

S&P Sustainability Screened Indices *Methodology*

September 2022

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Introduction

Index Objective

The S&P Sustainability Screened Indices measure the performance of stocks in the relevant underlying index, excluding companies involved in the business activities specified in *Eligibility Criteria*. Index constituents are float-adjusted market capitalization weighted.

Index Family

The index family includes the following:

- S&P 500 Sustainability Screened Index
- S&P MidCap 400 Sustainability Screened Index
- S&P SmallCap 600 Sustainability Screened Index
- S&P China A 300 Sustainability Screened Index
- S&P China A 300 Sustainability Screened Index (NS Series)

China Investor Perspective

Subject to S&P Dow Jones Indices' compliance with the applicable law (including, without limitation, sanctions law), the following index is maintained from a China based investor perspective and may include securities that would not be eligible for inclusion if maintained from a U.S./U.K./EU investor perspective.

- S&P China A 300 Sustainability Screened Index (NS Series)

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

The methodology is 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

Each index is constructed from constituents of the underlying index.

S&P ESG Screened Index	Underlying Index
S&P 500 Sustainability Screened Index	S&P 500
S&P MidCap 400 Sustainability Screened Index	S&P MidCap 400
S&P SmallCap 600 Sustainability Screened Index	S&P SmallCap 600
S&P China A 300 Sustainability Screened Index	S&P China A 300 Index
S&P China A 300 Sustainability Screened Index (NS Series)	S&P China A 300 Index (NS Series)

For more information on an underlying index, please refer to the underlying index methodology, available at www.spglobal.com/spdji/.

Index Exclusions Based on Business Activities

As of each rebalancing reference date companies with specific fossil fuel reserves, as measured by S&P Trucost Limited (Trucost), are excluded from the eligible universe.¹

Trucost Category of Involvement	Trucost Category of Involvement Description	Trucost Involvement Proxy	S&P DJI Level of Involvement Threshold
Thermal Coal	The company has proven and probable (2P) thermal coal reserves (coal used to generate power – also known as 'steam coal').	2P ² Fossil Fuel Reserves (millions of tonnes (Mt)/ millions of barrels (mmbbl)/billion cubic feet (bcf)/ million barrels of oil equivalents (mmboe))	>0
'Other' (non-Metallurgical) Coal	The company has proven and probable (2P) coal reserves used for all other non-metallurgical or thermal coal uses, such uses as chemical biproducts, coal briquettes, residential use, liquid fuel, cement production, paper manufacturing, pharmaceutical, alumina refineries, ferrochrome, anthracite. This also includes all coal reserves reported where reserves are not disclosed transparently as for either thermal or metallurgical uses.		
Conventional and Unconventional Oil	The company has proven and probable (2P) conventional (crude) or unconventional oil reserves. Unconventional oils include natural gas liquids (NGL), oil sands, condensates, and liquid petroleum gas (LPG).		
Natural Gas	The company has proven and probable (2P) natural gas reserves – a naturally occurring hydrocarbon gas mixture consisting primarily of methane.		
Shale Gas	The company has proven and probable (2P) shale gas – gas trapped in rock, commonly shale or tight siltstone limestone or dolomite, below the earth's surface.		
'Other' Oil and Gas	The company has proven and probable (2P) oil and/or gas reserves, but these are not disclosed transparently as specific types of oil or gas or are disclosed as one aggregate quantity of oil and gas reserves combined.		

For information on the Trucost dataset and methodology, please refer to <http://www.trucost.com/>.

¹ Prior to 2012 Trucost did not collect data on fossil fuel reserves. For the purposes of index history, fossil fuel reserves data from the earliest available date for each company in the underlying index has been applied to all historical rebalances.

² 2P, defined as all proven and probable reserves, are those reserves with more than a 50% probability level of being recovered.

