TR iINDEX	Total Return	INDX6147	.INDX6147
World Growth iINDEX	Net Total Return	INDX6146	.INDX6146
World Growth TR iINDEX	Total Return	INDX6148	.INDX6148
US Momentum iINDEX	Net Total Return	INDX6227	.INDX6227
US Momentum TR iINDEX	Total Return	INDX6228	.INDX6228
US Large Cap Sector Momentum iINDEX	Net Total Return		
US Momentum Pricing Model iINDEX	Net Total Return	INDX6223	
US Value Equities iINDEX	Net Total Return	INDX6221	.INDX6221
US Value Equities Balanced Sectors iINDEX	Net Total Return	INDX6219	.INDX6219
Europe Top15 iINDEX	Net Total Return	EUTOP15	.EUTOP15
Japan 50 Dividend iINDEX	Net Total Return	JP50DIV	.JP50DIV
Top10 Tech iINDEX	Net Total Return	INDX6213	.INDX6213
US Big Tech 30 iINDEX	Net Total Return	INDX6202	.INDX6202
China Big Tech 30 iINDEX	Net Total Return	INDX6702	.INDX6702
Israeli High-Tech Overseas iINDEX	Net Total Return	INDX6102	.INDX6102
Israeli Wall-Street Listed iINDEX	Net Total Return	INDX6201	
Defense Industries USA & Israel iINDEX	Net Total Return		
Global Semiconductors EW iINDEX	Net Total Return	INDX6131	
Global Semiconductors iINDEX	Net Total Return	INDX6139	.INDX6139
Global Semiconductors - AI based iINDEX	Net Total Return	INDX6120	.INDX6120
Asia Semiconductors iINDEX	Net Total Return	INDX6709	.INDX6709
US Semiconductors Top10 iINDEX	Net Total Return	INDX6217	.INDX6217
Semiconductors Equipment iINDEX	Net Total Return	INDX6129	.INDX6129
Global Cybersecurity EW iINDEX	Net Total Return	INDX6116	.INDX6116
US Cybersecurity - AI based iINDEX	Net Total Return	INDX6225	.INDX6225
Cloud Computing Cybersecurity iINDEX	Net Total Return	INDX6205	.INDX6205

<b>Index Name</b>	<b>Return Type</b>	<b>BBG Symbol</b>	<b>RIC Symbol</b>
Work From Home iINDEX	Net Total Return	INDX6203	.INDX6203
Cloud Computing iINDEX	Net Total Return	INDX6207	.INDX6207
eGaming iINDEX	Net Total Return	INDX6107	.INDX6107
Digital Payments iINDEX	Net Total Return	INDX6106	.INDX6106
US Banks Mega 20 iINDEX	Net Total Return	INDX6220	.INDX6220
Global Exchanges iINDEX	Net Total Return	INDX6108	.INDX6108
US Residential REIT Top10 iINDEX	Net Total Return	INDX6212	.INDX6212
US Shopping Centers REIT iINDEX	Net Total Return	INDX6214	.INDX6214
US Shopping Centers REIT TR iINDEX	Total Return	INDX6218	.INDX6218
China Consumers iINDEX	Net Total Return	INDX6704	.INDX6704
Global Food Manufacturers Top10 iINDEX	Net Total Return	INDX6137	.INDX6137
Food Brands Top 10 iINDEX	Net Total Return	INDX6113	.INDX6113
Pets Care iINDEX	Net Total Return	INDX6105	.INDX6105
Digital Health iINDEX	Net Total Return	INDX6211	.INDX6211
Global FoodTech iINDEX	Net Total Return	INDX6136	
Global FoodTech - AI based iINDEX	Net Total Return	INDX6140	.INDX6140
Electric Vehicle iINDEX	Net Total Return	INDX6114	
Travel iINDEX	Net Total Return	INDX6208	.INDX6208
Global Green Energy - AI based iINDEX	Net Total Return	INDX6121	.INDX6121
Energy Storage iINDEX	Net Total Return	INDX6125	.INDX6125
Global Essential Infrastructure - AI based iINDEX	Net Total Return	INDX6127	.INDX6127
US Infrastructures & Construction iINDEX	Net Total Return	INDX6206	.INDX6206
US Infrastructures & Construction TR iINDEX	Total Return	INDX6216	.INDX6216
Air and Land Delivery iINDEX	Net Total Return	INDX6209	.INDX6209
Global Manufacturers iINDEX	Net Total Return	INDX6134	.INDX6134
Marine Shipping iINDEX	Net Total Return	INDX6141	.INDX6141
Global Metals & Minerals Producers iINDEX	Net Total Return	INDX6138	.INDX6138

