

**Dow Jones Sustainability
Diversified Indices
*Methodology***

November 2023

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Introduction

Index Objective and Highlights

The Dow Jones Sustainability Diversified Indices (DJSI) are float-adjusted market capitalization (FMC) weighted indices that measure the performance of companies selected with ESG (Environmental, Social, and Governance & Economic) criteria using a best-in-class approach and providing a risk and performance profile similar to the S&P Global LargeMidCap.

Index Family

DJSI World Diversified Index. The index covers both developed and emerging market countries.

DJSI World Diversified Select Index. The index is screened to exclude companies engaged in certain activities considered as unsustainable, as defined in *Eligibility Criteria and Index Construction*.

From these two headline indices, regional sub-indices are also calculated.

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
S&P Dow Jones Indices' Global Industry Classification Standard (GICS) Methodology	GICS 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 and Index Construction

Sustainability Scoring

Index constituents are selected using an ESG score calculated by S&P Global Sustainable1. The ESG Score used in these indices is a variation of the S&P Global ESG Score, adjusted to address information gaps that may exist for those companies who do not participate directly in S&P Global Sustainable1's Corporate Sustainability Assessment (CSA). The score is adjusted by disregarding selected questions for which no information was found and then redistributing their weights accordingly.

For more information on sustainability scoring, please refer to Appendix I.

Index Universe

To qualify for index membership, a stock must first be a member of the S&P Global LargeMidCap.

For more information on the S&P Global LargeMidCap, please refer to the S&P Global BMI, S&P/IFCI Methodology available at www.spglobal.com/spdji.

Index Eligibility

All emerging market stocks must have a three-month total traded value divided by FMC of at least 10%.

Please refer to S&P Dow Jones Indices' Float Adjustment Methodology for details.

DJSI Diversified Select Indices. In addition to the above, companies with the following business activities, as determined by Sustainalytics, are excluded:

Sustainalytics Product Involvement	Sustainalytics Category of Involvement and Description	Sustainalytics Involvement Proxy	S&P DJI Level of Involvement Threshold	S&P DJI Significant Involvement Threshold
Adult Entertainment	Production: The company is involved in the production of adult entertainment and/or owns/operates adult entertainment establishments.	Revenue	≥5%	N/A
	Distribution: The company is involved in the distribution of adult entertainment materials.		≥5%	N/A
Alcoholic Beverages	Production: The company manufactures alcoholic beverages.	Revenue	>0%	N/A
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.	N/A	>0%	≥10%

Sustainalytics Product Involvement	Sustainalytics Category of Involvement and Description	Sustainalytics Involvement Proxy	S&P DJI Level of Involvement Threshold	S&P DJI Significant Involvement Threshold
Gambling	Operations: The company owns and/or operates a gambling establishment.	Revenue	>0%	N/A
	Specialized Equipment: The company manufactures specialized equipment used exclusively for gambling.		>0%	N/A
Military Contracting	Weapons: The company manufactures military weapon systems and/or integral, tailor-made components or these weapons.	Revenue	≥5%	N/A
	Weapon Related Products and/or Services: The company provides tailor-made products and/or services that support military weapons.		≥5%	N/A
Small Arms	Civilian Customers (Assault Weapons): The company manufactures and sells assault weapons to civilian customers.	Revenue	≥5%	N/A
	Key Components: The company manufactures and sells key components of small arms.		≥5%	N/A
	Military/Law Enforcement Customers: The company manufactures and sells small arms to military/law enforcement.		≥5%	N/A
	Retail/Distribution (Assault Weapons): The company is involved in the retail and/or distribution of assault weapons.		≥5%	N/A
	Retail/Distribution (Non-Assault Weapons): The company is involved in the retail and/or distribution of small arms (non-assault weapons).		≥5%	N/A
	Civilian Customers (Non-assault weapons): The company manufactures and sells small arms (non-assault weapons) to civilian customers.		≥5%	N/A
Tobacco	Production: The company manufactures tobacco products.		>0%	N/A

Controversies: Media and Stakeholder Analysis Overlay

In addition to the above, S&P Global uses RepRisk, a leading data science company, for daily filtering, screening, and analysis of ESG risk incidents and controversial activities related to companies within the indices¹.

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, that company is ineligible for re-entry into the index for at least 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.

Multiple Classes of Stock

All publicly listed multiple share class lines are eligible for index inclusion, subject to meeting the eligibility criteria. In these indices, all eligible lines receive identical scores, provided the listings are constituents of the S&P Global BMI. 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.