As of each rebalancing reference date, companies with specific Levels of Involvement, as specified and measured by Sustainalytics, are excluded from the eligible universe:

Sustainalytics Product Involvement	Sustainalytics Category of Involvement and Description	Sustainalytics Involvement Proxy	S&P DJI Level of Involvement Threshold	S&P DJI Significant Ownership Threshold
Controversial Weapons	Tailor Made and Essential: The company is involved in the core weapon system, or components/services of the core weapon system that are considered tailor-made and essential for the lethal use of the weapon.	NA	>0%	≥25%
	Non Tailor Made and Non Essential: The company is involved in the core weapon system, or components/services of the core weapon system which are either not considered tailor-made or not essential to the lethal use of the weapon.		>0%	≥25%
Small Arms	Civilian Customers (Assault Weapons): The company manufactures and sells assault weapons to civilian customers.	Revenue	>0%	N/A
	Civilian Customers (Non-Assault Weapons): The company manufactures and sells small arms (Non-assault weapons) to civilian customers		>0%	N/A
	Military/Law Enforcement Customers: The company manufactures and sells small arms to military/law enforcement customers.		>0%	N/A
	Key Components: The company manufactures and sells key components of small arms.		>0%	N/A
	Retail/Distribution (Assault Weapons): The company is involved in the retail and/or distribution of assault weapons.		>0%	N/A
	Retail/Distribution (Non-Assault Weapons): The company is involved in the retail and/or distribution of small arms (Non-assault weapons).		>0%	N/A
Tobacco	Production: The company manufactures tobacco products.	Revenue	>0%	N/A
	Related Products/Services: The company supplies tobacco-related products/services.		≥10%	N/A
	Retail: The company derives 10 per cent or more of its revenues from the distribution and/or retail sale of tobacco products.		≥10%	≥25%
Oil Sands	Extraction: The company extracts oil sands.	Revenue	≥5%	Not Relevant
Shale Energy	Extraction: The company is involved in shale energy exploration and/or production.	Revenue	≥5%	Not Relevant
Thermal Coal	Extraction: The company extracts thermal coal.	Revenue	≥5%	Not Relevant
	Power Generation: The company generates electricity from thermal coal.		≥5%	Not Relevant

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.

Exclusions Based on Sustainalytics' Global Standards Screening

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 its 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 its associated standards, conventions, and treaties.

As of each rebalancing reference date, companies classified as Non-Compliant, according to Sustainalytics, are ineligible for index inclusion.

Except for spin-offs from companies with coverage, companies without exclusions coverage from Trucost or Sustainalytics are ineligible for index inclusion until they receive such coverage. Spin-offs from existing index constituents are assigned the exclusions designations of the parent company as of the ex-date and retain these designations until assessed by the relevant exclusions provider.

For more information on Sustainalytics, please refer to www.sustainalytics.com.

Multiple Classes of Stock

All publicly listed multiple share class lines are eligible for index inclusion, subject to meeting the eligibility criteria. For more information regarding the treatment of multiple share classes, please refer to Approach A within the Multiple Share Classes section of the S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Index Construction

Constituent Selection

At each rebalancing, all eligible companies in each underlying index form each respective S&P Sustainability Screened Index.

Constituent Weighting

At each rebalancing, the indices are float-adjusted market capitalization weighted.

Index Calculations

The indices calculate by means of the divisor methodology used in all S&P Dow Jones Indices' equity indices.

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

Index Maintenance

Rebalancing

The indices rebalance quarterly, effective after the close of the third Friday of March, June, September, and December. The rebalancing reference date is the third Friday of February, May, August, and November respectively.

Ongoing Maintenance

The constituents of each index are drawn from their underlying indices. Specific changes to index constituents, such as share changes, Investable Weight Factor (IWF) changes, dividend distributions, and price adjustments, follow the policies of the underlying index.

For more information on Share Updates, Float Adjustment, and IWFs, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology and the S&P Dow Jones Indices' Float Adjustment Methodology.

The indices are reviewed on an ongoing basis to account for corporate events such as mergers, takeovers, delistings, suspensions, spin-offs/demergers, or bankruptcies. Changes to index composition and related weight adjustments are made as soon as they are effective. These changes are typically announced one to five business days prior to the implementation date.

