

A Division of S&P Global

S&P Kensho Indices Methodology

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Introduction

Index Objective

The S&P Kensho Indices measure the performance of stocks associated with a series of technologically enabled, often disruptive industries, generally referred to in aggregate as the "Fourth Industrial Revolution¹." The S&P Kensho Indices consist of Subsector Indices, Sector Indices, and Composite Indices, as well as LargeMidCap Sector Equal Weight and Capped Sector and Subsector Indices derived from an underlying S&P Kensho index. Each Subsector Index represents one or more of the New Economy industries and may also constitute part of a Sector Index. Sector Indices, either in whole or in part. The Composite Indices aggregate the qualifying New Economy Subsector Indices, with each constituent subsector index weighted by the risk-adjusted total return of the underlying industry.

The universe of eligible securities for a given subsector index is based on scanning company-issued filings for relevant search terms as described in *Eligibility Criteria*. The search terms are maintained and reviewed by S&P Dow Jones Indices (S&P DJI) and are intended to identify those companies that place a degree of importance on the business activities that align with the overall objective of the subsector index.

Index Family

Subsector Indices

S&P Kensho Global Alternative Finance Index. The index measures the performance of global companies focused on providing alternative financing and wealth management capabilities.

• **S&P Kensho Alternative Finance Index.** The sub-index measures U.S.-listed companies within the S&P Kensho Global Alternative Finance Index.

S&P Kensho Global Future Payments Index. The index measures the performance of companies focused on enabling the next-generation transformation of payments infrastructure.

• **S&P Kensho Future Payments Index.** The sub-index measures U.S.-listed companies within the S&P Kensho Global Future Payments Index.

S&P Kensho Global Distributed Ledger Index. The index measures the performance of global companies focused on developing distributed ledger technology.

• S&P Kensho Distributed Ledger Index. The sub-index measures U.S.-listed companies within the S&P Kensho Global Distributed Ledger Index.

S&P Kensho Global Space Index. The index measures the performance of global companies focused on space travel and exploration.

• **S&P Kensho Space Index.** The sub-index measures U.S.-listed companies within the S&P Kensho Global Space Index.

S&P Kensho Global Wearables Index. The index measures the performance of global companies focused on wearable and implantable technologies for consumer, military, and medical uses.

• **S&P Kensho Wearables Index.** The sub-index measures U.S.-listed companies within the S&P Kensho Global Wearables Index.

¹ On April 9, 2018, S&P Global announced the completion of the acquisition of Kensho Technologies Inc. ("Kensho"), the original developer and benchmark administrator of the Kensho New Economy Indices. On December 10, 2018, S&P Dow Jones Indices ("S&P DJI") became the benchmark administrator for the indices.

S&P Kensho Global Digital Health Index. The index measures the performance of global companies focused on the remote delivery of healthcare services.

• **S&P Kensho Digital Health Index.** The sub-index measures U.S.-listed companies within the S&P Kensho Global Digital Health Index.

S&P Kensho Global Sustainable Farming Index. The index measures the performance of companies that produce agricultural innovations intended to reduce resource intensity, produce higher yields, and lower agricultural waste.

• **S&P Kensho Sustainable Farming Index.** The sub-index measures U.S.-listed companies within the S&P Kensho Global Sustainable Farming Index.

S&P Kensho Electric Vehicles Index. The index measures the performance of companies focused on producing electric road vehicles and associated subsystems.

S&P Kensho Digital Communities Index. The index measures the performance of companies focused on digital social networking services.

S&P Kensho Advanced Transport Systems Index. The index measures the performance of companies focused on optimizing the efficiency of managing large fleets of vehicles, cargo transportation, and mass transit.

S&P Kensho Robotics Index. The index measures the performance of companies focused on the robotics industry and significant subsystems.

S&P Kensho Autonomous Vehicles Index. The index measures the performance of companies focused on autonomous terrestrial vehicles which transport people or goods on public highways, and related capabilities.

S&P Kensho Cleantech Index. The index measures the performance of companies focused on building technologies or products that enable the generation of clean energy, such as solar, wind, geothermal, hydrogen, and hydroelectric.

S&P Kensho Cyber Security Index. The index measures the performance of companies focused on protecting enterprises and devices from unauthorized access via electronic means.

• **S&P Kensho Cyber Security Mid-Large Cap Index.** The index is a subset of the S&P Kensho Cyber Security Index and measures the performance of mid-large cap companies in that index.

S&P Kensho 3D Printing Index. The index measures the performance of companies focused on 3D printing.

S&P Kensho Smart Borders Index. The index measures the performance of companies focused on securing borders and critical infrastructure.

S&P Kensho Genetic Engineering Index. The index measures the performance of companies focused on genetic engineering.

S&P Kensho Drones Index. The index measures the performance of companies focused on the remotely operated or unmanned aerial, and marine drones market.

S&P Kensho Clean Energy Index. The index measures the performance of companies focused on the generation and transmission of clean energy, such as solar, wind, geothermal, hydroelectric, and hydrogen, including those involved in specialized construction and operation.

S&P Kensho Smart Grids Index. The index measures the performance of companies focused on power, water, and transportation infrastructure.

S&P Kensho Smart Buildings Index. The index measures the performance of companies focused on enabling buildings to become more connected, intelligent, and adaptive.

S&P Kensho Nanotechnology Index. The index measures the performance of companies focused on technologies that enable or perform manipulation of materials at a nano- or microscale.

S&P Kensho Virtual Reality Index. The index measures the performance of companies focused on virtual reality.

S&P Kensho Enterprise Collaboration Index. The index measures the performance of companies focused on enterprise collaboration frameworks.

S&P Kensho Smart Factories Index. The index measures the performance of companies that produce the technology empowering digitalized factories to improve manufacturing processes through self-optimization.

Sector Indices

S&P Kensho Human Evolution Index. The index measures the performance of companies focused on bio-technology innovations that enhance human capabilities.

S&P Kensho Global Democratized Banking Index. The index measures the performance of companies focused on innovations within financial services, including advances in payments, transaction management, financing, and wealth management.

 S&P Kensho Democratized Banking Index. The sub-index measures U.S.-listed companies within the S&P Kensho Global Democratized Banking Index.

S&P Kensho Final Frontiers Index. The index measures the performance of companies focused on technologies at the forefront of deep-space and deep-sea exploration and development.

S&P Kensho Intelligent Infrastructure Index. The index measures the performance of companies that reflect the transition to intelligent, adaptive, and connected infrastructure.

S&P Kensho Smart Transportation Index. The index measures the performance of companies focused on autonomous and electric vehicle technology, commercial drones, and advanced transportation systems.

S&P Kensho Clean Power Index. The index measures the performance of companies focused on advances in clean technology and energy.

S&P Kensho Future Security Index. The index measures the performance of companies focused on sophisticated weaponry and defensive systems, and smart borders.

S&P Kensho Future Communication Index. The index measures the performance of companies focused on advances in how people meet, collaborate, and communicate.

S&P Kensho Advanced Manufacturing Index. The index measures the performance of companies focused on enabling manufacturers to improve production processes through digitalization, automation, predictive maintenance and optimization of plant energy conservation.

S&P Kensho Sustainable Staples Index. The index measures the performance of companies enabling connected agricultural producers to enhance output while reducing waste and resource exhaustion using state-of-the-art sustainable practices.

Composite Indices

All the industries included in the above indices, except the S&P Kensho Cyber Security Mid-Large Index are eligible for inclusion in a Composite index, subject to a minimum history requirement of 126 trading days (the "lookback period"). Constituents are weighted based on the procedure described in *Constituent Weightings*.

S&P Kensho New Economies Composite Index. The index measures the performance of companies focused on industries driving the Fourth Industrial Revolution.

S&P Kensho New Economies Select Index. The index measures the performance of companies focused on the five best recent performing industries driving the Fourth Industrial Revolution.

Other Subsector Indices

The other subsector indices are related to, but separate from, the S&P Kensho New Economy Indices, and include:

S&P Kensho Global Cyber Security Screened Index. The index measures global companies focused on protecting enterprises and devices from unauthorized access via electronic means, while meeting the sustainability criteria defined in *Eligibility Criteria*.

S&P Kensho Global Artificial Intelligence Enablers Index. The index measures the performance of global companies developing and enabling the technology, infrastructure, and services propelling the growth and functionality of artificial intelligence (AI).

• S&P Kensho Artificial Intelligence Enablers Index. The sub-index measures U.S.-listed companies within the S&P Kensho Global Artificial Intelligence Enablers Index.

S&P Kensho Global Artificial Intelligence Enablers Screened Index. The index measures global companies developing and enabling the technology, infrastructure, and services propelling the growth and functionality of AI, while meeting the sustainability criteria defined in *Eligibility Criteria*.

S&P Kensho Global Hydrogen Economy Index. The index measures the performance of global companies focused on the full value-chain of products of the clean hydrogen economy.

S&P Kensho Hydrogen Economy Index. The index measures the performance of U.S.-listed companies focused on the production, transportation, and conservation of all hydrogen.

S&P Kensho Metaverse Index. The index measures the performance of companies involved in the Metaverse. S&P DJI defines the Metaverse as a new ecosystem where the physical and virtual worlds communicate, blend, and integrate using the next generation of Internet and Extended Reality (XR) technology.

S&P Kensho Global Quantum Computing Technologies Index. The index measures global companies producing proof-of-concept or commercialized quantum computing technologies, as well as producers of the sub-components that are vital to the development and operation of quantum computers.

Other Sector Indices

The other sector indices are related to, but separate from, the S&P Kensho New Economy Indices, and include:

S&P Kensho Global Future Defense Index. The index measures the performance of global companies focused on sophisticated weaponry and defensive systems, and smart borders.

S&P Kensho Artificial Intelligence Enablers & Adopters Index. The index measures the performance of companies that are developing and enabling artificial intelligence ("AI") technology, as well as companies that are poised to benefit from AI technology adoption.

S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index. The index measures the performance of companies that are developing and enabling artificial intelligence ("AI") technology, as well as companies that are poised to benefit from AI technology adoption, while meeting the sustainability criteria defined in *Eligibility Criteria*.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein. References throughout the methodology direct the reader to the relevant supporting document for further information on a specific topic. The list of the main supplemental documents for this methodology and the hyperlinks to those documents is as follows:

Supporting Document	URL
S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology	Equity Indices Policies & Practices
S&P Dow Jones Indices' Index Mathematics Methodology	Index Mathematics Methodology
S&P Dow Jones Indices' Float Adjustment Methodology	Float Adjustment Methodology

This methodology was created by S&P Dow Jones Indices to achieve the aforementioned objective of measuring the underlying interest of each index governed by this methodology document. Any changes to or deviations from this methodology are made in the sole judgment and discretion of S&P Dow Jones Indices so that the index continues to achieve its objective.

Eligibility Criteria

Index Universe

At each reconstitution and rebalancing, the index universe for each index consists of globally listed companies that meet the eligibility factors below.

Eligibility Factors

At each reconstitution and rebalancing, to be eligible for index inclusion stocks in the index universe must satisfy the following:

- **Security Type.** Must be common equity securities, including depositary receipts, excluding China A-Shares.
- Exchange Listing. Must satisfy the following:
 - be listed on an exchange in a country classified as developed or emerging. Index-specific trading location eligibility requirements are shown in the below table.
 - not be listed on Pink Sheets.

For more information on country classification, please refer to S&P Dow Jones Indices' Country Classification Methodology.

- Share Price. Must have a share price of at least US\$ 1.00 or the equivalent¹.
- Size. Must have a minimum float-adjusted market capitalization ("FMC"), as of the rebalancing reference date, as detailed in the table below.
- Trading History. Must have a trading history of at least three months.
- Liquidity. Except for the S&P Kensho New Economies Select Index, stocks must have a minimum three-month average daily value traded ("3M ADVT"), as of the rebalancing reference date, as detailed in the table below. 3M ADVT calculates as the average of the number of shares traded each day multiplied by that day's closing price over the three months prior to the relevant rebalancing reference date.

Index	Trading Location	Minimum FMC	Minimum 3M ADVT
S&P Kensho Global Space Index	Developed/Emerging	\$300 Million	\$2 Million
S&P Kensho Global Artificial Intelligence Enablers Index	Developed/Emerging	\$100 Million	\$4 Million
S&P Kensho Global Hydrogen Economy Index	Developed/Emerging	\$100 Million	\$1 Million
S&P Kensho Global Alternative Finance Index	Developed/Emerging	\$100 Million	\$1 Million
S&P Kensho Global Future Payments Index	Developed/Emerging	\$100 Million	\$1 Million
S&P Kensho Global Distributed Ledger Index	Developed/Emerging	\$100 Million	\$1 Million
S&P Kensho Global Democratized Banking Index	Developed/Emerging	\$100 Million	\$1 Million
S&P Kensho Global Wearables Index	Developed/Emerging	\$100 Million	\$1 Million
S&P Kensho Global Digital Health Index	Developed/Emerging	\$100 Million	\$1 Million
S&P Kensho Global Sustainable Farming Index	Developed/Emerging	\$100 Million	\$1 Million
S&P Kensho Global Quantum Computing Technologies Index	Developed/Emerging	\$100 Million (\$50 Million for current constituents)	\$1 Million (\$0.5 Million for current constituents)
S&P Kensho Distributed Ledger Index	United States	\$100 Million	\$1 Million
S&P Kensho Alternative Finance Index	United States	\$100 Million	\$1 Million
S&P Kensho Future Payments Index	United States	\$100 Million	\$1 Million

¹ For Subsector Indices only.

S&P Dow Jones Indices: S&P Kensho Indices Methodology

			Minimum 3M
Index	Trading Location	Minimum FMC	ADVT
S&P Kensho Electric Vehicles Index	United States	\$100 Million	\$1 Million
S&P Kensho Digital Communities Index	United States	\$100 Million	\$1 Million
S&P Kensho Advanced Transport Systems Index	United States	\$100 Million	\$1 Million
S&P Kensho Wearables Index	United States	\$100 Million	\$1 Million
S&P Kensho Robotics Index	United States	\$100 Million	\$1 Million
S&P Kensho Autonomous Vehicles Index	United States	\$100 Million	\$1 Million
S&P Kensho Cleantech Index	United States	\$100 Million	\$1 Million
S&P Kensho Cyber Security Index	United States	\$300 Million	\$2 Million
S&P Kensho Cyber Security Mid-Large Cap Index	United States	\$2 Billion	\$10 Million
S&P Kensho 3D Printing Index	United States	\$100 Million	\$1 Million
S&P Kensho Smart Borders Index	United States	\$100 Million	\$1 Million
S&P Kensho Genetic Engineering Index	United States	\$300 Million	\$2 Million
S&P Kensho Drones Index	United States	\$100 Million	\$1 Million
S&P Kensho Clean Energy Index	United States	\$100 Million	\$1 Million
S&P Kensho Smart Grids Index	United States	\$100 Million	\$1 Million
S&P Kensho Smart Buildings Index	United States	\$100 Million	\$1 Million
S&P Kensho Space Index	United States	\$300 Million	\$2 Million
S&P Kensho Nanotechnology Index	United States	\$100 Million	\$1 Million
S&P Kensho Virtual Reality Index	United States	\$100 Million	\$1 Million
S&P Kensho Enterprise Collaboration Index	United States	\$100 Million	\$1 Million
S&P Kensho Human Evolution Index	United States	\$100 Million	\$1 Million
S&P Kensho Digital Health Index	United States	\$100 Million	\$1 Million
S&P Kensho Smart Factories Index	United States	\$100 Million	\$1 Million
S&P Kensho Sustainable Farming Index	United States	\$100 Million	\$1 Million
S&P Kensho Democratized Banking	United States	\$100 Million	\$1 Million
S&P Kensho Final Frontiers Index	United States	\$100 Million	\$1 Million
S&P Kensho Intelligent Infrastructure Index	United States	\$100 Million	\$1 Million
S&P Kensho Smart Transportation Index	United States	\$100 Million	\$1 Million
S&P Kensho Clean Power Index	United States	\$100 Million	\$1 Million
S&P Kensho Future Security Index	United States	\$100 Million	\$1 Million
S&P Kensho Future Communication Index	United States	\$100 Million	\$1 Million
S&P Kensho Liquid Future Communication Index	United States	\$100 Million	\$1 Million
S&P Kensho Advanced Manufacturing Index	United States	\$100 Million	\$1 Million
S&P Kensho Hydrogen Economy Index	United States	\$100 Million	\$1 Million
S&P Kensho New Technology Index	United States	\$100 Million	\$4 Million
S&P Kensho Sustainable Staples Index	United States	\$100 Million	\$1 Million
S&P Kensho Metaverse Index	United States	\$100 Million	\$1 Million
S&P Kensho New Economies Composite Index	United States	N/A	\$5 Million
S&P Kensho New Economies Select Index	United States	N/A	N/A
S&P Kensho Artificial Intelligence Enablers Index	United States	\$100 Million	\$4 Million
S&P Kensho Artificial Intelligence Enablers & Adopters Index	United States	\$100 Million	\$10 Million
All index iterations follow this table unless otherwise note	ed.		• •

For the following indices, stocks must have a minimum three-month median daily value traded ("3M MDVT"), as of the rebalancing reference date, as detailed in the table below. 3M MDVT calculates as the median of the number of shares traded each day multiplied by that day's closing price over the three months prior to the relevant rebalancing reference date.

