

Unleveraged Defensive Synthetic Equity Fund Index Methodology Update – Updated

LONDON, AUGUST 13, 2026: S&P Dow Jones Indices (“S&P DJI”) is postponing the previously [announced](#) methodology update for the Unleveraged Defensive Synthetic Equity Fund Index published on July 31, 2026. The updated effective date will be provided in a subsequent announcement.

As a result, Accrued Interest will continue to be included as a separate component in the calculation of the index, and the component indices will remain as detailed below until further notice.

Index Data Inputs
BNP Paribas V1 Hedged Global Equity Index (BNPILGIW)
J.P. Morgan Defensive Equity World Index (JPRC974W)

IMPACTED INDEX

Index Name	Index Code
Unleveraged Defensive Synthetic Equity Fund Index	LG_DEFENSIVE_EQUITY

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