

Unleveraged Defensive Synthetic Equity Fund Index Methodology Update

LONDON, JULY 31, 2026: S&P Dow Jones Indices (“S&P DJI”) announces changes to the methodology of the Unleveraged Defensive Synthetic Equity Fund Index.

S&P DJI is updating the index methodology for the Unleveraged Defensive Synthetic Equity Fund Index to replace the existing underlying BNP Paribas and J.P. Morgan index data inputs with newer versions of those indices.

In addition, Accrued Interest will no longer be included as a separate component in the calculation of the index, as this component is now embedded within the updated BNP Paribas and J.P. Morgan index versions.

The table below summarizes the changes to the index data inputs.

Current Index Data Input	Updated Index Data Input
BNP Paribas V1 Hedged Global Equity Index (BNPILGIW)	BNP Paribas V2 Hedged Global Equity Index TR (BNPILGW2)
J.P. Morgan Defensive Equity World Index (JPRC974W)	J.P. Morgan Defensive Equity World Index (JPRC97W2)

IMPACTED INDEX

Index Name	Index Code
Unleveraged Defensive Synthetic Equity Fund Index	LG_DEFENSIVE_EQUITY

IMPLEMENTATION TIMING

S&P DJI will implement the changes as of **Monday, August 31, 2026**. The changes will first be visible to clients in published files beginning on **Monday, August 31, 2026**, for all impacted indices.

For more information about S&P Dow Jones Indices, please visit www.spglobal.com/spdji.

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S&P Dow Jones Indices
index_services@spglobal.com