Index	Country/Region of Domicile	Minimum FMC	Minimum 3M MDVT
S&P Kensho Global Artificial Intelligence Enablers Screened Index	Developed/China and Taiwan	\$250 Million (\$200 Million for current constituents)	\$2.5 Million (\$2 Million for current constituents)
S&P Kensho Global Cyber Security Screened Index	Developed/China and Taiwan	\$250 Million (\$200 Million for current constituents)	\$2.5 Million (\$2 Million for current constituents)
S&P Kensho Global Future Defense Index	Developed	\$250 Million (\$200 Million for current constituents)	\$2.5 Million (\$2 Million for current constituents)

LargeMidCap Sector Indices

In addition to the sector indices described above, indices based on size also calculate. To qualify for the S&P Kensho New Economy LargeMidCap Sector Indices, constituents of the sector indices must also satisfy the following additional eligibility criteria:

- Market Capitalization: have a minimum FMC of greater than or equal to US\$ 2 billion.
- Liquidity: have a minimum 3M ADVT of at least US\$ 10 million.

Business Activity Focus

Subsector Indices

For each subsector index, a company must produce a product or service related to the specific index business activity focus. Each subsector is described by discrete industries and areas of innovation as defined below. These definitions are distilled down to relevant search terms that best represent these areas of innovation. The definitions below are reviewed by the index committee at each annual reconstitution by analyzing changes in existing constituents' search terms, new companies captured by existing search terms and qualitative top-down analyses of significant trends of the subsector and may be updated at that time. The words within a search term may be separated by punctuation, such as a hyphen, but must otherwise be adjacent.

To identify eligible companies at each reconstitution S&P DJI conducts an automated scan of global annual filings and reports for companies maintained in the S&P Market Intelligence United Document Repository ("MI UDR"). The automated scan searches the entire annual report filings database and identifies companies whose business descriptions contain the target search terms and produce related products and services in line with the index objectives.

- For U.S.-listed companies the automated scan searches annual SEC filings in the following order: 10-Ks, 20-Fs, 40-Fs, and S-1 filings. Where there are multiple annual reports on file for a company, the system selects the filing with the most recent filing date.
- For companies with both an annual report and an S-1, S&P DJI may defer to the document deemed to best describe the company and its business practices.

The industries represented by each index described below are subject to change and are not claimed to represent a comprehensive coverage of the subsectors or of constituent companies within the subsector. The industries below are meant to illustrate a list, in S&P DJI's view, of the most relevant innovations within the subsectors.

S&P Kensho Global Distributed Ledger Index. Companies focused on developing distributed ledger technology, including:

- Developing distributed ledger technology and new consensus mechanisms.
- Providing distributed ledger technology as a service.
- Companies enabling distributed ledgers, such as miners and blockchain validators.

S&P Kensho Global Alternative Finance Index. Companies focused on providing alternative financing and wealth management capabilities, including:

- Advancing the loan approval process in speed and complexity; algorithmic loan approval.
- Direct lending platforms, such as peer-to-peer lending platforms and microfinance institutions that use a peer-to-peer business model.
- Intermediary platforms connecting company and consumer accounts with financial institutions to enable next generation financial products, such as Banking-as-a-Service (BaaS).
- Automated wealth management services.
- Flexible insurance plans, such as usage-based and on demand insurance.

- Services providing fractional ownership to private assets.
- Software and hardware that enable digital currencies and tokenized assets, such as exchanges, custodians, wallets, and fiat-to-crypto solutions.

S&P Kensho Global Future Payments Index. Companies focused on enabling the next-generation transformation of payments infrastructure, including:

- General-purpose platforms that allow consumers to transact using a digital balance within a system oftentimes in multiple channels, such as mobile wallets and peer-to-peer platforms.
- Platforms that allow merchants to manage multi-channel payments in one system.
- Real-time payments and transfers across consumer and merchant accounts nationally and internationally (i.e., cross-border).
- Transaction security (i.e., tokenization, point-to-point encryption, end-to-end encryption).
- Product or service related to biometrically enabled payments.

S&P Kensho Electric Vehicles Index. Companies focused on producing electric road vehicles and associated subsystems, including:

- Companies that manufacture electric road vehicles.
- Powertrain systems, motors, or energy storage systems for electric vehicles.
- Producers of electric vehicle energy storage systems and related management systems, as well as zero-emission clean fuel technology systems, such as hydrogen fuel cells.
- Charging systems for electric vehicles, not including charging networks or associated infrastructure (captured in KGRIDSP).

S&P Kensho Digital Communities Index. Companies focused on digital social networking services, including:

- Platforms connecting a user's profile with another individual or group, allowing users to communicate and view user generated content, unified communications, or comments.
- Online gaming applications with a focus on community.

S&P Kensho Advanced Transport Systems Index. Companies focused on optimizing the efficiency of managing large fleets of vehicles, cargo transportation, and mass transit, including:

- Systems, platforms, and related sub-components that intelligently and predictively manage and optimize fleets of vehicles for the transportation of passengers and/or goods.
- Vehicle sharing services for passenger cars.
- Micro mobility sharing platforms, including platforms for electric scooters and bicycles.
- Next generation transportation systems, such as Hyperloop and passenger-capable urban air mobility platforms and devices.

S&P Kensho Global Wearables Index. Companies focused on wearable and implantable technologies, including:

- Wearable computing devices, such as smart watches, smart glasses, smart wireless in-ear devices, and fabrics with embedded sensors, etc.
- Medical systems or smart patches for drug delivery, bio-sensing, etc.
- Exoskeletons.
- Haptic or force feedback devices.
- Wearable or implantable mind-machine devices or sensors, such as EEG headwear, microchips, deep brain stimulation, etc.
- Non-invasive, wearable sensors with wireless connectivity.

• Wearable energy/power generation and harvesting technologies.

S&P Kensho Robotics Index. Companies focused on the robotics industry and significant subsystems, including:

- Land or sea-based commercial applications (e.g., food processing, manufacturing, agriculture, etc.), medical robots (e.g., surgical, telepresence robots, automated prescription dispensers, etc.), military robots (e.g. surveillance and security robots), and consumer robots (e.g. personal assistants).
- Produce a cloud-based platform, API, or software development kit (SDK) for managing robotic fleets (e.g., Robotics-as-a-service platforms).

S&P Kensho Autonomous Vehicles Index. Companies focused on autonomous terrestrial vehicles which transport people or goods on public highways, and related capabilities, including:

- The manufacture of autonomous vehicles and related connectivity capabilities.
- Software and components that facilitate full or partial vehicular autonomy, including interfacing with other autonomous vehicles or infrastructure, or related connectivity capabilities.
- Active driver assistance systems that provide state of the art autonomous safety (collision prevention), driver monitoring and object recognition technology.
- Sensors (e.g., distance measurement, cameras, etc.) that are used for object and collision detection systems, such as traffic sign or pedestrian recognition.
- Navigation and information systems that enhance a vehicle's autonomy.

S&P Kensho Cleantech Index. Companies focused on building technologies or products that enable generation of clean, renewable energy, such as solar, wind, geothermal, hydrogen, and hydroelectric, including:

- Technologies (hardware, software, or materials) used for clean energy capture, including solar modules, wind blades and turbines, inverters, etc.
- Technologies used for green hydrogen production, storage and energy generation, including electrolyzers and stationary fuel cells.
- Installation of these technologies for use in residential or commercial applications.
- Advanced energy storage devices, such as utility-scale batteries.

S&P Kensho Cyber Security Index. Companies focused on protecting enterprises and devices from unauthorized access via electronic means, including:

- Cyber-attack threat detection, response, or prevention systems, including intelligent systems utilizing big data analytics, IOT technology, or machine learning (including artificial intelligence technologies).
- Network and internet security systems such as firewalls and DNS, DOS and DDoS protection.
- Authentication, multi-factor authentication, and identity management systems for cyber security purposes.
- Application security, data security, encryption, and protection for cyber security purposes.
 - **S&P Kensho Cyber Security Mid-Large Cap Index.** Companies meeting the requirements of the S&P Kensho Cyber Security Index that are ranked in the mid-large cap range.

S&P Kensho 3D Printing Index. Companies focused on 3D printing:1

¹ This does not include companies engaged in 3D printing services or other users of the technology unless they develop proprietary 3D printing capabilities that they monetize through their services.

- Manufacturers of 3D printers, additive manufacturing systems, soundwave printing, and bioprinting systems (including those for used for food), and relevant supply chains such as specialized hardware, software, or materials.
- Producers of 3D scanners used as an input to a 3D printing process.
- Software to perform 3D modeling and design used as an input to a 3D printing process.

S&P Kensho Smart Borders Index. Companies focused on securing borders and critical infrastructure, including:

- Border and perimeter control and security systems.
- Scanning, imaging, and surveillance of cargo and people at perimeters and borders.
- Detection of explosives, pathogens, radiation, and other threats.

S&P Kensho Genetic Engineering Index. Companies focused on genetic engineering,² including:

- Products created via manipulation of genetic material, including stem cells and synthetic biology applications.
- Products or services that enable the manipulation of genetic material, including stem cells and synthetic biology applications.
- Products or services related to genetically modified organisms ("GMOs"), excluding genetic modification of tobacco and related plants.

S&P Kensho Drones Index. Companies focused on the remotely operated or unmanned aerial, and marine drones market, including:

- Producers of drones to be used in a civilian, commercial, and/or military capacity.
- Sensors and systems used in the control and intrinsic capabilities of drones, such as cameras, gyroscopic chips, pressure gauges, etc.
- Communication hardware and software to allow a drone market to connect to a central control hub or to other vehicles.

S&P Kensho Clean Energy Index. Companies focused on the generation and transmission of clean energy, such as solar, wind, geothermal, hydroelectric, and hydrogen, including those involved in the specialized construction and operation of:

- Clean power generation plants.
- Green hydrogen production plants with output intended for power generation.
- Grid-scale battery storage facilities.

S&P Kensho Smart Grids Index. Companies focused on power, water, and transportation infrastructure, including:

- Efficient management and use of energy and water by providing advanced monitoring, measurement, and distribution solutions.
- Improved grid reliability through outage detection and control, including advanced monitoring, measurement, and distribution solutions.
- Advanced water treatment and conditioning systems.
- Next-generation transportation infrastructure, such as advanced traffic management and tracking; sensors and information infrastructure for vehicle navigation and communication; and automated fare collection.
- Advanced city infrastructure such as connected lighting solutions.

² Includes products in or after "Phase 1" clinical trials.

- Technology that enables electric vehicle recharging infrastructure platforms and networks.
- Vehicle-to-Load (V2L) systems that allow EVs to be used as a power source for external devices.

S&P Kensho Smart Buildings Index. Companies focused on enabling buildings to become more connected, intelligent, and adaptive, including:

- Remote access or control of building security and other building functions and environments, such as lighting, temperature, media; or the automation of these functions based on intelligent algorithms.
- Solutions providing connectivity, remote access, and control of connected building devices and appliances.
- Systems enabling parts of the building to react and adapt to real-time conditions by responding to environmental changes (e.g., solar shading).
- Specialized sensors, networking infrastructure, platforms, and protocols for connected and smart buildings.

S&P Kensho Global Space Index. Companies focused on space travel and exploration, including:

- Spacecrafts, space launch vehicles, space flight, or space stations and related components and services.
- Space mission assurance, operation, or support.
- Space imaging, earth observation, global positioning, and derived analytics.
- Space communication, excluding satellite-to-satellite communication.
- Low-latency satellite internet connectivity, Including satellite-to-satellite communication for this purpose.
- Space or ground based support infrastructure, including cloud-based ground support services.
- Space-related military armaments and capabilities.
- Satellite hardware and software manufacturers, including nanosatellites and CubeSats.
- Space tourism, and space-facilitated terrestrial transportation, including suborbital flight.
- Asteroid mining and resource extraction.
- Space debris tracking and removal.

S&P Kensho Nanotechnology Index. Companies focused on technologies that enable or perform manipulation of materials at a nano- or microscale, including:

- An end product manufactured by physical or chemical nanoscale manipulation of components and processes.
- Build specialized equipment that enable nanoscale manipulation or measurement.
- Nanoscale techniques as a major part of their production chain.
- Nano- and micro robots.

S&P Kensho Virtual Reality Index. Companies focused on virtual reality, including:

- Head mounted displays (e.g., VR glasses, pupil display modules, HUDs, etc.).
- VR/AR platforms for mobile, PC, or head mounted displays.
- VR/AR specific products (e.g., cameras, controllers, etc.).
- Hardware and software specific to the VR/AR supply chain (e.g., micro displays, display drivers, sensors, graphic cards, etc.).

S&P Kensho Enterprise Collaboration Index. Companies focused on enterprise collaboration frameworks, including:

- Extensible enterprise collaboration frameworks providing integrated messaging, video, content sharing, and third-party application / bot integration.
- Cloud communication platforms or communication platforms as a service ("CpaaS") that enable businesses to add real-time communications features (voice, video, and messaging) in their own applications/website without needing to build backend infrastructure.
- Next generation enterprise collaboration solutions spanning all platforms, including mobile and VR/AR capabilities.

S&P Kensho Global Digital Health Index. Companies focused on the remote delivery of healthcare services, including³:

- Capabilities enabling remote medical patient monitoring, diagnostics, analytics and interactive health messaging for improved medication adherence and care coordination.
- Digital therapy applications that deliver interventions remotely to prevent, manage, or treat medical disorders or diseases, using traditional medications or alternative medicinal methods.
- Platforms providing or enabling remote clinical services.
- Remote surgical and teledentistry technology.
- Platforms enabling the remote collaboration of medical professionals in the treatment of patients.
- Platforms that integrate third party healthcare providers with patients and/or insurers.
- Cloud-based platforms or solutions to integrate medical record transfer or healthcare administration.

S&P Kensho Smart Factories Index. Companies that produce the technology empowering digitalized factories to improve manufacturing processes through self-optimization, specifically:

- Software and devices enabling connected, integrated digitalization of manufacturing activities, including the industrial internet of things (industrial IoT) and digital twin platforms.
- Sensors, software, and equipment used for environment sensing and monitoring, advanced process control, predictive maintenance, and equipment health monitoring.
- Technology and sensors that enable industrial machine and 3D vision to identify product defects and anomalies, model and predict equipment processes and product results.
- Demand response systems and components for conserving and optimizing plant energy consumption.

S&P Kensho Global Sustainable Farming Index. Captures companies focused on agricultural innovations intended to reduce resource intensity, produce higher yields, and lower agricultural waste. In scope innovation areas include:

- Connected Farms including digital agriculture applications and sensor technology facilitating connected, adaptive farming equipment, environment sensing and predictive analytics.
- Precision Agriculture geo-mapping and positioning, smart irrigation, such as variable rate technology and water preservation technologies, and automated agricultural equipment.
- Sustainable fertilizers, synthetic seeds and plant protection.
- Alternative meat and cultured meat production.

³ Digital healthcare apps must integrate the connected device into broader healthcare system and deliver healthcare services/outcomes to be in scope. Connected devices that only provide remote monitors/alerts are not in scope (e.g., insulin delivery devices, pacemakers, etc.) Veterinary and pet-focused products/services are out of scope. Users of technologies and non-innovative products/services are ineligible.

- Next Generation Farming Techniques, such as controlled environment agriculture, vertical farming, hydroponics, aquaponics and aeroponics.
- Food and agricultural waste management, including regenerative agriculture e.g., carbon capture and sequestration.

Sector Indices

For each Sector Index a stock must be contained in one or more of the identified subsector indices as defined below. Note that not all stocks in each subsector index eligible for a sector index are included in the sector index. Stocks must meet the relevant business activity focus for the sector index as defined below. Index constituents share the same categorization ("core" or "non-core") as in the subsector indices. If a company is a constituent of multiple subsector indices that have both "core" and "non-core" categorizations, the company is categorized as "core".

The industries represented by each index described below are subject to change and are not claimed to represent a comprehensive coverage of the sectors or of constituent companies within the sector. The industries below are meant to illustrate S&P DJI's view of the most relevant innovations within the sectors. Note that within each sector index, a mix of companies that are solely focused on the relevant industries as well as other companies who may focus on the relevant industries as well as other industries that do not define the sector may both be included in the index.

S&P Kensho Human Evolution Index. Companies focused on bio-technology innovations that enhance human capabilities, including:

- Wearable or augmented reality devices that enhance a human's capabilities, replace lost functionality, or provide advanced bio-sensing and analytics on physical and mental well-being (S&P Kensho Wearables Index - KBORGP and S&P Kensho Virtual Reality Index - KVRP).
- Technologies changing humans on a genetic level (S&P Kensho Genetic Engineering Index KDNAP).
- Medical, surgical, nano- and microbots (S&P Kensho Nanotechnology Index KNANOP and Kensho Robotics Index - KBOTSP).
- 3D printing technologies used for medical purposes. (S&P Kensho 3D Printing Index KDDDPP).

S&P Kensho Global Democratized Banking Index. Companies focused on innovations within financial services, including advances in payments, transaction management, financing, and wealth management, including:

- Alternative methods of financing and wealth management, including robo-advisors, crowdfunding, peer-to-peer lending (S&P Kensho Global Alternative Finance Index KGATFINP).
- Future payments capabilities, including digital, real-time, direct payments and related security (S&P Kensho Global Future Payments Index KGPAYP).
- Distributed ledger technology related to financial services (S&P Kensho Global Distributed Ledger Index - KGLEDGEP).