Quarterly Updates

Changes to a constituent's shares and IWF as a result of the quarterly updates are effective after the close on the third Friday in March, June, September, and December.

Additions and Deletions

Additions. Except for spin-offs, no stocks are added to the indices between rebalancings. Spinoffs added to the underlying index are added to the index and remain until the subsequent rebalancing when they are evaluated for inclusion using the full criteria described in *Eligibility Criteria*.

Deletions. If a stock is dropped from an underlying index, it is also removed from the respective index simultaneously. Between rebalancings, a stock can be deleted from an index due to corporate events such as mergers, takeovers, delistings, suspensions, spin-offs/demergers, or bankruptcies.

A constituent flagged by the SAM (part of S&P Global) Media and Stakeholder Analysis (MSA) may also be removed if the Index Committee determines that the company in question is no longer eligible for index inclusion.

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.³

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

³ RepRisk, an ESG data science company, leverages the combination of AI and machine learning with human intelligence to systematically analyze public information in 23 languages and identify material ESG risks. With daily data updates across 100+ ESG risk factors, RepRisk provides consistent, timely, and actionable data for risk management and ESG integration across a company's operations, business relationships, and investments.

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, that company is ineligible for re-entry into the index for one full calendar year, beginning with the subsequent rebalancing.

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

Corporate Actions

For information on Corporate Actions, please refer to the Market Capitalization Indices section of S&P Dow Jones Indices’ Equity Indices Policies & Practices Methodology.

Currency of Calculation and Additional Index Return Series

The indices calculate in U.S. dollars, with some also available in local currencies.

Except for the S&P China A 300 Sustainability Screened Index and S&P China A 300 Sustainability Screened Index (NS Series), WM/Refinitiv foreign exchange rates are taken daily at 04:00 PM London Time and used in the end-of-day calculation of the indices. These mid-market fixings are calculated by The WM Company based on Refinitiv data and appear on Refinitiv pages WMRA.

S&P China A 300 Sustainability Screened Index and S&P China A 300 Sustainability Screened Index (NS Series). Spot Forex rates supplied by Refinitiv are taken daily at 4:17 PM Sydney time and used in the calculation of the indices.

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 [S&P DJI Methodology & Regulatory Status Database](#).

For information on the index calculation, 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/spdji/.

Base Dates and History Availability

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

Index	Launch Date	First Value Date	Base Date	Base Value
S&P 500 Sustainability Screened Index	07/06/2020	06/18/2010	06/18/2010	1000
S&P MidCap 400 Sustainability Screened Index	07/06/2020	06/18/2010	06/18/2010	1000
S&P SmallCap 600 Sustainability Screened Index	07/06/2020	06/18/2010	06/18/2010	1000
S&P China A 300 Sustainability Screened Index	09/05/2022	06/18/2010	06/18/2010	1000?
S&P China A 300 Sustainability Screened Index (NS Series)	09/05/2022	06/18/2010	06/18/2010	1000?

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 manages the indices. At each meeting, the Index Committee reviews 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. Any unusual treatment of a corporate action or short notice of an event may be communicated via email to clients.

Pro-forma Files

In addition to the corporate events file (.SDE), S&P Dow Jones Indices provides constituent pro-forma files each time the indices rebalance. The pro-forma file is typically provided daily in advance of the rebalancing date and contains all constituents as well as their corresponding weights and index shares effective for the upcoming rebalancing.

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

Holiday Schedule

The indices calculate daily, throughout the calendar year. The only days an index is not calculated are on days when all exchanges where an index's constituents are listed are officially closed or if WM/Refinitiv exchange rates services are not published.

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 any questions regarding an index, please contact: index_services@spglobal.com.

Index Dissemination

Index levels are available through S&P Dow Jones Indices' Web site at www.spglobal.com/spdji/, 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 [S&P DJI Methodology & Regulatory Status Database](#) for a complete list of indices covered by this document.