# Terminology

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- **iINDEX Research Indexes Committee** - A committee appointed by iINDEX Research that consists of at least 3 professionals with expertise in the field of indexes and its role is to make decisions in accordance with the indices methodologies and guides and/or in special cases according to procedures and clear rules established in advance.
- **Cut-off Date** - is the date determines which securities meet the index's eligibility criteria.
- **Ex-Date** - is the first date on which a security is considered without entitlement to participate in the capital change event, such as a dividend, coupon or other distribution. Once the security issuer sets the Record Date, Ex-Date is set based on exchange rules.
- **Close Price** - refers to the closing price of a security as of a specific trading day. Close Price comes directly from the market data feeds, such as exchanges or major financial data vendors.
- **Adjusted Close Price** - is the theoretical closing price of security. The adjusted close indicates how the security price has theoretically changed for the next opening session based on Close Price and information of corporate events effective the next index calculation day. Adjusted Close Price is a derived price and not raw input data.
- **Total Return Index** - is an index that measures the performance of the securities that make up the index by assuming that all cash distributions are reinvested, in addition to tracking the constituents' price movements. Total return indexes are available as gross-return versions (GTR), calculated with a full-dividend reinvestment, and as net-return investment (NTR), where dividends minus the withholding taxes are invested.
- **Price Return Index** - is an index that only considers price movements of the securities that make up the index
- **Dividend Amount** - Dividend Amount is the value of dividend scheduled to be paid (before tax) for holding one unit of the security on the dividend's Ex-Date.
- **Withholding Tax Rate** - is the associated tax rate applied on dividends received in order to calculate the deducted tax amount. The tax rates are usually determined by the domicile country of the security issuer.
- **Cash Dividend** - is a cash distribution to the shareholders of a company. For index calculation purposes, regular dividends will affect Total Return indexes only and not the Price Return indexes. The level of the Total Return Index is adjusted according to the amount of dividends paid in by index constituent companies and subject to Withholding Tax Rate (relevant for NTR version).
- **Cash Dividend with Stock Alternative** - shareholders may be granted Cash Dividends with Stock Alternative options. In these cases, the shareholder can select to receive the company distribution either in cash or in stock.
- **Special Dividend** - is a non-recurring distribution of profit to shareholders, usually in the form of cash. A Special Dividend is usually larger when compared to normal dividends paid out by the company.
- **Stock Dividend** - is an event in which a company distributes a payment to shareholders in the form of shares of stock, as opposed to cash payment, while increasing the number of shares.
- **Cash Coupon** - is a cash distribution to the bond holders based on the security terms. For index calculation purposes, cash coupons will affect Total Return indexes only and not the Price Return indexes. The level of the Total Return Index is adjusted according to the amount of cash coupons paid in by index constituent issuers.
- **WMR Fixing Price** - is the closing spot rate of an official traded currency, as published on 16:00 London time by Refinitiv, a fully owned subsidiary of LSEG (London Stock Exchange Group). WMR Fixing Prices coverage 150+ currencies against the EUR, GBP, and USD, their pricing calculation methodology is fully aligned with the IOSCO

Principles for Financial Benchmarks and Refinitiv Benchmark Services Limited authorized as a Benchmark Administrator under EU BMR.

- **FX Price** - is the value of the denominated constituent "i" WMR Fixing Price against the index calculation currency. If constituent "i" is denominated in the same currency as the index's calculation currency, FX Price is 1. If a cash payment, such as dividends or coupons, is executed in a different currency as the index's calculation currency, the payment's WMR Fixing Price will be used in order to calculate the FX Price of the cash payment.
- **Number of Shares (NOS)** - is the amount outstanding of an index constituent.
- **Investable Weight Factor** - is the multiple which used to adjust the total market capitalization of an index constituent based on index weight limitations.
- **Index Divisor** - is a number by which the total value of an index is divided to arrive at the initial market index.
- **Domicile Country** - The govern country that is considered as the place where the company is managed and controlled at.

## Disclaimer

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