S&P Kensho Final Frontiers Index. Companies focused on technologies at the forefront of deep-space and deep-sea exploration and development, including:

- Space systems and technologies (S&P Kensho Space Index KMARSP).
- Drones used for deep sea exploration (S&P Kensho Drones Index KDRONEP).

S&P Kensho Intelligent Infrastructure Index. Companies that reflect the transition to intelligent, adaptive, and connected infrastructure, including:

 Intelligent and connected home technologies, building automation infrastructure, etc. (S&P Kensho Smart Buildings Index - KHOMEP).

- Power grid technologies focused on the efficient management and use of energy, and improved power grid reliability (S&P Kensho Smart Grids Index KGRIDSP).
- Transportation infrastructure focused on enhancing the efficiency of the transportation infrastructure as well as the new infrastructure capabilities required for alternative modes of transportation such as autonomous vehicles (S&P Kensho Smart Grids Index KGRIDSP).
- Water infrastructure focused on water conversion and increasing the water supply (S&P Kensho Smart Grids Index KGRIDSP).

S&P Kensho Smart Transportation Index. Companies focused on autonomous and electric vehicle technology, commercial drones, and advanced transportation systems, including:

- Autonomous and connected vehicle technology (S&P Kensho Autonomous Vehicles Index -KCARSP).
- Drones and drone technologies used for commercial and civilian applications (S&P Kensho Drones Index KDRONEP).
- Advanced transportation tracking and transport optimization systems (S&P Kensho Advanced Transport Systems Index KATSP).
- Electric vehicle technology (S&P Kensho Electric Vehicles Index KEVP).

S&P Kensho Clean Power Index. Companies focused on advances in clean technology and energy, including:

- Clean energy technology: hardware, software, and construction and installation of materials used for energy capture, as well as advanced energy storage devices (S&P Kensho Cleantech Index -KCLEANP).
- Clean energy generation: companies focused on the generation and transmission of power derived from clean energy sources (S&P Kensho Clean Energy Index KENERGYP).

S&P Kensho Future Security Index. Companies focused on sophisticated weaponry and defensive systems, and smart borders, including:

- Cyber security (S&P Kensho Cyber Security Index KCYBERP).
- Securing borders and critical infrastructure (S&P Kensho Smart Borders Index KDMZP).
- Military applications of:
 - Space systems (S&P Kensho Space Index KMARSP).
 - Robotics (S&P Kensho Robotics Index KBOTSP).
 - Remotely operated or unmanned air drones (S&P Kensho Drones Index KDRONEP).
 - Wearable technologies (S&P Kensho Wearables Index KBORGP).
 - Virtual or augmented reality (S&P Kensho Virtual Reality Index KVRP).

S&P Kensho Future Communication Index. Companies focused on advances in how people meet, collaborate, and communicate, including:

- Digital networking services, including social media, social gaming, etc. (S&P Kensho Digital Communities Index KSOCIALP).
- Collaboration frameworks for enterprise collaboration (S&P Kensho Enterprise Collaboration Index - KTEAMP).
- Commercial components involved in virtual and augmented reality (S&P Kensho Virtual Reality Index – KVRP).

S&P Kensho Advanced Manufacturing Index. The index measures the performance of companies focused on enabling manufacturers to improve production processes through digitalization, automation, predictive maintenance and optimization of plant energy conservation:

- Smart factory technologies. (S&P Kensho Smart Factories Index KFACTP).
- 3D Printing technology uses for industrial and manufacturing purposes. (S&P Kensho 3D Printing Index KDDDPP).
- Robotics technology uses for industrial and manufacturing purposes. (S&P Kensho Robotics Index – KBOTSP).
- Head mounted displays (e.g., VR glasses, pupil display modules, HUDs, etc.) with an industrial or manufacturing application. (S&P Kensho Virtual Reality Index – KVRP).

S&P Kensho Sustainable Staples Index. The index measures the performance of companies enabling connected agricultural producers to enhance output while reducing waste and resource exhaustion using state-of-the-art sustainable practices. This includes all components of the S&P Kensho Sustainable Farming Index (KFARMP), as well as the agricultural elements of the following sub sector indices

- S&P Kensho Drones Index (KDRONEP)
- S&P Kensho Robotics Index (KBOTSP)
- S&P Kensho 3D Printing Index (KDDDPP)
- S&P Kensho Genetic Engineering Index (KDNAP)
- S&P Kensho Space Index (KMARSP)

Composite Indices

S&P Kensho New Economies Composite Index. Eligible companies in the following list of Subsector Indices are included in the index, subject to possible changes at each reconstitution:

		Date Eligible
Index	Ticker	for Composite
S&P Kensho Cyber Security Index	KYCBERP	02/06/2017
S&P Kensho Wearables Index	KBORGP	02/06/2017
S&P Kensho Robotics Index	KBOTSP	02/06/2017
S&P Kensho Autonomous Vehicles Index	KCARSP	02/06/2017
S&P Kensho 3D Printing Index	KDDDPP	02/06/2017
S&P Kensho Drones Index	KDRONEP	02/06/2017
S&P Kensho Space Index	KMARSP	02/06/2017
S&P Kensho Smart Buildings Index	KHOMEP	02/06/2017
S&P Kensho Nanotechnology Index	KNANOP	02/06/2017
S&P Kensho Virtual Reality Index	KVRP	02/06/2017
S&P Kensho Cleantech Index	KCLEANP	02/06/2017
S&P Kensho Clean Energy Index	KENERGYP	02/06/2017
S&P Kensho Genetic Engineering Index	KDNAP	02/06/2017
S&P Kensho Smart Grids Index	KGRIDSP	02/06/2017
S&P Kensho Advanced Transport Systems Index	KATSP	02/06/2017
S&P Kensho Smart Borders Index	KDMZP	02/06/2017
S&P Kensho Electric Vehicles Index	KEVP	09/17/2018
S&P Kensho Future Payments Index	KPAYP	09/24/2018
S&P Kensho Alternative Finance Index	KALTFINP	09/24/2018
S&P Kensho Distributed Ledger Index	KLEDGERP	09/24/2018
S&P Kensho Digital Communities Index	KSOCIALP	10/01/2018
S&P Kensho Enterprise Collaboration Index	KTEAMP	10/29/2018
S&P Kensho Digital Health Index	KDOC	12/03/2021

		Date Eligible
Index	Ticker	for Composite
S&P Kensho Smart Factories Index	KFACT	12/03/2021
S&P Kensho Sustainable Farming Index	KFARM	06/03/2022

S&P Kensho New Economies Select Index. All companies in the five best performing Subsector Indices that include at least 15 companies are included in the index. The best performing Subsector Indices are identified by comparing the risk-adjusted total returns of each Subsector Index on the Reference Date as follows:

- 1. For the Selection Day and 10 trading days immediately prior calculating the average daily total return and the standard deviation of daily total returns for the lookback period in order to calculate a risk-adjusted total return for each Calculation Day.
- 2. Calculating the Final Index risk-adjusted total return for each Component Index by taking the mean of the risk-adjusted total returns calculated above.
- 3. Multiplying the Final Index risk-adjusted total return by the Turnover Adjustment Factor to calculate the Adjusted Index risk-adjusted total return for each Component Index. For each component index, the Turnover Adjustment Factor is four (4) if its risk-adjusted total return is positive or zero, and the Turnover Adjustment Factor is half (.5) if its risk-adjusted total return is negative. For a new component index, the Turnover Adjustment Factor is one (1).
- 4. Selecting the five Constituent Indices that include at least 15 companies with the highest Optimization Modified Index risk-adjusted total return (each a "Select Component Index", collectively "Select Component Indices").

Other Subsector Indices

S&P Kensho Global Cyber Security Screened Index. Companies focused on protecting enterprises and devices from unauthorized access via electronic means (while meeting sustainability criteria), including:

- Cyber-attack threat detection, response, or prevention systems, including intelligent systems utilizing big data analytics, IOT technology, or machine learning (including artificial intelligence technologies).
- Network and internet security systems such as firewalls and DNS, DOS and DDoS protection.
- Authentication, multi-factor authentication, and identity management systems for cyber security purposes.
- Application security, data security, encryption, and protection for cyber security purposes.

S&P Kensho Global Hydrogen Economy Index. The index includes companies involved in the entire value-chain representing the clean hydrogen economy:

- Hydrogen production (green and blue producers only)⁴.
- Services and technology that enable the liquefaction of hydrogen and movement of liquefied hydrogen from point of production to end consumer.
- Hydrogen storage and distribution technologies.
- The manufacture and/or distribution of fuel cells.

S&P Kensho Hydrogen Economy Index. Companies focused on the production, transportation, conservation of all hydrogen, including:

• All methods of hydrogen production, including "dirty" methods like steam reforming.

⁴ Industrial Gas and Chemical companies that produce hydrogen from fossil fuels without carbon capture and sequestration are not eligible and are excluded from the index.

- Services and technology that enables the liquification of hydrogen and movement of liquefied hydrogen from point of production to end consumer.
- Hydrogen storage and distribution technologies.
- The manufacture and/or distribution of fuel cells.

S&P Kensho Metaverse Index. Companies producing the technology and services empowering Extended Reality (XR) and the next generation of the internet, specifically:

- Applications and software enabling the full spectrum of interactive, virtual experiences, including but not limited to the following: gaming, recreation, business collaboration, commerce, and travel.
- Cloud, edge computing, and big data infrastructure technology integral to state-of-the-art internetenabled capabilities, including distributed computing and network infrastructure vital to empowering Web3 applications.
- Hardware including Graphics Processing Units (GPUs), Central Processing Units (CPUs), Application-Specific Integrated Circuits (ASICs), Field-Programmable Gate Arrays (FPGAs), accelerators and other specialized chips and computing equipment that support high performance graphics equipment and generation.
- Virtual and Augmented Reality equipment that power XR experiences.

S&P Kensho Global Artificial Intelligence Enablers Index. Companies developing and enabling the technology, infrastructure, and services propelling the growth and functionality of artificial intelligence ("AI"), specifically:

- Hardware including Graphics Processing Units (GPUs), Central Processing Units (CPUs), Application-Specific Integrated Circuits (ASICs), Field-Programmable Gate Arrays (FPGAs), accelerators and other specialized chips and computing equipment that support high performance AI-related technologies.
- Software and solution developers of AI algorithms and products including large language models ("LLM"), generative AI, deep learning, robotic process automation, human-to-machine communication, and other AI methods.
- Infrastructure services (cloud, edge and hybrid computing) and big data technology, which are integral to enabling data intensive AI capabilities.
- Products and services that provide a framework specifically for AI applications including AI-as-aservice platforms, cloud-based machine learning development platforms, automated machine learning (AutoML tools), AI-based analytics and data visualization platforms, and computer vision and audio technology.
- Data curation and data management providers of big data extract, transform and load ("ETL") solutions that support the effective training and functioning of AI models.

S&P Kensho Global Artificial Intelligence Enablers Screened Index. The index shares the same Business Activity focus as the S&P Kensho Global Artificial Intelligence Enablers Index.

S&P Kensho Global Quantum Computing Technologies Index. Companies producing proof-ofconcept or commercialized quantum computing technologies, as well as producers of the subcomponents that are vital to the development and operation of quantum computers, specifically:

- Quantum computers and the key materials and equipment that quantum computing hardware operates on, including quantum chips, processors, circuits, sensors, networks, and communication interfaces, super conducting technology and materials, quantum bits, and other essential quantum elements.
- Software and systems for conducting quantum computing, including operating systems, quantum algorithms, programming languages, and non-hardware systems that enable quantum simulations and calculations.

- Quantum-Computing-as-a-Service.
- Sub-components and materials that are applicable to the development and operation of quantum computing hardware and software, including quantum cryptography, simulators and emulators, cryogenic infrastructure, and other specialized equipment and materials critical to the development of quantum chips.

Other Sector Indices

S&P Kensho Global Future Defense Index. Global companies focused on sophisticated weaponry and defensive systems, and smart borders, including:

- Business activities associated with:
 - Smart borders (S&P Kensho Smart Borders Index KDMZ).
- Military applications using the business activities associated with:
 - Space systems (S&P Kensho Global Space Index KGMARSP).
 - Wearable technologies (S&P Kensho Global Wearables Index KGBORGP).
 - Cyber security (S&P Kensho Global Cyber Security Screened Index KGCYSP, pre-ESG-screening).
 - Robotics (S&P Kensho Robotics Index KBOTSP).
 - Remotely operated or unmanned air' drones (S&P Kensho Drones Index KDRONEP).
 - Virtual or augmented reality (S&P Kensho Virtual Reality Index KVRP).

S&P Kensho Artificial Intelligence Enablers & Adopters Index. The index measures the performance of companies that are developing and enabling artificial intelligence ("AI") technology, as well as companies that are poised to benefit from AI technology adoption.

This includes all components of the S&P Kensho Artificial Intelligence Enablers Index (KAIGPT). In addition, companies from the below listed indices that demonstrate one or more of the following in their annual regulatory filing are eligible: investment in AI technology, existing or planned product or service offerings that leverage or deliver on AI, or business segment activities that are uniquely positioned to gain from AI technological developments.

- S&P Kensho Autonomous Vehicles Index (KCARSP)
- S&P Kensho Robotics Index (KBOTSP)
- S&P Kensho Smart Factories Index (KFACTP)
- S&P Kensho Space Index (KMARSP)
- S&P Kensho Enterprise Collaboration Index (KTEAMP)
- S&P Kensho Digital Communities Index (KSOCIALP)
- S&P Kensho Alternative Finance Index (KALTFINP)

S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index. The index shares the same Business Activity focus as the S&P Kensho Artificial Intelligence Enablers & Adopters Index, while excluding companies based on MSA and Business Activities as described in *Exclusions* below.

Exclusions

At each rebalancing, the below indices exclude companies from the index universe that meet the following exclusions criteria:

Index	Exclusion Based on Business Activities	Exclusions Based on the United Nations Global Compact (UNGC)	Controversies: Media and Stakeholder Analysis Overlay	Exclusions Based on S&P Global ESG Score
S&P Kensho Global Artificial Intelligence Enablers Screened Index	Applied	Applied	Applied	Applied
S&P Kensho Global Cyber Security Screened Index	Applied	Applied	Applied	Applied
S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index	Applied	Not Applied	Applied	Not Applied

Exclusions Based on Business Activities. As of each rebalancing reference date, exclude the following:

- companies without coverage
- companies involved in the following specific business activities, at the relevant level of involvement. Revenue is used as a proxy for all categories.

Business Activities Categories for the S&P Kensho Global Artificial Intelligence Enablers Screened Index and S&P Kensho Global Cyber Security Screened Index

S&P Global Business Involvement	S&P Global Category of Involvement and Description	S&P DJI Level of Involvement Threshold	S&P DJI Significant Ownership Threshold
Controversial	Customized Weapons : The screen covers companies involved in the manufacturing of the components of a weapon. These components are intended solely for use in the production and are essential for the functioning of Anti- Personnel Mines, Biological and Chemical Weapons, Blinding Laser Weapons, Cluster Munitions, Depleted Uranium, Incendiary Weapons and Nuclear Weapons.	>0%	≥25%
Weapons	Related Products and Services : The screen covers companies that supply products and/or services such as stockpiling and transferring, and sales for Anti-Personnel Mines, Biological and Chemical Weapons, Blinding Laser Weapons, Cluster Munitions, Depleted Uranium and Incendiary Weapons and Nuclear Weapons.	>0%	≥25%
	Production of Small Arms Weapons for Civilian Use : The screen covers companies involved in the manufacturing of small arms weapon for civilian use.	>0%	≥25%
Small Arms	Production of Small Arms Weapons for Non-Civilian Use : The screen covers companies involved in the manufacturing of small arms weapon for non-civilian use.	>0%	≥25%
	Production of Key components : The screen covers companies involved in the manufacturing of key components for assault weapons.	>0%	≥25%
	Retail and Distribution of Small Arms Weapons: The screen covers companies involved in the retail or distribution of small arms weapons for civilian customers.	≥5%	N/A
Military Contracting	Integral Military Weapons : The screen covers companies involved in the manufacturing, assembling, sale and transportation of integral military weapons.	≥10%	N/A

S&P Global Business Involvement	S&P Global Category of Involvement and Description	S&P DJI Level of Involvement Threshold	S&P DJI Significant Ownership Threshold
	Weapon-related : The screen covers companies involved in the manufacturing and sales of weapon-related products.	≥10%	N/A
Coal	Thermal Coal Mining: The screen covers companies that own/and or operate coal mines that engage in thermal coal mining.	≥5%	N/A
Thermal Coal	Generation : The screen covers companies involved in electricity generation using coal power plants.	≥5%	N/A
Oil Sands	Extraction and/or Production : The screen covers companies involved in the extraction and/or production of fossil fuels from oil sands/tar sands.	≥5%	N/A
	Production : The screen covers companies involved in the manufacturing of tobacco.	>0%	≥25%
Tobacco	Related Products and Services : The screen covers companies that supply essential products/services for the tobacco industry.	≥5%	N/A
	Retail and Distribution : The screen covers companies involved in the retail and/or distribution of tobacco as part of their offerings.	≥5%	N/A

Business Activities Categories for the S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index

S&P Global Business Involvement	S&P Global Category of Involvement and Description	S&P DJI Level of Involvement Threshold	S&P DJI Significant Ownership Threshold
Controversial	Customized Weapons : The screen covers companies involved in the manufacturing of the components of a weapon. These components are intended solely for use in the production and are essential for the functioning of Anti- Personnel Mines, Biological and Chemical Weapons, Blinding Laser Weapons, Cluster Munitions, Depleted Uranium, Incendiary Weapons and Nuclear Weapons.	>0%	≥25%
Weapons	Related Products and Services : The screen covers companies that supply products and/or services such as stockpiling and transferring, and sales for Anti-Personnel Mines, Biological and Chemical Weapons, Blinding Laser Weapons, Cluster Munitions, Depleted Uranium and Incendiary Weapons and Nuclear Weapons.	>0%	≥25%
Military	Integral Military Weapons : The screen covers companies involved in the manufacturing, assembling, sale and transportation of integral military weapons.	>0%	≥25%
Contracting	Weapon-related : The screen covers companies involved in the manufacturing and sales of weapon-related products.	>0%	≥25%

S&P DJI Level of Involvement refers to the company's direct exposure to such products, while Significant Ownership indicates where the company has indirect involvement via some specified level of ownership of a subsidiary company with involvement.