Index	Return Type	Bloomberg	RIC
S&P 500 Sustainability Screened Index (USD)	Price Return	SP5ESUP	.SP5ESUP
	Total Return	SP5ESUT	.SP5ESUT
	Net Total Return	SP5ESUN	.SP5ESUN
S&P MidCap 400 Sustainability Screened Index (USD)	Price Return	SP4ESUP	.SP4ESUP
	Total Return	SP4ESUT	.SP4ESUT
	Net Total Return	SP4ESUN	.SP4ESUN
S&P SmallCap 600 Sustainability Screened Index (USD)	Price Return	SP6ESUP	.SP6ESUP
	Total Return	SP6ESUT	.SP6ESUT
	Net Total Return	SP6ESUN	.SP6ESUN
S&P China A 300 Sustainability Screened Index (USD)	Price Return	SP3CSSUP	.SP3CSSUP
	Total Return	SP3CSSUT	.SP3CSSUT
	Net Total Return	SP3CSSUN	.SP3CSSUN
S&P China A 300 Sustainability Screened Index (NS Series) (USD)	Price Return	SP3CSNUP	.SP3CSNUP
	Total Return	SP3CSNUT	.SP3CSNUT
	Net Total Return	SP3CSNUN	.SP3CSNUN

Index Data

Daily constituent and index level data are available via subscription.

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

Website

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

Appendix I

Methodology Changes

Methodology changes since January 1, 2015, are as follows:

Change	Effective Date (After Close)	Previous	Methodology Updated
Rebalancing Reference Date	09/17/2021	The rebalancing reference date is the last trading day of February, May, August, and November respectively.	The rebalancing reference date is the third Friday of February, May, August, and November respectively.

Appendix II

Indices in this Methodology Employing Backward Data Assumption

S&P 500 Sustainability Screened
S&P MidCap 400 Sustainability Screened
S&P SmallCap 600 Sustainability Screened
S&P China A 300 Sustainability Screened
S&P China A 300 Sustainability Screened (NS Series)

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.

For more information on S&P DJI’s principles and processes for using Backward Data Assumption, please refer to the [FAQ](#).

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.

Data Provider	Designated Dataset	Live Data Reference Date	Live Data Effective Date	Relevant Indices
Sustainalytics	Business Activity Exclusions	02/28/2020	03/23/2020	S&P 500 Sustainability Screened; S&P MidCap 400 Sustainability Screened, and; S&P SmallCap 600 Sustainability Screened
Sustainalytics	Business Activity Exclusions	02/21/2020	03/23/2020	S&P China A 300 Sustainability Screened and S&P China A 300 Sustainability Screened (NS Series)

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

This index excludes 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.

Historical Coverage Assessment per Designated Dataset

Sustainalytics Business Activity Exclusions Coverage (with respect to underlying index universe):

S&P 500 Sustainability Screened

Rebalancing Date	Underlying Index Stock Count	Point-in-Time Data		After Using the Data Assumption	
		Stock Count	Index Weight	Stock Count	Index Weight
2010	500	0	0%	498	99.9%
2011	500	0	0%	499	99.9%
2012	500	0	0%	500	100%
2013	500	495	99.4%	500	100%
2014	501	499	99.8%	501	100%
2015	502	500	99.8%	502	100%
2016	505	503	99.8%	505	100%
2017	505	504	100%	505	100%
2018	505	504	100%	505	100%
2019	505	505	100%	505	100%
2020	505	505	100%	n/a	n/a

S&P 400 Sustainability Screened

Rebalancing Date	Underlying Index Stock Count	Point-in-Time Data		After Using the Data Assumption	
		Stock Count	Index Weight	Stock Count	Index Weight
2010	400	0	0%	371	95.5%
2011	400	0	0%	381	96.8%
2012	400	0	0%	382	96.6%
2013	400	294	80.5%	387	97.3%
2014	400	295	80.2%	391	97.9%
2015	400	391	97.9%	394	98.5%
2016	400	399	99.5%	399	99.5%
2017	400	400	100%	400	100%
2018	400	399	100%	400	100%
2019	400	400	100%	400	100%
2020	400	400	100%	n/a	n/a