For more information on the S&P Global Business Involvement Screens data set, please refer here.

Exclusions Based on the United Nations Global Compact (UNGC). Sustainalytics' Global Standards Screening (GSS) provides an assessment of a company's impact on stakeholders and the extent to which a company causes, contributes, or is linked to violations of international norms and standards. The basis of the GSS assessments is the United Nations (UN) Global Compact Principles. Information regarding related standards is also provided in the screening, including the Organization for Economic Co-operation

and Development (OECD) Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, as well as their underlying conventions. Sustainalytics classifies companies into the following three statuses:

Non-Compliant: classification given to companies that do not act in accordance with the UNGC principles and their associated standards, conventions, and treaties.

Watchlist: classification given to companies that are at risk of violating one or more principles, for which all dimensions for Non-Compliant status could not be established or confirmed.

Compliant: classification given to companies that act in accordance with the UNGC principles and their associated standards, conventions, and treaties.

As of each rebalancing reference date, exclude the following:

- companies without coverage
- companies classified as Non-Compliant

Please refer to <u>http://www.sustainalytics.com/</u> for more information.

Controversies: Media and Stakeholder Analysis Overlay. In addition to the above, S&P Global uses RepRisk for daily filtering, screening, and analysis of ESG risk incidents and controversial activities related to companies within the indices.

In cases where risks are presented, S&P Global releases a Media and Stakeholder Analysis (MSA) which includes a range of issues such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters.

The Index Committee reviews constituents flagged by S&P Global's MSA to evaluate the potential impact of controversial company activities on the composition of the indices. If the Index Committee decides to remove a company in question, the company is ineligible for re-entry for at least one full calendar year, beginning with the subsequent rebalancing.

For more information on RepRisk, please refer to <u>www.reprisk.com</u>. This service is not considered a direct contribution to the index construction process.

Exclusions Based on S&P Global ESG Score. As of each rebalancing reference date, exclude companies without scores.

Any company with an S&P Global ESG Score ranking in the lowest 10% by count of ESG scores in the S&P Global BMI Index is excluded.

Multiple Share Classes and Dual Listed Companies

Each company is represented once by the Designated Listing. For more information regarding the treatment of multiple share classes, please refer to Approach B within the Multiple Share Classes section of S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Index Construction

Constituent Selection

At each reconstitution and rebalancing, all securities that satisfy the criteria in *Eligibility Criteria* are selected and form the indices.

Except for company filings reviewed in the previous reconstitution, which inherit business activity assignments from the previous reconstitution review the rebalancing follows the same procedure as the annual reconstitution. Only where a new eligible filing is added to the scraped databases in the period since the prior reconstitution is the business activity eligibility reviewed during the rebalancing. All stocks satisfying the business activity focus criteria at the prior annual reconstitution, regardless of current index presence, are reassessed for size and liquidity with all stocks satisfying those criteria selected and included in the indices.

Composite Indices. At each reconstitution and rebalancing, these indices are constructed from the eligible Subsector Indices, as described in *Index Eligibility*.

Constituent Weightings

At each reconstitution and rebalancing, constituents' weights are first categorized as "core" or "non-core". Core companies are those companies where a significant portion of business operations are involved in products and services related to the index objectives, as determined by:

- A significant portion of revenue derives from related products and services as indicated by the company's reported business segments.
- A significant portion of the company's business operations are involved with products and services related to the index objectives and target markets of a specific index are an important component of their business strategy; identified as such based on the prominence (e.g., location, context) of the disclosures in the company's regulatory filings, as well as other publicly available information.

Except for the S&P Kensho Artificial Intelligence Enablers & Adopters Index and S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index, which use FMC weighting for initial weighting purposes, index constituents within each category are initially equal weighted. Core constituents are over-weighted as compared to "non-core" constituents, except for the indices mentioned in the below table as these indices only include "Core" constituents, and the S&P Kensho Distributed Ledger Index and S&P Kensho Global Distributed Ledger, as those indices do not overweight "core" constituents. Constituent weightings are adjusted to ensure that each constituent can meet a target notional trade size without exceeding 25% of the company's liquidity. The company's liquidity uses the index's liquidity measure, as detailed in *Eligibility Criteria*.

For specified indices capacity is managed to enable a target index capacity level without any index constituent's weight multiplied by the target capacity level exceeding a specific percentage of the constituent's FMC. The target notional trade size and target capacity level are as follows:⁷

Index	Target Notional	FMC Threshold	Include Core
	Trade Size (TNTS)	Percentage	and Non-Core
S&P Kensho Global Hydrogen Economy Index	US \$50 Million		True

⁷ At each reconstitution, S&P DJI may determine that a different target notional trade size or target capacity level is more appropriate than that shown in the table and reserves the use of discretion when implementing this parameter.

	Target Notional	FMC Threshold	Include Core
Index	Trade Size (TNTS)	Percentage	and Non-Core
S&P Kensho Global Alternative Finance Index	US \$25 Million		True
S&P Kensho Global Future Payments Index	US \$25 Million		True
S&P Kensho Global Distributed Ledger Index	US \$25 Million		True
S&P Kensho Global Artificial Intelligence Enablers Index	US \$25 Million		True
S&P Kensho Global Artificial Intelligence Enablers	US \$100 Million	8%	True
Screened Index			Taura
S&P Kensho Global Space Index			True
S&P Kensho Global Democratized Banking Index	US \$100 Million		True
S&P Kensho Global Wearables Index			True
S&P Kensho Global Digital Health Index			True
S&P Kensho Global Sustainable Farming Index			True
S&P Kensho Global Cyber Security Screened Index		8%	True
S&P Kensho Global Future Derense Index	US \$100 Million	8%	Irue
Index	US \$50 Million	10%	True
S&P Kensho Distributed Ledger Index	\$25 Million		True
S&P Kensho Alternative Finance Index	\$25 Million		True
S&P Kensho Future Payments Index	\$25 Million		True
S&P Kensho Electric Vehicles Index	\$25 Million		True
S&P Kensho Digital Communities Index	\$25 Million		True
S&P Kensho Advanced Transport Systems Index	\$10 Million		True
S&P Kensho Wearables Index	\$25 Million		True
S&P Kensho Robotics Index	\$25 Million		True
S&P Kensho Autonomous Vehicles Index	\$25 Million		True
S&P Kensho Cleantech Index	\$25 Million		True
S&P Kensho Cyber Security Index	\$25 Million		Core Only
S&P Kensho Cyber Security Mid-Large Cap Index	8		Core Only
S&P Kensho 3D Printing Index	\$10 Million		True
S&P Kensho Smart Borders Index	\$25 Million		True
S&P Kensho Genetic Engineering Index	\$25 Million		True
S&P Kensho Drones Index	\$25 Million		True
S&P Kensho Clean Energy Index	\$25 Million		Core Only
S&P Kensho Smart Grids Index	\$25 Million		True
S&P Kensho Smart Buildings Index	\$25 Million		True
S&P Kensho Space Index	\$25 Million		True
S&P Kensho Nanotechnology Index	\$10 Million		True
S&P Kensho Virtual Reality Index	\$25 Million		True
S&P Kensho Enterprise Collaboration Index	\$25 Million		True
S&P Kensho Digital Health Index	\$25 Million		True
S&P Kensho Smart Factories Index	\$25 Million		True
S&P Kensho Sustainable Farming Index	\$25 Million		True
S&P Kensho Human Evolution Index	\$100 Million		True
S&P Kensho Advanced Manufacturing Index	\$100 Million		True
S&P Kensho Democratized Banking	\$100 Million		True
S&P Kensho Final Frontiers Index	\$100 Million		True
S&P Kensho Intelligent Infrastructure Index	\$100 Million		True
S&P Kensho Smart Transportation Index	\$100 Million		True
S&P Kensho Clean Power Index	\$100 Million		True
S&P Kensho Future Security Index	\$100 Million		True
S&P Kensho Future Communication Index	\$100 Million		True
S&P Kensho Sustainable Staples Index	\$100 Million		True
S&P Kensho Liquid Future Communication Index	\$200 Million		True
S&P Kensho New Economies Select Index	\$100 Million		True

⁸ Not applicable, the index is equal weighted.

Index	Target Notional Trade Size (TNTS)	FMC Threshold Percentage	Include Core and Non-Core
S&P Kensho New Economies Composite Index	\$100 Million		True
S&P Kensho Hydrogen Economy Index	\$25 Million		True
S&P Kensho New Technology Index	\$200 Million		True
S&P Kensho Metaverse Index	\$100 Million	10%	Core Only
S&P Kensho Artificial Intelligence Enablers Index	\$25 Million		True
S&P Kensho Artificial Intelligence Enablers & Adopters Index			True
S&P Kensho Artificial Intelligence Enablers & Adopters Ex- Weapons & Military Index			True

Index	Target Capacity Level (TCL)
S&P Kensho Metaverse Index	US \$1 Billion
S&P Kensho Global Artificial Intelligence Enablers Screened Index	US \$1 Billion
S&P Kensho Global Cyber Security Screened Index	US \$1 Billion
S&P Kensho Global Future Defense Index	US \$1 Billion
S&P Kensho Global Quantum Computing Technologies Index	US \$250 Million

Individual weights are reduced until the constraint thresholds are met, with excess weight proportionally redistributed across the remaining constituents within the designated category, as detailed below.

On each Reference Date, the initial weight for each Index Component is determined by the following:

1. Calculating the total initial weights of the Index Components in each category using the formulas set forth below:

$$W_C = \frac{C}{N} + X \times \left(1 - \frac{C}{N}\right) if C > 0, else 0$$

 $W_{NC} = 1 - W_C$

2. Calculating the initial weights of the Index Components by equally allocating the total initial weight of each category among the Index Components included in that category using the applicable formula set forth below:

For each Index Component included in the "Core" Category:

$$W_{i, Initial} = \frac{W_C}{C}$$

For each Index Component included in the "Non-Core" Category:

$$W_{i, Initial} = \frac{W_{NC}}{N-C}$$

where:

 $W_{i, \text{Initial}} = \text{initial weight of Index Component i}$

- W_c = total initial weight of the Index Components included in the "Core" category
- W_{NC} = total initial weight of the Index Components included in the "Non-Core" category
- *C* = number of Index Components included in the "Core" category
- *N* = total number of Index Components
- *X* = 20%, the maximum target overweight percentage for Core Index Components, as compared to Non-Core Index Components

On each Reference Date, once the initial weights of the Index Components are determined, those weights are adjusted to ensure that each Index Component can accommodate a specified target notional trade size without breaching the predefined 3M ADVT threshold by:

- 1. Setting the maximum 3M ADVT threshold to 25% *3M ADVT*_{%, max}. At each rebalancing, S&P Dow Jones indices may determine that a different target notional trade size is more appropriate than that shown in the above table and reserves the use of discretion when implementing this parameter.
- 2. Calculating the maximum allowable notional trade amount for each Index Component as follows:

 $Max_{i} = 3M ADVT_{\%,max} \times 3M ADVT_{i}$

3. Calculating the allocated notional trade amount for each Index Component based on its initial weight:

 $N_{i} = N_{index} \times W_{i,Initial}$

- 4. Reallocating weight as necessary, for each Index Component in the following manner in order to satisfy the constraint set forth in Step 1 above:
 - a. If an Index Component's allocated notional trade amount is above its maximum allowable notional trade amount, the adjusted weight for that Index Component is capped by its maximum allowable notional trade amount and is set equal to:

$$W_{i,o} = Max_{i} / N_{index}$$

b. For each category, the excess weight from Step 4(a), if any, of the Index Components included in that category is calculated as the sum of the excess weight of each of those Components using the following formula:

$$W_e = \Sigma (W_{i, Initial} - W_{i, o})$$

c. Step 4 is repeated, if necessary, with the initial weight of each Index Component set equal to its adjusted weight calculated in the prior iteration of Step 4, until W_e is equal to zero for both categories, such that all Index Components satisfy the maximum allowable notional trade amount constraint set forth in Step 1 above. where:

N\$index	= Total target notional trade size for the Index
3M ADVT _{%,max}	= The maximum allowable percentage of an Index Component's 3M ADVT
Wi,Initial	= Initial weight of Index Component i
Max _{\$i}	= Maximum allowable notional trade amount for Index Component i
3M ADVT _i	= The 3M ADVT for Index Component i
N\$i	= Allocated notional trade amount for Index Component i
Wi,o	= Adjusted weight for Index Component
We	= Excess weight to be redistributed to the Index Components in the applicable category

S&P Kensho Artificial Intelligence Enablers & Adopters Index and S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index. Index constituents are weighted by FMC, with a single stock cap of 10%. Any excess weight from a capped constituent is proportionally redistributed to all uncapped constituents.

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

Target Capacity Weights

For the below indices, concurrent to the target notional trade size constraint, weights are adjusted to meet a target capacity level without breaching the predefined percentage of FMC ownership threshold at that target capacity.

- S&P Kensho Metaverse Index
- S&P Kensho Global Artificial Intelligence Enablers Screened Index
- S&P Kensho Global Cyber Security Screened Index
- S&P Kensho Global Future Defense Index
- S&P Kensho Global Quantum Computing Technologies Index

Weights are adjusted according to the following process:

- Set the maximum percentage of FMC ownership threshold to *FMC*_{%,max}. At each rebalancing, S&P Dow Jones indices may determine that a different target capacity level is more appropriate than that shown in the above table and reserves the use of discretion when implementing this parameter.
- 2. Calculate the maximum allowable capacity amount for each Index Component as follows:

 $Max_{FMC} = MFC_{\%,max} \times FMC_i$

3. Calculate the allocated capacity for each Index Component based on its initial weight:

 $C_{i} = C_{index} \times W_{i, Initial}$

- 4. Reallocate weight as necessary for each Index Component in the following manner to satisfy the constraint set forth in Step 1:
 - a. If an Index Component's allocated capacity amount is above the maximum allowable capacity amount, cap the adjusted weight for that Index Component by its maximum allowable capacity amount and set it equal to:

 $W_{i,o} = Max_{FMCi} / C_{\text{sindex}}$

b. For each category, calculate the excess weight from Step 4(a), if any, of the Index Components included in that category as the sum of the excess weight of each of those Components using the following formula:

$$W_e = \Sigma (W_{i, Initial} - W_{i, o})$$

c. Repeat Step 4, if necessary, with the initial weight of each Index Component set equal to its adjusted weight calculated in the prior iteration of Step 4, until *W*_e is equal to zero for both categories, such that all Index Components satisfy the maximum allowable notional trade amount constraint set forth in Step 1 above. where:

C _{\$index}	 Target capacity level for the Index
FMC _{%,max}	 The maximum allowable ownership percentage of a component's FMC
Wi, Initial	= Initial weight of Index Component i
Max _{FMCi}	= Maximum allowable capacity amount for Index Component
FMCi	= The FMC for Index Component i
C \$i	= Allocated capacity amount for Index Component i
W _{i,o}	= Adjusted weight for Index Component

We

 Excess weight to be redistributed to the Index Components in the applicable category

Diversification

For the below indices, the following diversification rules are applied:

- S&P Kensho Global Hydrogen Economy Index
- S&P Kensho Global Alternative Finance Index
- S&P Kensho Global Future Payments Index
- S&P Kensho Global Distributed Ledger Index
- S&P Kensho Global Artificial Intelligence Enablers Index
- S&P Kensho Global Space Index
- S&P Kensho Global Democratized Banking Index
- S&P Kensho Global Wearables Index
- S&P Kensho Global Digital Health Index
- S&P Kensho Global Sustainable Farming Index
- S&P Kensho Global Quantum Computing Technologies Index⁹
- S&P Kensho Liquid Future Communication Index
- S&P Kensho Human Evolution Index
- S&P Kensho Democratized Banking Index
- S&P Kensho Final Frontiers Index
- S&P Kensho Intelligent Infrastructure Index
- S&P Kensho Smart Transportation Index
- S&P Kensho Clean Power Index
- S&P Kensho Future Security Index
- S&P Kensho Future Communication Index
- S&P Kensho Advanced Manufacturing Index
- S&P Kensho Sustainable Staples Index
- S&P Kensho Smart Factories Index

If the sum of the weights of all index constituents with an individual weight over 4.5% exceeds 45% of the total index weight (the "Diversification Threshold"), then take the following steps:

- 1. Rank all constituents with a weight greater than 4.5% in descending order, first by individual constituent weight and then by 3M ADVT.
- 2. Iteratively redistribute the weight from the lowest-ranked constituent to all constituents not exceeding the 4.5% threshold.
- 3. Repeat Steps 1 and 2 until the Diversification Threshold is satisfied. If no feasible solution is found that satisfies Step 3, the constraint is not implemented.

⁹ For the S&P Kensho Global Quantum Computing Technologies Index, the Diversification Threshold is met when the combined weight of all index constituents with an individual weight above 4.5% exceeds 35%, rather than the 45% standard used for the other indices listed above.

For the below indices, the following diversification rules are applied:

- S&P Kensho Global Cyber Security Screened Index.
- S&P Kensho Global Artificial Intelligence Enablers Screened Index.
- S&P Kensho Global Future Defense Index.

Cap single constituents at 8%. If the sum of the weights of all index constituents with an individual weight over 4.5% exceeds 35% of the total index weight (the "Diversification Threshold"), then take the following steps:

- 1. Rank all constituents with a weight greater than 4.5% in descending order, first by individual constituent weight and then by 3M MDVT.
- 2. Iteratively redistribute the weight from the lowest-ranked constituent to all constituents not exceeding the 4.5% threshold.
- 3. Repeat Steps 2 and 3 until the Diversification Threshold is satisfied. If no feasible solution is found that satisfies Step 3, the constraint is not implemented.

For more information on the capping thresholds, please refer to the Regulatory Capping Requirements section of S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

LargeMidCap Sector Equal Weight Indices

At each rebalancing the constituents are equal-weighted.

Composite Indices

Calculating the Constituent Index Weight. The weight of each Constituent Index is calculated by comparing the risk-adjusted total return with each of the other Constituent Indices on the Selection Day:

 For the Selection Day and 10 trading days immediately prior (each a "Calculation Day"), calculating the average daily total return and the standard deviation of daily total returns for the 126 trading days' lookback period—in order to calculate a risk-adjusted total return for each Calculation Day d:

$$RAR_{i,d} = \frac{r_i}{\sigma_i}$$

2. Calculating the Final Index risk-adjusted total return *RAR*^{*i*} for each Constituent Index by taking the mean of the risk-adjusted total returns calculated above:

$$RAR_i = \frac{1}{D} \sum_{d}^{D} RAR_{i,d}$$

where:

- r_i = Annualized¹⁰ average daily total return of the index *i* over the lookback period
- σ_i = Annualized¹¹ standard deviation of daily total return of index *i* over the lookback period

 $RAR_{i,d}$ = Risk-adjusted total return of the index *i* on a Given Calculation Day

 RAR_i = Final Index risk-adjusted total return of the index *i* (mean of risk-adjusted total returns for each Calculation Day)

Once the Final Index risk-adjusted total return has been calculated for each of the Constituent Indices, the weight of each Constituent Index in the Index is determined by:

¹⁰ Average daily total returns of the index *i* over the lookback period are multiplied by 252.

¹¹ Standard deviation of daily total returns are multiplied by the square root of 252.

1. Setting a variable *RARBaseline* equal to 0 if all the Final risk-adjusted total returns calculated above are positive, or equal to the most negative risk-adjusted total return otherwise:

 $RARBaseline = \begin{cases} 0 \rightarrow RAR_i \ge 0 \text{ for all Constituent Indices } i \\ \min(RAR_i) \rightarrow RAR_i < 0 \text{ for any Constituent Index } i \end{cases}$

2. Calculating the *RARSpread*^{*i*} for each Constituent Index as:

 $RARSpread_i = RAR_i - RARBaseline$

3. Calculating the *TotalRARSpread* as the sum of all Constituent Index RAR Spreads:

$$TotalRARSpread = \sum RARSpread_i$$

4. Setting the initial weight of each Constituent Index ("Initial Constituent Weight Index") to:

$$w_i = \frac{RARSpread_i}{TotalRARSpread}$$

Each Initial Constituent Index Weight w_i is then adjusted to ensure it meets established Minimum and Maximum Weight thresholds. For the S&P Kensho New Economies Composite Index the Minimum and Maximum Weight thresholds are 1% and (the number of eligible constituents in each Initial Constituent Index/2) %, respectively. For the S&P Kensho New Economies Select Index the Minimum and Maximum Weight thresholds are 10% and 25%, respectively:

- 1. If any initial Constituent Index Weight is less than the Minimum Weight Threshold, the weight is adjusted up so that it is equal to the Minimum Weight Threshold.
- 2. The sum of the excess weight added to the Constituent Indices in Step 1, defined as

$$w_e = \sum min_{\%,1} - w_1$$

is then subtracted equally from the Initial Constituent Index Weights of all remaining Constituent Indices that are not already at the Minimum Weight Threshold, in order to maintain a total weighting of 100%.

- 3. If any Constituent Index Weight exceeds the Maximum Weight Threshold, the Final Constituent Index Weight for that Index is set to the Maximum Weight Threshold.
- 4. The sum of the excess weight equal to the difference between the Constituent Index Weight and the Final Constituent Index Weight for each of the Constituent Indices modified in Step 3, defined as

$$w_e = \sum max_{\%,i} - w_i$$

is then added equally to the Initial Constituent Index Weights of all remaining Constituent Indices that have not yet reached the Maximum Weight Threshold and are not also set to the Minimum Weight Threshold.

- 5. Repeat Steps 3 through 4 until all Constituent Indices satisfy the Weight Thresholds.
- 6. The Final Constituent Index Weight for each Constituent Index that is not at a maximum or minimum.

Calculating the Initial Constituent Security Weight

Except for the S&P Kensho New Economies Composite Index, the initial weight of each Constituent Security selected for inclusion in the index is determined by:

- 1. Multiplying the weight of the security in each of the Constituent Indices for which it is a constituent as of the Selection Day by the Final Constituent Index Weight for that index as calculated above.
- 2. Summing the result of Step 1 should the security be a component of multiple Constituent Indices.

S&P Kensho New Economies Composite Index. As not all stocks are eligible for the index, initial weights are normalized to sum to 1.

Calculating the Final Constituent Security Weight

Component weights are adjusted to ensure each component is able to meet a target notional trade size as detailed in the table above without exceeding 25% of its 3M ADVT. Individual weights will be reduced until this threshold has been met, and excess weight is then distributed pro-rata across the remaining components.

Diversification

If the sum of the weights of all index constituents with an individual constituent weight over 4.5% exceeds 45% of the weight of the entire index "the "Diversification Threshold") then the following steps are taken:

- 1. Rank all constituents with a weight greater than 4.5% in descending order, first by individual constituent weight and then by 3M ADVT.
- 2. Iteratively redistributing the weight from the lowest-ranked constituent to all constituents not exceeding the 4.5% threshold.
- 3. Repeating Steps 1 and 2 until the Diversification Threshold is satisfied. If no feasible solution is found that satisfies Step 3, the constraint is not implemented.

For more information on constituent weighting, please refer to the Non-Market Capitalization Weighted section of S&P Dow Jones Indices' Index Mathematics Methodology.

For more information on the capping thresholds, please refer to the Regulatory Capping Requirements section of S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

S&P Kensho Capped Sector and Subsector Indices

At each rebalancing, constituents are first categorized as "core" or "non-core" using the same process detailed in *Constituent Weightings,* with constituents in each category initially FMC weighted. "Core" constituents are over-weighted as compared to "non-core" constituents, with "core" constituents capped at 9%, "non-core" constituents capped at 4.5%, and the cumulative weight of all constituents with weights greater than 4.5% capped at 40%.

On each Reference Date, the initial weight for each Index Component is determined by:

1. Calculating the total initial weights of the Index Components in each category using the formulas set forth below:

$$W_{C} = \frac{FMC_{C}}{FMC} + X * \frac{FMC_{NC}}{FMC} \text{ if } FMC_{C} > 0, else 0$$

$$W_{NC} = 1 - W_{C}$$

2. Calculating the initial weights of the Index Components using FMC:

For each Index Component included in the "Core" Category:

$$W_{i, Initial} = W_C * \frac{FMC_i}{FMC_c}$$

For each Index Component included in the "Non-Core" Category:

$$W_{i, Initial} = W_{NC} * \frac{FMC_i}{FMC_{NC}}$$

where:

 FMC_c = Total FMC of all Index Components included in the "Core" category

FMC_{NC} = Total FMC of all Index Components included in the "Non-Core" category

FMC = The FMC of all Index Components

 FMC_i = The FMC for Index Component *i*

 W_c = Total initial weight of the Index Components included in the "Core" category

 W_{NC} = Total initial weight of the Index Components included in the "Non-Core" category

 $W_{i, Initial}$ = Initial weight of Index Component *i*

X = 50%, the maximum target overweight percentage for Core Index Components, as compared to Non-Core Index Components

On each Reference Date, once the initial weights of the Index Components are determined, those weights are adjusted to ensure that diversification constraints are satisfied. The capping adjustment process is performed by:

- 1. If any "core" component's weight exceeds 9%, that component's weight is capped at 9%; if any "non-core" component's weight exceeds 4.5%, that component's weight is capped at 4.5%.
- 2. For each category, any excess weight from Step 1 of the components included in that category is calculated as:

$$W_e = \sum (W_{i, Initial} - W_{i, Capped})$$

where:

 $W_{i, Initial}$ = Initial weight of Index Component *i*

 $W_{i, Capped}$ = Capped weight of Index Component *i*

 W_e = Excess weight to be redistributed to the components in the applicable category

- 3. After the redistribution, if the weight of any other component breaches the weight caps in Step 1, the process repeats iteratively until no component is in breach.
- 4. The aggregate weight of components with weights greater than 4.5% cannot exceed 40% of the index's total weight.
- 5. If Step 4 is breached, all components are ranked in descending order by FMC, with the lowest ranking component's weight reduced to 4.5%. The excess weight is proportionally redistributed to all components in the same core/non-core category with weights less than 4.5%, with no component's weight allowed to exceed 4.5%. The process repeats iteratively until Step 4 is satisfied or until the weights of all stocks are greater than or equal to 4.5%.

If no feasible solution is found that satisfies Step 4, the constraint is not implemented.

For more information on the capping thresholds, please refer to the Regulatory Capping Requirements section of S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Index Calculations

The index is calculated by means of the divisor methodology used for all S&P Dow Jones equity indices.

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

Index Maintenance

Reconstitution and Rebalancing

At each annual reconstitution, the index universe is reviewed for eligibility and constituents are selected and weighted. In addition, the indices rebalance six months after the annual reconstitution. For the rebalancing process, the eligibility of stocks for each index based on their Business Activity Focus is inherited from the prior annual reconstitution, whereas the remaining eligibility criteria are reassessed, and stocks are then selected and weighted according to the rules in *Index Construction*. Index shares are assigned based on prices seven business days prior to the rebalancing.¹²

The indices reconstitute and rebalance according to the below schedules:

Index	Reconstitution/Rebalancing Schedule
S&P Kensho Advanced Transport	
Systems Index	
S&P Kensho Wearables Index	
S&P Kensho Autonomous Vehicles Index	
S&P Kensho Cyber Security Index	
S&P Kensho Smart Borders Index	
S&P Kensho Smart Grids Index	
S&P Kensho Smart Buildings Index	
S&P Kensho Space Index	The indiana reconstitute after the alage on the third Eridov of May
S&P Kensho Digital Communities Index	with a reference date of the close of the last trading day in April and
S&P Kensho Enterprise Collaboration	rebalance after the close on the third Friday of November with a
Index	reference date of the close of the last trading day in October
S&P Kensho Electric Vehicles Index	
S&P Kensho Hydrogen Economy Index	
S&P Kensho Smart Factories Index	
S&P Kensho Global Hydrogen Economy	
Index	
S&P Kensho Global Space Index	
S&P Kensho Global Wearables Index	
S&P Kensho Global Cyber Security	
Screened Index	
S&P Kensho Distributed Ledger Index	
S&P Kensho Alternative Finance Index	
S&P Kensho Future Payments Index	
S&P Kensho Robotics Index	
S&P Kensho Cleantech Index	
S&P Kensho Clean Energy Index	
S&P Kensho 3D Printing Index	The indices reconstitute after the close on the last trading day in
S&P Kensho Genetic Engineering Index	May with a reference date of the close of the first trading day
S&P Kensho Nanotechnology Index	following May 14th and rebalance after the close on the last trading
S&P Kensho Virtual Reality Index	day in November with a reference date of the close of the first
S&P Kensho Drones Index	trading day following November 14th.
S&P Kensho Digital Health Index	
S&P Kensho Sustainable Farming Index	
S&P Kensho Metaverse Index	
S&P Kensho Artificial Intelligence Enablers	
S&P Kensho Global Alternative Finance	
Index	

¹² Prior to December 10, 2018, index shares were based on prices as of the Rebalancing Reference Date.

Index	Reconstitution/Rebalancing Schedule
S&P Kensho Global Future Payments	
Index	
S&P Kensho Global Distributed Ledger	
Index	
S&P Kensho Global Artificial Intelligence	
Enablers Index	
S&P Kensho Global Artificial Intelligence	
Enablers Screened Index	
S&P Kensho Global Digital Health Index	
S&P Kensho Global Sustainable Farming	
Index	
S&P Kensho Global Quantum Computing	
S&P Konsho Euturo Socurity Index	
Sar Kensho Future Security Index	
S&P Kensho Intelligent Infrastructure	
Index	
S&P Kensho Smart Transportation Index	
S&P Kensho Final Frontiers Index	
S&P Kensho Clean Power Index	
S&P Kensho Human Evolution Index	
S&P Kensho Future Communication Index	
S&P Kensho Liquid Future Communication	
Index	
S&P Kensho New Economies Composite	
Index	
S&P Kensho New Economies Select Index	The indices reconstitute after the close on the third Friday in June
S&P Kensho Cyber Security Mid-Large	with a reference date of the close of the last trading day in May and
Cap Index	rebalance after the close on the third Friday in December with a
S&P Kensho Advanced Manufacturing	reference date of the close of the last trading day in November.
Index	
S&P Kensho New Technology Index	
S&P Kensho Sustainable Staples Index	
S&P Kensho Artificial Intelligence Enablers	
& Adopters Index	
S&P Kensho Artificial Intelligence Enablers	
& Adopters Ex-Weapons & Military Index	
S&P Kensho Democratized Banking Index	
S&P Kensho Global Democratized	
Banking Index	
S&P Kensho Global Future Defense Index	
S&P Kensho LargeMidCap Future Security	
Index	
S&P Kensho LargeMidCap Intelligent	
Infrastructure Index	
S&P Kensho LargeMidCap Smart	
Transportation Index	
S&P Kensho LargeMidCap Final Frontiers	
Index	
S&P Kensho LargeMidCap Clean Power	The indices rebalance semi-annually effective after the close on the
Index	third Friday of July and January with a reference date of the close of
S&P Kensho LargeMidCap Human	the last trading day in June and December. respectively.
Evolution Index	
S&P Kensho LargeMidCap Democratized	
Banking Index	
S&P Kensho LargeMidCap Future	
Communications Index	
S&P Kensho LargeMidCap Advanced	
Manufacturing Index	
S&P Kensho LargeMidCap Sustainable	
Staples Index	

Index	Reconstitution/Rebalancing Schedule
S&P Kensho Sustainable Technologies	
Index	
S&P Kensho New Economies Select Index	The index reconstitutes using a three-day multi-day rebalancing process ¹³ that begins after the close of the third Friday in June and ends after the close of the subsequent second business day. The reconstitution reference date is the close of the last trading day in May. The index rebalances using a three-day multi-day rebalancing process that begins after the close of the third Friday in December and ends after the close of the subsequent second business day. The rebalancing reference date is the close of the last trading day in November.

In addition, the following indices reweight quarterly and current constituents are assessed according to the respective index exclusion criteria.

Index Name	Quarterly Rebalancing Schedule
S&P Kensho Global Cyber Security Screened Index	The index rebalances quarterly after the close of the third Friday in February and August, with reference dates on the last business day in January and July.
S&P Kensho Global Artificial Intelligence Enablers Screened Index	The index rebalances quarterly after the close on the last trading day in August, with a reference date of the first trading day following August 14th, and on the last trading
S&P Kensho Global Quantum Computing Technologies Index	day in February with a reference date of the first trading day following February 14th.
S&P Kensho Global Future Defense Index	The index rebalances quarterly after the close of the third Friday of March and September, with reference dates after the close of the last business day in February and August.

Additions and Deletions

Additions. Except for spin-offs, split-offs, and mergers/acquisitions, companies can only be added to the index at the time of the reconstitution and rebalancings.

Deletions. Between rebalancings, deletions can occur due to acquisitions, mergers, and spin-offs, or due to bankruptcies, delisting from eligible exchanges, or suspensions.

Currency of Calculation and Additional Index Return Series

The indices calculate in various currencies.

WMR foreign exchange rates are taken daily at 4:00 PM London Time and used in the calculation of the indices. These mid-market fixings are calculated by WMR based on LSEG data and appear on LSEG pages.