S&P 600 Sustainability Screened

Rebalancing Date	Underlying Index Stock Count	Point-in-Time Data		After Using the Data Assumption	
		Stock Count	Index Weight	Stock Count	Index Weight
2010	600	0	0%	460	80.9%
2011	600	0	0%	486	82.9%
2012	600	0	0%	513	87.2%
2013	600	25	5.3%	529	89.5%
2014	600	38	7.9%	556	93.7%
2015	600	571	96.3%	580	97.3%
2016	601	598	99.8%	601	100%
2017	601	601	100%	601	100%
2018	601	601	100%	601	100%
2019	601	601	100%	601	100%
2020	601	600	99.8%	n/a	n/a

S&P China A 300 Sustainability Screened

Rebalancing Date	Underlying Index Stock Count	Point-in-Time Data		After Using the Data Assumption	
		Stock Count	Index Weight	Stock Count	Index Weight
2010	300	0	0.0%	221	88.2%
2011	300	0	0.0%	229	88.5%
2012	300	0	0.0%	233	90.9%
2013	300	67	43.1%	240	92.3%
2014	300	67	41.5%	250	92.4%
2015	300	63	39.9%	255	91.6%
2016	300	86	54.6%	259	94.8%
2017	300	87	54.7%	269	96.4%
2018	300	117	60.2%	277	97.6%
2019	300	239	93.6%	281	98.4%
2020	300	277	97.3%	n/a	n/a
2021	300	295	99.8%	n/a	n/a
2022	300	296	99.7%	n/a	n/a

S&P China A 300 Sustainability Screened (NS Series)

Rebalancing Date	Underlying Index Stock Count	Point-in-Time Data		After Using the Data Assumption	
		Stock Count	Index Weight	Stock Count	Index Weight
2010	300	0	0.0%	221	88.2%
2011	300	0	0.0%	229	88.5%
2012	300	0	0.0%	233	90.9%
2013	300	67	43.1%	240	92.3%
2014	300	67	41.5%	250	92.4%
2015	300	63	39.9%	255	91.6%
2016	300	86	54.6%	259	94.8%
2017	300	87	54.7%	269	96.4%
2018	300	117	60.2%	277	97.6%
2019	300	239	93.6%	281	98.4%
2020	300	277	97.3%	n/a	n/a
2021	300	296	99.8%	n/a	n/a
2022	300	296	99.6%	n/a	n/a

Coverage for each Sustainability Category of Involvement may differ due to the initiation of coverage for each sub-dataset. Actual live data coverage for each sub-dataset is therefore zero before its respective Coverage Initiation Date provided below:

Sustainability Category of Involvement	Coverage Initiation Date
Controversial Weapons: Tailor-made and Essential	12/31/2012
Controversial Weapons: Non Tailor-made or Non-Essential	12/31/2012
Controversial Weapons: Significant ownership (Tailor-made and Essential)	12/31/2018
Controversial Weapons: Significant ownership (Non Tailor-made and Non-Essential)	12/31/2018
Thermal Coal: Extraction	12/31/2015
Thermal Coal: Power Generation	12/31/2015
Tobacco: Production	12/31/2012
Tobacco: Related Products/Services	12/31/2012
Tobacco: Retail	12/31/2012
Tobacco: Significant ownership (retail)	12/31/2018
Oil Sands: Extraction	12/31/2016
Shale Energy: Extraction	12/31/2016
Small Arms: Civilian customers (Assault weapons)	12/31/2012
Small Arms: Civilian customers (Non-assault weapons)	12/31/2018
Small Arms: Military/law enforcement customers	12/31/2015
Small Arms: Key components	12/31/2015
Small Arms: Retail/distribution (Assault weapons)	12/31/2013
Small Arms: Retail/distribution (Non-assault weapons)	12/31/2018

⁴ The figures in the table were based on June rebalancing each year.

⁵ The figures in the table were based on Jun rebalancing each year.

Disclaimer

Performance Disclosure/Back-Tested Data

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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.

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