In addition to the indices detailed in this methodology, additional return series versions of the indices may be available, including, but not limited to the following: currency, currency hedged, decrement, fair value, inverse, leveraged, and risk control versions. For a list of available indices, please refer to the <u>S&P DJI</u> <u>Methodology & Regulatory Status Database</u>.

For information on various index calculations, please refer to S&P Dow Jones Indices' Index Mathematics Methodology.

For the inputs necessary to calculate certain types of indices, including decrement, dynamic hedged, fair value, and risk control indices, please refer to the Parameters documents available at www.spglobal.com/spdii.

¹³ For the reconstitution and rebalancing, if a corporate action is effective on day two or three of the multi-day rebalancing, and the action results in an index share change, the event is temporarily negated and implemented after the close of the following Friday.

Corporate Actions

The table below lists the treatment for spin-offs and mergers & acquisitions for all indices covered by this methodology.

Corporate Action	Adjustment Made to Index
Spin-Offs	All spin-offs are added to and remain in the indices of which the parent is a constituent until the subsequent rebalancing.
Mergers and Acquisitions	In cases of mergers involving two index constituents, the merged company deemed to be the acquirer in the transaction remains in the index, provided it meets all eligibility requirements. If the acquisition payment type is stock-based, the acquirer's index shares increase proportionately to the terms of the transaction. If the acquisition payment type is not stock-based, the acquirer's index shares remain at pre-merger levels.

Except for the indices listed below, for information on other general corporate actions, please refer to the Non-Market Capitalization Weighted Indices section of S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

S&P Kensho Artificial Intelligence Enablers & Adopters Index and S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index. For information on other general Corporate Actions for this index, please refer to the Market Capitalization Indices section of S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

S&P Kensho LargeMidCap Sector Equal Weight Indices. For information on other general Corporate Actions for these indices, please refer to the Equal Weighted Indices section of S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Base Date and History Availability

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

Index	Launch Date	First Value	Basa Data	Base
S&P Kensho Global Hydrogen Economy Index	07/21/2023	05/15/2019	05/15/2019	100
S&P Kensho Global Alternative Finance Index	10/23/2023	05/31/2018	05/31/2018	100
S&P Kensho Global Future Payments Index	10/23/2023	05/31/2018	05/31/2018	100
S&P Kensho Global Distributed Ledger Index	10/23/2023	05/31/2018	05/31/2018	100
S&P Kensho Global Artificial Intelligence Enablers Index	10/23/2023	05/31/2018	05/31/2018	100
S&P Kensho Global Space Index	10/23/2023	05/15/2018	05/15/2018	100
S&P Kensho Global Democratized Banking Index	01/22/2024	06/15/2018	06/15/2018	100
S&P Kensho Global Wearables Index	01/15/2024	05/15/2018	05/15/2018	100
S&P Kensho Global Digital Health Index	01/15/2024	05/31/2018	05/31/2018	100
S&P Kensho Global Sustainable Farming Index	01/15/2024	05/31/2018	05/31/2018	100
S&P Kensho Global Quantum Computing Technologies	07/07/2025	05/31/2022	05/31/2022	100
S&P Kensho Distributed Ledger Index	09/24/2018	05/31/2018	05/31/2018	100
S&P Kensho Alternative Finance Index	09/24/2018	06/15/2015	06/15/2015	100
S&P Kensho Future Payments Index	09/24/2018	06/17/2013	06/17/2013	100
S&P Kensho Electric Vehicles Index	09/17/2018	05/15/2013	05/15/2013	100
S&P Kensho Digital Communities Index	10/01/2018	05/15/2013	05/15/2013	100
S&P Kensho Advanced Transport Systems Index	12/09/2016	05/15/2013	05/15/2013	100
S&P Kensho Wearables Index	06/27/2016	05/15/2013	05/15/2013	100
S&P Kensho Robotics Index	06/27/2016	06/17/2013	06/17/2013	100
S&P Kensho Autonomous Vehicles Index	06/27/2016	06/17/2013	05/15/2013	100
S&P Kensho Cleantech Index	08/05/2016	06/17/2013	06/17/2013	100
S&P Kensho Cyber Security Index	03/10/2016	05/15/2013	05/15/2013	100
S&P Kensho Cyber Security Mid-Large Cap Index	03/02/2016	05/15/2013	05/15/2013	100
S&P Kensho 3D Printing Index	06/27/2016	06/17/2013	06/17/2013	100
S&P Kensho Smart Borders Index	03/16/2017	05/15/2013	05/15/2013	100

	Launch	First Value		Base
Index	Date	Date	Base Date	Value
S&P Kensho Genetic Engineering Index	09/01/2016	06/17/2013	06/17/2013	100
S&P Kensho Drones Index	06/27/2016	06/17/2013	06/17/2013	100
S&P Kensho Clean Energy Index	08/05/2016	06/17/2013	06/17/2013	100
S&P Kensho Smart Grids Index	12/07/2016	05/15/2013	05/15/2013	100
S&P Kensho Smart Buildings Index	07/01/2016	05/15/2013	05/15/2013	100
S&P Kensho Space Index	06/27/2016	05/15/2013	05/15/2013	100
S&P Kensho Nanotechnology Index	07/01/2016	06/17/2013	06/17/2013	100
S&P Kensho Virtual Reality Index	07/01/2016	06/15/2016	06/15/2016	100
S&P Kensho Enterprise Collaboration Index	10/29/2018	05/15/2017	05/15/2017	100
S&P Kensho Human Evolution Index	06/22/2018	07/15/2013	07/15/2013	100
S&P Kensho Democratized Banking	09/04/2018	07/15/2013	07/15/2013	100
S&P Kensho Final Frontiers Index	12/27/2015	07/15/2013	07/15/2013	100
S&P Kensho Intelligent Infrastructure Index	11/21/2016	07/15/2013	07/15/2013	100
S&P Kensho Smart Transportation Index	12/02/2016	07/15/2013	07/15/2013	100
S&P Kensho Clean Power Index	12/01/2016	07/15/2013	07/15/2013	100
S&P Kensho Future Security Index	02/14/2017	07/15/2013	07/15/2013	100
S&P Kensho Future Communication Index	10/29/2018	07/15/2013	07/15/2013	100
S&P Kensho Liquid Future Communication Index	03/23/2020	07/15/2013	07/15/2013	100
S&P Kensho New Economies Select Index	12/28/2017	01/02/2014	01/02/2014	100
S&P Kensho New Economies Composite Index	02/06/2017	01/02/2014	01/02/2014	100
S&P Kensho New Economy RAIC Index	01/25/2021	06/17/2013	06/17/2013	100
S&P Kensho Hydrogen Economy Index	06/01/2021	05/15/2017	05/15/2017	100
S&P Kensho Digital Health Index	06/21/2021	06/15/2016	06/15/2016	100
S&P Kensho Smart Factories Index	09/16/2021	05/15/2017	05/15/2017	100
S&P Kensho Advanced Manufacturing Index	09/16/2021	06/16/2017	06/16/2017	100
S&P Kensho New Technology Index	12/27/2021	07/15/2013	07/15/2013	100
S&P Kensho Sustainable Farming Index	02/28/2022	06/15/2016	06/15/2016	100
S&P Kensho Sustainable Staples Index	02/28/2022	07/15/2016	07/15/2016	100
S&P Kensho Metaverse Index	03/21/2022	05/31/2018	05/31/2018	100
S&P Kensho Sustainable Technologies Index	04/11/2022	01/30/2014	01/30/2014	100
S&P Kensho Artificial Intelligence Enablers Index	08/21/2023	05/31/2018	05/31/2018	100
S&P Kensho Global Artificial Intelligence Enablers Screened Index	07/29/2024	05/31/2018	05/31/2018	100
S&P Kensho Artificial Intelligence Enablers & Adopters Index	09/25/2023	06/15/2018	06/15/2018	100
S&P Kensho Artificial Intelligence Enablers & Adopters Ex- Weapons & Military Index	03/17/2025	06/15/2018	06/15/2018	100
S&P Kensho Global Cyber Security Screened Index	07/29/2024	05/15/2018	05/15/2018	100
S&P Kensho Global Future Defense Index	07/29/2024	07/15/2018	07/15/2018	100

Index Data

Calculation Return Types

S&P Dow Jones Indices calculates multiple return types which vary based on the treatment of regular cash dividends. The classification of regular cash dividends is determined by S&P Dow Jones Indices.

- Price Return (PR) versions are calculated without adjustments for regular cash dividends.
- Gross Total Return (TR) versions reinvest regular cash dividends at the close on the ex-date without consideration for withholding taxes.
- Net Total Return (NTR) versions, if available, reinvest regular cash dividends at the close on the ex-date after the deduction of applicable withholding taxes.

In the event there are no regular cash dividends on the ex-date, the daily performance of all three indices will be identical.

For a complete list of indices available, please refer to the daily index levels file (".SDL").

For more information on the classification of regular versus special cash dividends as well as the tax rates used in the calculation of net return, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

For more information on the calculation of return types, please refer to S&P Dow Jones Indices' Index Mathematics Methodology.

Index Governance

Index Committee

An S&P Dow Jones Indices Index Committee maintains the indices. All committee members are full-time professionals at S&P Dow Jones Indices. The Index Committee meets regularly. At each meeting, the Committee may review pending corporate actions that may affect index constituents, statistics comparing the composition of the index to the market, companies that are being considered as candidates for addition to the index, and any significant market events. In addition, the Index Committee may revise index policy covering rules for selecting companies, treatment of dividends, share counts or other matters.

S&P Dow Jones Indices considers information about changes to its indices and related matters to be potentially market moving and material. Therefore, all Index Committee discussions are confidential.

S&P Dow Jones Indices' Index Committees reserve the right to make exceptions when applying the methodology if the need arises. In any scenario where the treatment differs from the general rules stated in this document or supplemental documents, clients will receive sufficient notice, whenever possible.

In addition to the daily governance of indices and maintenance of index methodologies, at least once within any 12-month period, the Index Committee reviews the methodology to ensure the indices continue to achieve the stated objectives, and that the data and methodology remain effective. In certain instances, S&P Dow Jones Indices may publish a consultation inviting comments from external parties.

For information on Quality Assurance and Internal Reviews of Methodology, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Index Policy

Announcements

All index constituents are evaluated daily for data needed to calculate index levels and returns. All events affecting the daily index calculation are typically announced in advance via the Index Corporate Events Report (.SDE), delivered daily to all clients.

For more information, please refer to the Announcements section of S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Pro-forma Files

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

Please visit <u>www.spglobal.com/spdji</u> for a complete schedule of rebalancing timelines and pro-forma delivery times.

Holiday Schedule

Except for the days when <u>all</u> exchanges on which the index's constituents trade are officially closed, the index calculates daily throughout the calendar year.

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

Rebalancing

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

Unexpected Exchange Closures

For information on Unexpected Exchange Closures, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Recalculation Policy

For information on the recalculation policy, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

For information on Calculations and Pricing Disruptions, Expert Judgment and Data Hierarchy, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Contact Information

For questions regarding an index, please contact: <u>index_services@spglobal.com</u>.

Index Dissemination

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

Tickers

The table below lists headline indices covered by this document. All versions of the below indices that may exist are also covered by this document. Please refer to the <u>S&P DJI Methodology & Regulatory</u> <u>Status Database</u> for a complete list of indices covered by this document.

Index	BBG
S&P Kensho Global Hydrogen Economy Index GTR	KHTWOP
S&P Kensho Global Hydrogen Economy Index PR	KHTWO
S&P Kensho Global Hydrogen Economy Index NTR	KHTWON
S&P Kensho Global Alternative Finance Index GTR	KGATFIN
S&P Kensho Global Alternative Finance Index PR	KGATFINP
S&P Kensho Global Alternative Finance Index NTR	KGATFINN
S&P Kensho Global Future Payments Index GTR	KGPAY
S&P Kensho Global Future Payments Index PR	KGPAYP
S&P Kensho Global Future Payments Index NTR	KGPAYN
S&P Kensho Global Distributed Ledger Index GTR	KGLEDGE
S&P Kensho Global Distributed Ledger Index PR	KGLEDGEP
S&P Kensho Global Distributed Ledger Index NTR	KGLEDGEN
S&P Kensho Global Artificial Intelligence Enablers Index GTR	KGAIGPT
S&P Kensho Global Artificial Intelligence Enablers Index PR	KGAIGPTP
S&P Kensho Global Artificial Intelligence Enablers Index NTR	KGAIGPTN
S&P Kensho Global Artificial Intelligence Enablers Screened Index GTR	KGAIES
S&P Kensho Global Artificial Intelligence Enablers Screened Index PR	KGAIESP
S&P Kensho Global Artificial Intelligence Enablers Screened Index NTR	KGAIESN
S&P Kensho Global Space Index GTR	KGMARS
S&P Kensho Global Space Index PR	KGMARSP
S&P Kensho Global Space Index NTR	KGMARSN
S&P Kensho Global Democratized Banking Index GTR	KGFIN
S&P Kensho Global Democratized Banking Index PR	KGFINP
S&P Kensho Global Democratized Banking Index NTR	KGFINN
S&P Kensho Global Wearables Index GTR	KGBORG
S&P Kensho Global Wearables Index PR	KGBORGP
S&P Kensho Global Wearables Index NTR	KGBORGN
S&P Kensho Global Digital Health Index GTR	KGDOC
S&P Kensho Global Digital Health Index PR	KGDOCP
S&P Kensho Global Digital Health Index NTR	KGDOCN
S&P Kensho Global Sustainable Farming Index GTR	KGFARM
S&P Kensho Global Sustainable Farming Index PR	KGFARMP
S&P Kensho Global Sustainable Farming Index NTR	KGFARMN
S&P Kensho Global Quantum Computing Technologies Index GTR	KGQUANT
S&P Kensho Global Quantum Computing Technologies Index PR	KGQUANTP
S&P Kensho Global Quantum Computing Technologies Index NTR	KGQUANTN
S&P Kensho Distributed Ledger Index GTR	KLEDGER

Index	BBG
S&P Kensho Distributed Ledger Index PR	KLEDGERP
S&P Kensho Distributed Ledger Index NTR	KLEDGERN
S&P Kensho Alternative Finance Index GTR	KALTFIN
S&P Kensho Alternative Finance Index PR	KALTFINP
S&P Kensho Alternative Finance Index NTR	KALTFINN
S&P Kensho Future Payments Index GTR	KPAY
S&P Kensho Future Payments Index PR	KPAYP
S&P Kensho Future Payments Index NTR	KPAYN
S&P Kensho Electric Vehicles Index GTR	KEV
S&P Kensho Electric Vehicles Index PR	KEVP
S&P Kensho Electric Vehicles Index NTR	KEVN
S&P Kensho Digital Communities Index GTR	KSOCIAL
S&P Kensho Digital Communities Index PR	KSOCIALP
S&P Kensho Digital Communities Index NTR	KSOCIALN
S&P Kensho Advanced Transport Systems Index GTR	KATS
S&P Kensho Advanced Transport Systems Index PR	KATSP
S&P Kensho Advanced Transport Systems Index NTR	KATSN
S&P Kensho Wearables Index GTR	KBORG
S&P Kensho Wearables Index PR	KBORGP
S&P Kensho Wearables Index NTR	KBORGN
S&P Kensho Robotics Index GTR	KBOTS
S&P Kensho Robotics Index PR	KBOTSP
S&P Kensho Robotics Index NTR	KBOTSN
S&P Kensho Autonomous Vehicles Index GTR	KCARS
S&P Kensho Autonomous Vehicles Index PR	KCARSP
S&P Kensho Autonomous Vehicles Index NTR	KCARSN
S&P Kensho Cleantech Index GTR	KCLEAN
S&P Kensho Cleantech Index PR	KCLEANP
S&P Kensho Cleantech Index NTR	KCLEANN
S&P Kensho Cyber Security Index GTR	KCYBER
S&P Kensho Cyber Security Index PR	KCYBERP
S&P Kensho Cyber Security Index NTR	KCYBERN
S&P Kensho Cyber Security Mid-Large Cap Index GTR	KCYBERML
S&P Kensho Cyber Security Mid-Large Cap Index PR	KCYBERMP
S&P Kensho Cyber Security Mid-Large Cap Index NTR	KCYBERMN
S&P Kensho Global Cyber Security Screened Index GTR	KGCYS
S&P Kensho Global Cyber Security Screened Index PR	KGCYSP
S&P Kensho Global Cyber Security Screened Index NTR	KGCYSN
S&P Kensho Liquid Future Communication Index GTR	KCNLQ
S&P Kensho Liquid Future Communication Index PR	KCNLQP
S&P Kensho Liquid Future Communication Index NTR	KCNLQN
S&P Kensho 3D Printing Index GTR	KDDP
S&P Kensho 3D Printing Index PR	KDDPP
S&P Kensho 3D Printing Index NTR	KDDPN
S&P Kensho Smart Borders Index GTR	KDMZ
S&P Kensho Smart Borders Index PR	KDMZP
S&P Kensho Smart Borders Index NTR	KDMZN
S&P Kensho Genetic Engineering Index GTR	KDNA
S&P Kensho Genetic Engineering Index PR	KDNAP
S&P Kensho Genetic Engineering Index NTR	KDNAN
S&P Kensho Drones Index GTR	KDRONE
S&P Kensho Drones Index PR	KDRONEP
S&P Kensho Drones Index NTR	KDRONEN
S&P Kensho Clean Energy Index GTR	KENERGY

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S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index GTR	KAIEXTU
S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index PR	KAIEXTUP
S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index NTR	KAIEXTUN
S&P Kensho Global Future Defense Index GTR	KGDF
S&P Kensho Global Future Defense Index PR	KGDFP
S&P Kensho Global Future Defense Index NTR	KGDFN

Index Data

Daily constituent and index level data are available via subscription.

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

Web site

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

Appendix A

S&P Kensho New Economy RAIC Index

Index Objective. The index is a weighted return index composed of component S&P Kensho New Economy Subsector Indices that include companies with exposure to Robotics, Artificial Intelligence, and Cloud (RAIC) industries. The component indices are equal weighted.

Component Indices. At each rebalancing, the index's Total Return, Price Return, and Net Total Return versions are composed of the respective component S&P Kensho New Economy Subsector Gross Total Return, Price Return, and Net Total Return indices:

Component Indices	Return Type	Index Code
	Gross Total Return	KCYBER
S&P Kensho Cyber Security Index	Price Return	KCYBERP
	Net Total Return	KCYBERN
	Gross Total Return	KBOTS
S&P Kensho Robotics Index	Price Return	KBOTSP
	Net Total Return	KBOTSN
	Gross Total Return	KCARS
S&P Kensho Autonomous Vehicles Index	Price Return	KCARSP
	Net Total Return	KCARSN
	Gross Total Return	KMARS
S&P Kensho Space Index	Price Return	KMARSP
	Net Total Return	KMARSN
	Gross Total Return	KNANO
S&P Kensho Nanotechnology Index	Price Return	KNANOP
	Net Total Return	KNANON
	Gross Total Return	KCLEAN
S&P Kensho Cleantech Index	Price Return	KCLEANP
	Net Total Return	KCLEANN
	Gross Total Return	KDNA
S&P Kensho Genetic Engineering Index	Price Return	KDNAP
	Net Total Return	KDNAN
	Gross Total Return	KGRIDS
S&P Kensho Smart Grids Index	Price Return	KGRIDSP
	Net Total Return	KGRIDSN
	Gross Total Return	KPAY
S&P Kensho Future Payments Index	Price Return	KPAYP
	Net Total Return	KPAYN

Index Weighting. At each rebalancing, the component indices are equal weighted.

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

Rebalancing. The index rebalances semi-annually, effective after the close on the third Friday in June and December.

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

Appendix B

S&P Kensho New Technology Index

Index Objective. The index measures the performance of constituents from four underlying subsector indices (see *Additional Eligibility Factors* below) that have S&P Global ESG scores within the top 90% of the eligible universe.

For more information on S&P Global ESG Scores, please refer here.

Additional Eligibility Factors. The index uses the same eligibility factors as the S&P Kensho New Economy Sector Indices detailed in *Eligibility Criteria*. In addition to those factors, the following additional eligibility factors must be satisfied:

- Be a constituent of at least one of the four following underlying indices:
 - S&P Kensho Electric Vehicles Index KEVP
 - S&P Kensho Future Payments Index KPAYP
 - S&P Kensho Cyber Security Index KYCBERP
 - S&P Kensho Robotics Index KBOTSP
- Have an S&P Global ESG score.
- Have a minimum FMC of US \$100 million and a minimum 3M ADVT of US \$4 million.

Stocks satisfying all eligibility factors form the eligible universe.

Constituent Selection. At each rebalancing, stocks in the eligible universe are ranked by S&P Global ESG Score, with all stocks ranked within the top 90% selected and added to the index.

Constituent Weighting. At each rebalancing, index constituents are weighted following the same process defined in *Index Construction* for the S&P Kensho New Economy Sector Indices, using a target notional trade size of US \$200 million.

Index constituents share the same categorization ("core" or "non-core") as in the subsector indices. For this index, if a company is a constituent of multiple subsector indices that have both "core" and "non-core" categorizations, the company is categorized as "core".

Index Maintenance. The index is maintained and rebalanced according to the processes defined in *Index Maintenance* for the S&P Kensho New Economy Sector Indices.

Index Calculation. The index follows the same calculation methodology as the S&P Kensho New Economy Subsector Indices, detailed in *Index Construction*.

Appendix C

S&P Kensho Sustainable Technologies Index

Index Objective. The index measures the performance of companies providing products and services deemed to help mitigate climate change, including companies with business activity exposure to smart transportation and manufacturing, sustainable agriculture, clean power, space exploration, intelligent infrastructure, and the technologies enabling remote working.

Index Universe. The index universe is all constituents of the following S&P Kensho New Economy Sector Indices:

- S&P Kensho Advanced Manufacturing Index
- S&P Kensho Sustainable Staples Index
- S&P Kensho Clean Power Index
- S&P Kensho Intelligent Infrastructure Index
- S&P Kensho Smart Transportation Index
- S&P Kensho Future Communication Index
- S&P Kensho Final Frontiers Index

Exclusions Based on Business Activities. As of each rebalancing reference date, exclude the following:

- companies without coverage¹⁴
- companies involved in the following specific business activities, at the relevant level of involvement. Revenue is used as a proxy for all categories.

S&P Global Business Involvement	S&P Global Category of Involvement Description	S&P DJI Level of Involvement Threshold
Coal	Thermal Coal Mining: This screen covers companies that own/and or operate coal mines that engage in thermal coal mining	≥5%
Thermal Coal	Generation: This screen involves companies that are involved in the electricity generation using coal power plants	≥5%
Oil Sands or Tar Sands	Extraction and/or Production: This screen involves companies that are involved in the extraction and/or production of fossil fuels from Oil Sands/Tar Sands.	>0%
Shale Oil & Gas	Extraction and/or Production: This screen involves companies that are involved in the extraction and/or production of Shale oil and gas.	>0%
Arctic Drilling	Extraction and/or Production: This screen involves companies that are involved in the extraction and/or production of fossil fuels via the method of Artic Drilling.	>0%

S&P DJI Level of Involvement refers to the company's direct exposure to such products.

For more information on the S&P Global Business Involvement Screens data set, please refer here.

¹⁴ For history prior to each respective Live Data Reference Date, eligibility was determined based on coverage after applying Backward Data Assumption and was not determined by actual live data.

Component Indices. At each rebalancing, the index's Total Return, Price Return, and Net Total Return versions are composed of the respective component S&P Kensho New Economy Sector Gross Total Return, Price Return, and Net Total Return indices:

Component Indices	Return Type	Index Code
	Gross Total Return	KMAKE
S&P Kensho Advanced Manufacturing Index	Price Return	KMAKEP
	Net Total Return	KMAKEN
	Gross Total Return	KSTAPLE
S&P Kensho Sustainable Staples Index	Price Return	KSTAPLEP
	Net Total Return	KSTAPLEN
	Gross Total Return	KPOWER
S&P Kensho Clean Power Index	Price Return	KPOWERP
	Net Total Return	KPOWERN
	Gross Total Return	KINFRA
S&P Kensho Intelligent Infrastructure Index	Price Return	KINFRAP
	Net Total Return	KINFRAN
	Gross Total Return	KMOVE
S&P Kensho Smart Transportation Index	Price Return	KMOVEP
	Net Total Return	KMOVEN
	Gross Total Return	KCONNECT
S&P Kensho Future Communication Index	Price Return	KCNNECTP
	Net Total Return	KCNNECTN
	Gross Total Return	KEXPLORE
S&P Kensho Final Frontiers Index	Price Return	KEXPLORP
	Net Total Return	KEXPLORN

Index Weighting. At each rebalancing, the component indices are algorithmically weighted using the process described in the *Calculating the Constituent Index Weight* section of this document. The Minimum and Maximum Weight thresholds are 5% and 30%, respectively:

The weight of individual constituents that are represented in multiple sectors will be aggregated across the sectors that constituent represents.

If the initial sum of weights does not add to 100% due to companies being excluded based on restricted business activities or lack of coverage, the weights of the companies in the index will be scaled up by dividing each constituents' weight by the initial sum of weights for that period.

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

Rebalancing. The index rebalances semi-annually, effective after the close on the third Friday of July and January with a reference date of the close of the last trading day in June and December, respectively. Constituents are assigned index shares using the closing prices as of seven business days prior to the rebalancing effective date as the reference price.

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

Appendix D

Methodology Changes

Methodology changes since December 7, 2018, are as follows:

	Effective Date	Methodology		
Change	(After Close)	Previous	Updated	
Business Activity Focus	5/19/2025	The scanning process differs depending on a company's listing location: • For U.Slisted companies the automated scan searches annual SEC filings in the following order: 10-Ks, 20- Fs, 40-Fs, and S-1 filings. The scan searches the most recent filing for companies and identifies documents discussing the search terms in the following sections: o Item 1 (Business) or Item 7 (Management's Discussion and Analysis) of the company's most recent Form 10-K o Item 4 (Information on the Company) of the company's most recent Form 20-F o Exhibit 99.1 or 99.2 of the company's most recent Form 40-F o Business summary of the company's most recent prospectus and S-1 filings For companies with both an annual report and an S-1, S&P DJI may defer to the document deemed to best describe the company and its business practices. • For non-U.Slisted companies the scan searches the entire annual report filings database and identifies companies whose business descriptions contain the target search terms and produce related products and services in line with the index objectives. Where there are multiple annual reports on file for a company, the system selects the filing with the most recent filing date	 The automated scan searches the entire annual report filings database and identifies companies whose business descriptions contain the target search terms and produce related products and services in line with the index objectives. For U.Slisted companies the automated scan searches annual SEC filings in the following order: 10-Ks, 20-Fs, 40-Fs, and S-1 filings. Where there are multiple annual reports on file for a company, the system selects the filing with the most recent filing date. For companies with both an annual report and an S-1, S&P DJI may defer to the document deemed to best describe the company and its business practices. 	
Rebalancing S&P Kensho New Economies Select Index	12/20/2024	The index reconstitutes after the close on the third Friday in June with a reference date of the close of the last trading day in May and rebalances after the close on the third Friday in December with a reference date of the close of the last trading day in November.	The index reconstitutes using a three-day multi-day rebalancing process that begins after the close of the third Friday in June and ends after the close of the subsequent second business day. The reconstitution reference date is the close of the last trading day in May. The index rebalances using a three-day multi-day rebalancing process* that begins after the close of the third Friday in December and ends after the close of the subsequent second business day. The rebalancing reference date is the close of the last trading day in November.	
Spin-Offs	08/30/2024	The spin-off is added to all the indices of which the parent is a constituent, at a zero price at the market close of the day before the ex-date (with no divisor adjustment). The parent company and spin-off are then analyzed to determine if they are still meeting the Index Eligibility of the relevant indices. If it is determined	All spin-offs are added to and remain in the indices of which the parent is a constituent until the subsequent rebalancing.	

	Effective Date	Methodology		
Change	(After Close)	Previous	Updated	
		spin-off, the company is removed after at		
		least one day of regular way trading (with		
Mergers and	08/30/2024	a divisor adjustment).	In cases of mergers involving two index	
Acquisitions	00,00,2021	constituents, the merged company	constituents, the merged company	
		deemed to be the acquirer in the	deemed to be the acquirer in the	
		provided it meets all eligibility	it meets all eligibility requirements. If the	
		requirements. If the acquisition payment	acquisition payment type is stock-based,	
		shares increase proportionately to the	proportionately to the terms of the	
		terms of the transaction. If the acquisition	transaction. If the acquisition payment	
		payment type is not stock-based, the acquirer's index shares remain at pre-	type is not stock-based, the acquirer's index shares remain at pre-merger levels.	
		merger levels.		
		When a merger or acquisition of a constituent occurs		
		the surviving entity is analyzed to		
		determine if the characteristics of the		
		aligned with the index objective. This		
		may result in the surviving company		
		applicable if the acquisition payment type		
		is cash or stock-based. Additional		
		daily corporate events file (.SDE). When		
		the acquiring company is added to an		
		constituent of, the acquirer's index		
		shares are determined using closing		
Exclusions Based	07/19/2024	Sustainalytics provides the data for	S&P Global provides the data for	
on Business		exclusions based on business activities.	exclusions based on business activities.	
Activities:				
Data Provider				
S&P Kensho				
Technologies				
Index				
ESG Score Data	06/21/2024	The index uses S&P DJI ESG Scores as part of the constituent selection process.	The index uses S&P Global ESG Scores as part of the constituent selection	
S&P Kensho		F F	process.	
New Technology				
Liquidity Screen:	12/15/2023	Stocks that meet all the eligibility criteria	Stocks that meet all the eligibility criteria	
S&P Kensho		of the underlying subsector indices are eligible for the S&P Kensho New	of the underlying subsector indices must also have a minimum 3M ADVT of US\$ 5	
New Economies		Economies Composite Index. There is no	million in order to be eligible for the S&P	
Composite		additional Liquidity Screen for purposes	Kensho New Economies Composite	
		Composite Index.		
Eligibility Factors	11/17/2023		Subsector Indices. Share Price: Must	
			the equivalent.	
Business Activity	11/17/2023	In order to identify eligible companies	In order to identify eligible companies at	
1 0000		conducts an automated scan of the	an automated scan of global annual	
		EDGAR database of annual company-	filings and reports for companies	
		Fs; 40-Fs; and S-1 filings.	Intelligence United Document	
		-	Repository ("MI UDR"), as well as the	
			fiscal year revenue segment reporting.	
			If the company has a U.S. listing, the	
	1	1	automated scan searches annual SEC	

	Effective Date	Methodology	
Change	(After Close)	Previous	Updated filings in the following order of hierarchy: 10-Ks; 20-Fs; 40-Fs; and S- 1 filings. The scan searches the most recent filing for companies and identifies documents discussing the search terms in the following sections:
			• For U.Slisted companies the automated scan searches annual SEC filings in the following order: 10-Ks, 20- Fs, 40-Fs, and S-1 filings. The scan searches the most recent filing for companies and identifies documents discussing the search terms in the following sections:
			 Item 1 (Business) or Item 7 (Management's Discussion and Analysis) of the company's most recent Form 10-K
			 Item 4 (Information on the Company) of the company's most recent Form 20-F
			 Exhibit 99.1 or 99.2 of the company's most recent Form 40-F
			 Business summary of the company's most recent prospectus and S-1 filings
			For companies with both an annual report and an S-1, S&P DJI may defer to the document deemed to best describe the company and its business practices.
			If the company does not have a U.S. listing, the scan searches the entire annual report filings database and identifies companies whose business descriptions contain the target search terms and produce related products and services in line with the index objectives. Where there are multiple annual reports on file for a company, the system selects the filing with the most recent filing date.
Constituent Selection	11/17/2023	At each semi-annual rebalancing the same procedure is run as for the annual reconstitution except the business activity focus criteria is not re- analyzed. All stocks that met the business activity focus criteria at the prior annual reconstitution, regardless of whether they are currently in the index or not, are reassessed for size and liquidity with all stocks that pass those criteria being selected for the indices.	Each semi-annual rebalancing uses the same procedure as the annual reconstitution, except for company filings that were reviewed in the previous reconstitution, which inherit their business activity from the previous reconstitution review. Only in instances where a new eligible filing has been filed since the last reconstitution will the business activity eligibility be reviewed in the semi-annual rebalancing. All stocks that met the business activity focus criteria at the prior annual reconstitution, regardless of whether they are currently in the index or not, are reassessed for size and liquidity, and all stocks that pass those criteria are selected for the indices.
Constituent Weightings	11/17/2023	Sector and Subsector Indices. Constituent weights are set at the annual reconstitution and at the semi- annual rebalancing. With the exception of the S&P Kensho Artificial Intelligence Enablers & Adopters	Sector and Subsector Indices. At each reconstitution and rebalancing, constituents' weights are first categorized as "core" or "non-core". Core companies are those companies where a significant portion of business operations are

	Effective Date	Methodology		
Change	(After Close)	Previous	Updated	
		Index, which uses FMC weighting for	involved in products and services related	
		constituents are first categorized as	to the index objectives, as determined by.	
		"core" or "non-core". Core companies	A significant portion of revenue	
		are those for which products and	services as indicated by the	
		services related to the index objectives	company's reported business	
		and target markets of a specific index	segments.	
		business strategy: core companies are	• A significant portion of the company's	
		identified as such based on the	business operations are involved with	
		prominence (e.g., location, context) of	products and services related to the	
		the disclosures in the company's	Index objectives and target markets of	
		regulatory filings, as well as other	component of their business strategy:	
			identified as such based on the	
			prominence (e.g., location, context) of	
			the disclosures in the company's	
			publicly available information.	
Reconstitution and	02/22/2023	The following indices are reconstituted	The following indices reconstitute after	
Rebalancing		after the close on the first trading day	the close on the third Friday of May with a	
Effective Dates:		following May 14th with a reference date	reference date of the close of the last	
 S&P Kensho 		of the last trading day in April and	trading day in April and rebalance after	
Advanced		trading day following November 14th	with a reference date of the close of the	
Systems Index		with a reference date of the last trading	last trading day in October.	
S&P Kensho		day in October.		
Wearables Index				
 S&P Kensho 				
Autonomous				
S&P Kensho				
Cyber Security				
Index				
S&P Kensho				
Smart Borders				
S&P Kensho				
Smart Grids				
Index				
S&P Kensho				
Smart Buildings				
S&P Kensho				
Space Index				
 S&P Kensho 				
Digital				
Index				
 S&P Kensho 				
Enterprise				
Collaboration				
S&P Kencho				
Electric Vehicles				
Index				
S&P Kensho				
Hydrogen				
S&P Kensho				
Smart Factories				
Index				
S&P Kensho				
Global Hydrogen				
S&P Kensho				
Global				

	Effective Date	Methodology			
Change	(After Close)	Previous	Updated		
Alternative					
Finance Index					
S&P Kensho Clobal Future					
Global Future					
Global					
Distributed					
Ledger Index					
 S&P Kensho 					
Global Artificial					
Intelligence					
Enablers Index					
S&P Kensho Clabel Space					
Global Space					
Index					
Poconstitution and	02/22/2023	The following indices reconstitute after	The following indices reconstitute after		
Rebalancing		the close on the third Friday in June with	the close on the third Friday in June with		
Reference Dates:		a reference date of the first Friday in	a reference date of the close of the last		
• S&P Konsho		June and rebalance after the close on	trading day in May and rebalance after		
• SAF REISHU		the third Friday in December with a	the close on the third Friday in December		
Index		reference date of the first Friday in	with a reference date of the close of the		
S&P Kensho		December.	last trading day in November.		
Intelligent					
Infrastructure					
Index					
 S&P Kensho 					
Smart					
I ransportation					
Final Frontiers					
Index					
 S&P Kensho 					
Clean Power					
Index					
S&P Kensho					
Human					
Evolution Index					
 S&F Rensho Democratized 					
Banking Index					
S&P Kensho					
Future					
Communication					
Index					
S&P Kensho					
Index					
S&P Kensho					
New Economies					
Composite Index					
 S&P Kensho 					
New Economies					
Select Index					
S&P Kensho					
Cyber Security					
Index					
 S&P Kensho 					
Advanced					
Manufacturing					
Index					
 S&P Kensho 					
New Technology					
Index					

	Effective Date	Methodology		
Change	(After Close)	Previous	Updated	
S&P Kensho Sustainable				
Staples Index				
Rebalancing Reference and Effective Dates:	02/22/2023	The following indices rebalance semi- annually, effective at the open of the first trading day following the 14th calendar day after the reference date. The	The following indices rebalance semi- annually, effective after the close on the third Friday of July and January with a reference date of the close of the last	
 S&P Kensho LargeMidCap Future Security Index S&P Kensho LargeMidCap Intelligent Infrastructure Index S&P Kensho LargeMidCap Smart Transportation Index S&P Kensho LargeMidCap Final Frontiers Index S&P Kensho LargeMidCap Clean Power Index S&P Kensho LargeMidCap Human Evolution Index S&P Kensho LargeMidCap Democratized Banking Index S&P Kensho LargeMidCap Future Communications Index S&P Kensho LargeMidCap Future Communications Index S&P Kensho LargeMidCap Swe Kensho LargeMidCap Swe Kensho LargeMidCap Sustainable Staples Index S&P Kensho LargeMidCap Sustainable Staples Index 		the definition of the first business day following the third Friday of December and June, respectively.	trading day in June and December, respectively.	
Business Activity Focus Subsector Indices	11/14/2019	In order to identify eligible companies at each reconstitution, S&P DJI conducts an automated scan of the EDGAR database of annual company-issued filings, specifically: 10-Ks; 20-Fs; and 40- Fs. The scan searches the most recent filing for companies and identifies documents that discuss the search terms in: Item 1 (Business) or Item 7 (Management's Discussion and Analysis) of its most recent Form 10-K, Item 4 (Information on the Company) of its most recent Form 20-F, or Form 40-F, Exhibit 99.1 or 99.2 of its most recent Form 40-	In order to identify eligible companies at each reconstitution, S&P DJI conducts an automated scan of the EDGAR database of annual company-issued filings, specifically: 10-Ks; 20-Fs; 40-Fs; S-1 filings; and prospectus. The scan searches the most recent filing for companies and identifies documents that discuss the search terms in: Item 1 (Business) or Item 7 (Management's Discussion and Analysis) of its most recent Form 10-K, Item 4 (Information on the Company) of its most recent Form 20- F. Form 40-F. Exhibit 99 1 or 99 2 of its	

	Effective Date	Methodology		
Change	(After Close)	Previous	Updated	
	05/45/2010	F. The words within a search term may be separated by punctuation, such as a hyphen, but must otherwise be adjacent. Only the securities of those companies identified in this step qualify for inclusion in the universe of eligible securities. Securities that do not include in Item 1 (Business) or Item 7 (Management's Discussion and Analysis) of its most recent Form 10-K, Item 4 (Information on the Company) of its most recent Form 20-F, or Form 40-F, Exhibit 99.1 or 99.2 of its most recent Form 40-F, as applicable, a reference to a product or service that is, as explicitly described therein, related to a search term and used in a manner that is within the scope of the index, are excluded from the index.	most recent Form 40-F, or business summary of its most recent prospectus and S-1 filings. The words within a search term may be separated by punctuation, such as a hyphen, but must otherwise be adjacent. Only the securities of those companies identified in this step qualify for inclusion in the universe of eligible securities. Securities that do not include in Item 1 (Business) or Item 7 (Management's Discussion and Analysis) of its most recent Form 10-K, Item 4 (Information on the Company) of its most recent Form 20-F, or Form 40-F, Exhibit 99.1 or 99.2 of its most recent Form 40-F, or business summary of its most recent prospectus and S-1 filings, as applicable, a reference to a product or service that is, as explicitly described therein, related to a search term and used in a manner that is within the scope of the index, are excluded from the index.	
Reconstitution and Rebalancing Schedule: S&P Kensho Cyber Security Mid-Large Cap Index	05/15/2019	on the first trading day following May 14 th with a reference date of the last trading day in April and rebalanced after the close on the first trading day following November 14 th with a reference date of the last trading day in October.	on the third Friday in June with a reference date of the first Friday in June and rebalanced after the close on the third Friday in December with a reference date of the first Friday in December.	
Size	05/15/2019	Stocks must have a minimum total market capitalization, as of the rebalancing reference date.	Stocks must have a minimum float- adjusted market capitalization, as of the rebalancing reference date.	
Liquidity	05/15/2019	The three-month average daily value traded is calculated as the average of the number of shares traded each day multiplied by that day's volume-weighted average price over the 63 trading days prior to the relevant rebalancing reference date.	The three-month average daily value traded is calculated as the average of the number of shares traded each day multiplied by that day's closing price over the three months prior to the relevant rebalancing reference date.	
Index Share Reference Date	12/07/2018	Index shares are assigned based on prices as of the rebalancing reference date.	Index shares are assigned based on prices seven business days prior to the rebalancing.	

Appendix E

Subsector Indices Business Activity Focus Changes

The following tables show the business activity focuses used in the index reconstitutions effective after the close on May 16, 2025, as well as the business activity focuses previously in effect.

	Business Activity Focus			
Index	Previous	Updated		
S&P Kensho Global	Companies focused on providing alternative financing and wealth management capabilities,	Companies focused on providing alternative financing and wealth management capabilities, including:		
Alternative Finance Index.	including:Advancing the loan approval process in speed and complexity; algorithmic loan approval.	Advancing the loan approval process in speed and complexity; algorithmic loan approval.		
	• Direct lending platforms, such as peer-to-peer lending platforms and microfinance institutions that use a peer-to-peer business model.	• Direct lending platforms, such as peer-to-peer lending platforms and microfinance institutions that use a peer-to-peer business model.		
	 Intermediary platforms connecting company and consumer accounts with financial institutions to enable next generation financial products, such as Banking-as-a-Service (BaaS). 	• Intermediary platforms connecting company and consumer accounts with financial institutions to enable next generation financial products, such as Banking-as-a-Service (BaaS).		
	 Automated wealth management services. 	 Automated wealth management services. 		
	 Flexible insurance plans, such as usage-based and on demand insurance. 	• Flexible insurance plans, such as usage-based and on demand insurance.		
	 Crowdfunding platforms that allow people to donate or invest in return for a reward and/or 	 Services providing fractional ownership to private assets. 		
	 equity stake. Digital currencies, tokenized assets, and the software and hardware that enable them, such as exchanges, custodians, wallets, and fiat-to-crypto solutions. 	• Software and hardware that enable digital currencies and tokenized assets, such as exchanges, custodians, wallets, and fiat-to-crypto solutions.		
S&P Kensho Global Digital	Companies focused on the remote delivery of healthcare services, including:	Companies focused on the remote delivery of healthcare services, including:		
Health Index	 Capabilities enabling remote medical patient monitoring, diagnostics, analytics, treatment, including administration of medications, interactive health messaging for improved mediatrian and hereage and agree appreciation 	• Capabilities enabling remote medical patient monitoring, diagnostics, analytics and interactive health messaging for improved medication adherence and care coordination.		
	 Platforms providing or enabling remote clinical services. 	 Digital therapy applications that deliver interventions remotely to prevent, manage, or treat medical disorders or diseases, using traditional 		
	Remote surgical and teledentistry technology. Platforms enabling the remote collaboration of	 Platforms providing or enabling remote clinical 		
	medical professionals in the treatment of patients.	services.		
		Remote surgical and teledentistry technology.		
	 Platforms that integrate third party healthcare providers with patients and/or insurers. 	 Platforms enabling the remote conaboration of medical professionals in the treatment of patients. 		
	Cloud-based platforms or solutions to integrate medical record transfer or healthcare	Platforms that integrate third party healthcare providers with patients and/or insurers.		
	administration.	Cloud-based platforms or solutions to integrate medical record transfer or healthcare administration.		
S&P Kensho Metaverse Index	Companies producing the technology and services empowering Extended Reality (XR) and the next generation of the internet, specifically:	Companies producing the technology and services empowering Extended Reality (XR) and the next generation of the internet, specifically:		
	 Applications and software enabling the full spectrum of interactive, virtual experiences, including the following: virtual gaming, 	 Applications and software enabling the full spectrum of interactive, virtual experiences, including but not limited to the following: gaming, 		

	Business Activity Focus			
Index	Previous	Updated		
	recreation, business collaboration, commerce, and travel.	recreation, business collaboration, commerce, and travel.		
	• Cloud, edge computing, and big data infrastructure technology integral to state-of-the- art internet-enabled capabilities, including distributed computing and network infrastructure vital to empowering Web3 applications.	• Cloud, edge computing, and big data infrastructure technology integral to state-of-the-art internet- enabled capabilities, including distributed computing and network infrastructure vital to empowering Web3 applications.		
	 Hardware - including Graphics Processing Units (GPUs), Central Processing Units (CPUs), Application-Specific Integrated Circuits (ASICs), and other specialized chips and computing equipment that support high performance graphics equipment and generation. Virtual and Augmented Reality equipment that power XR experiences. The software and hardware enabling interoperable and virtual payment systems, digital currencies, exchanges, wallets, and 	 Hardware - including Graphics Processing Units (GPUs), Central Processing Units (CPUs), Application-Specific Integrated Circuits (ASICs), Field-Programmable Gate Arrays (FPGAs), accelerators and other specialized chips and computing equipment that support high performance graphics equipment and generation. Virtual and Augmented Reality equipment that power XR experiences. 		

For more information on the business activity focus changes over time, please refer here.

Appendix F

Historical Rule Deviations

S&P Kensho Indices. For history prior to December 10, 2018, index shares were based on prices as of the Rebalancing Reference Date.

S&P Kensho Smart Factories Index. For history prior to April 30, 2021, the weights of the S&P Kensho Smart Factories Index were not adjusted to ensure compliance with the diversification threshold.

S&P Kensho Sustainable Technologies Index. For history prior to March 2013, EIRIS data was used for exclusions based on business activities.

For history prior to each respective Live Data Reference Date, eligibility was determined based on coverage after applying Backward Data Assumption and was not determined by actual live data.

S&P Kensho Global Quantum Computing Technologies Index. For history prior to May 15, 2024, the weights of the S&P Kensho Global Quantum Computing Technologies Index were not adjusted to ensure compliance with the diversification threshold.

Appendix G

Indices in this Methodology Employing Backward Data Assumption

S&P Kensho Sustainable Technologies Index S&P Kensho Global Artificial Intelligence Enablers Screened Index S&P Kensho Global Cyber Security Screened Index S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index

Backward Data Assumption

The index employs a "Backward Data Assumption" method for some datapoints used in the derivation of historical index membership prior to the Live Data Effective Date (defined below). The "Backward Data Assumption" method involves applying the earliest available actual live data point for an index constituent to all prior, historical instances of that constituent in the index universe.

Backward Data Assumption affects only the historical, hypothetical constituents of any index back-test. Only actual live data is ever used in live index rebalancings and in the historical rebalancing calculation of an index after its Live Data Effective Date.

Designated Datasets Subject to Backward Data Assumption

The Backward Data Assumption within the historical back-test, with respect to the indices identified above, applies only to designated datasets and associated time horizons as defined below. For each designated dataset, all historical rebalancing events prior to the Live Data Reference Date listed below are subject to use of the Backward Data Assumption.

S&P Kensho Sustainable Technologies Index

Data Provider	Designated Dataset	Live Data Reference Date	Live Data Effective Date
Sustainalytics	EX3, EX4, EX5, EX6, EX7	12/03/2021	06/05/2020
S&P Capital IQ	Annual fiscal year revenue segment reporting	04/30/2020	05/15/2020

S&P Kensho Global Artificial Intelligence Enablers Screened Index

		Live Data Reference	Live Data Effective
Data Provider	Designated Dataset	Date	Date
S&P Global Sustainable1	S&P Global ESG Scores	05/15/2024	05/31/2024
S&P Global Sustainable1	S&P Global Business Involvement	05/15/2024	05/31/2024
Sustainalytics	Global Standards Screening	05/15/2024	05/31/2024

S&P Kensho Global Cyber Security Screened Index

Data Provider	Designated Dataset	Live Data Reference Date	Live Data Effective Date
S&P Global Sustainable1	S&P Global ESG Scores	04/30/2024	05/17/2024
S&P Global Sustainable1	S&P Global Business Involvement	04/30/2024	05/17/2024
Sustainalytics	Global Standards Screening	04/30/2024	05/17/2024

S&P Kensho Artificial Intelligence Enablers & Adopters Ex-Weapons & Military Index

		Live Data Reference	Live Data Effective
Data Provider	Designated Dataset	Date	Date
S&P Global Sustainable1	S&P Global Business Involvement	12/19/2022	12/19/2022

The Live Data Reference Date refers to the first rebalancing reference date from which only actual live data is used.

The Live Data Effective Date refers to the first date from which index constituents are determined solely on actual live data for each respective dataset.

Exclusions Based on Missing Coverage

The indices exclude companies based on missing coverage with respect to the designated datasets above. However, for rebalancing dates prior to each respective Live Data Reference Date, the eligibility of companies is determined based on the coverage after applying the Backward Data Assumption and is not dictated by actual live data coverage.

For the S&P Kensho Global Artificial Intelligence Enablers Screened Index and the S&P Kensho Global Cyber Security Screened Index, a company is not subject to exclusions based on missing coverage if both the following conditions are met: (1) the company is not excluded due to other eligibility criteria, and (2) the company no longer exists in S&P Global BMI as of the Live Data Reference Date.

Back-tested History

Prior to the 04/30/2020 reconstitution, there was no target index capacity for the S&P Kensho Global Hydrogen Economy Index.

Disclaimer

Performance Disclosure/Back-Tested Data

Where applicable, S&P Dow Jones Indices and its index-related affiliates ("S&P DJI") defines various dates to assist our clients by providing transparency. The First Value Date is the first day for which there is a calculated value (either live or back-tested) for a given index. The Base Date is the date at which the index is set to a fixed value for calculation purposes. The Launch Date designates the date when the values of an index are first considered live: index values provided for any date or time period prior to the index's Launch Date are considered back-tested. S&P DJI defines the Launch Date as the date by which the values of an index are known to have been released to the public, for example via the company's public website or its data feed to external parties. For Dow Jones-branded indices introduced prior to May 31, 2013, the Launch Date (which prior to May 31, 2013, was termed "Date of introduction") is set at a date upon which no further changes were permitted to be made to the index methodology, but that may have been prior to the Index's public release date.

Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index's launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Also, the treatment of corporate actions in back-tested performance may differ from treatment for live indices due to limitations in replicating index management decisions. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

Typically, when S&P DJI creates back-tested index data, S&P DJI uses actual historical constituent-level data (e.g., historical price, market capitalization, and corporate action data) in its calculations. As ESG investing is still in early stages of development, certain datapoints used to calculate certain ESG indices may not be available for the entire desired period of back-tested history. The same data availability issue could be true for other indices as well. In cases when actual data is not available for all relevant historical periods, S&P DJI may employ a process of using "Backward Data Assumption" (or pulling back) of ESG data for the calculation of back-tested historical performance. "Backward Data Assumption" is a process that applies the earliest actual live data point available for an index constituent company to all prior historical instances in the index performance. For example, Backward Data Assumption inherently assumes that companies currently not involved in a specific business activity (also known as "product involvement") were never involved historically and similarly also assumes that companies currently involved in a specific business activity were involved historically too. The Backward Data Assumption allows the hypothetical back-test to be extended over more historical years than would be feasible using only actual data. For more information on "Backward Data Assumption" please refer to the FAQ. The methodology and factsheets of any index that employs backward assumption in the back-tested history will explicitly state so. The methodology will include an Appendix with a table setting forth the specific

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