Constituent Selection

The selection of index constituents is done as follows:

1. Companies in the eligible universe are grouped by both GICS sector and region (North America, Europe/Middle East/Africa, and Asia/Pacific) and sorted in descending order by ESG Score.
2. For each grouping, companies are selected in decreasing order of ESG Score until 40% of that group's FMC in the S&P Global LargeMidCap is reached.
3. Current constituents ranked between 40% and 60% are selected until the target 50% FMC coverage is reached.
4. If at this point the target FMC coverage is still not reached, companies in the eligible universe are selected in decreasing order of ESG Score until the coverage is reached.

In Steps 3 and 4, companies are selected to get as close to 50% as possible. If a company breaches the 50% target, that company is selected for inclusion only if the absolute difference of the resulting group's FMC and the 50% target is less than the absolute difference between the previously selected company and the 50% target. After following Steps 1-4, if the 50% target is not reached for a given group, that group will remain under-weighted in the index and no further adjustment is made.

Constituent Weighting

At each rebalancing, constituents are FMC weighted.

¹ 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.

Index Calculations

The indices are calculated 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 semi-annually in March and September. Constituent changes as a result of the semi-annual rebalancings are announced after the close of trading on the second Friday in March and September, and the constituent changes become effective at the open of trading on the Monday following the third Friday in March and September, respectively. The eligible universe, and corresponding companies' ESG Scores, are updated annually in March.

The constituent selection process takes place in March and September. In March, the process is performed based on the latest available ESG Scores. In September, the process is performed based on the scores used in March. The market cap reference date is the last business day of February and August, respectively. Any update to a company's ESG Score occurring after the rebalancing will not be reflected in the index selection.

Since index shares are assigned based on prices seven business days prior to the rebalancing, the actual weight of each stock at the rebalancing differs from these weights due to market movements.

Additions and Deletions

Additions. Generally, no companies are added to an index between semi-annual rebalancings unless as a result of a spin-off or demerger from an existing constituent.

Deletions. Between semi-annual rebalancings, a company can be deleted from an index due to corporate events such as mergers, acquisitions, takeovers, or delistings.

Companies may also be deleted from the indices between annual reviews, if, through the Media and Stakeholder Analysis (MSA)² component of the CSA, or by other means, the DJSI Index Committee determines that a company is no longer behaving in a manner that is consistent with its current ESG Score.

Corporate Actions

Corporate actions (such as stock splits, stock dividends, spin-offs and rights offerings) are applied after the close of trading on the day prior to the ex-date. Share changes resulting from exchange offers are applied on the ex-date.

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

Spin-offs and Demergers. A newly spun-off or demerged company qualifies for index inclusion if the FMC of the spun-off company is greater than US\$ 500 million. If a spun-off company is deemed ineligible for inclusion, the stock is added to the indices on the ex-date of the action and removed after at least one day of regular way trading.

A company added following a spin-off or demerger retains the ESG Score and the Product Involvement of its parent company for selection purposes at the subsequent semi-annual rebalancing.

² Please see *Appendix I* for more information on MSAs.

Other Adjustments

In cases where there is no achievable market price for a stock being deleted, it may be removed at a zero or minimal price at the Index Committee's discretion, in recognition of the constraints faced by investors in trading bankrupt or suspended stocks.

Currency of Calculation and Additional Index Return Series

The indices are calculated in U.S. dollars and euros.

Real-time spot Forex rates, as supplied by WMR, are used for ongoing index calculation of real-time indices.

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 [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
Dow Jones Sustainability World Diversified Index	05/30/2013	09/30/2002	09/30/2002	880.71
Dow Jones Sustainability World Developed Diversified Index	05/30/2013	09/30/2002	09/30/2002	874.61
Dow Jones Sustainability Emerging Markets Diversified Index	05/30/2013	09/30/2002	09/30/2009	927.89
Dow Jones Sustainability Europe Diversified Index	05/30/2013	09/30/2002	09/30/2002	981.10
Dow Jones Sustainability North America Diversified Index	05/30/2013	09/30/2002	09/30/2002	799.35
Dow Jones Sustainability Asia/Pacific Diversified Index	05/30/2013	09/30/2002	09/30/2002	944.54
Dow Jones Sustainability Emerging Markets Plus Diversified Index	05/30/2013	09/30/2002	09/30/2009	899.41
Dow Jones Sustainability World Developed ex Korea Diversified Index	05/30/2013	09/30/2002	09/30/2002	877.17
Dow Jones Sustainability World Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability World Developed Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability Emerging Markets Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability Europe Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability North America Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability Asia/Pacific Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability Emerging Markets Plus Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	1000
Dow Jones Sustainability World Developed ex Korea Diversified Select Index	09/21/2015	09/30/2011	09/30/2011	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 maintains the indices. The Index Committee may revise index policy covering rules for including currencies, the timing of rebalancing 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.

Press releases are posted on our Web site, www.spglobal.com/spdji, and are released to major news services.

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; the pro-forma file contains all constituents as well as all their corresponding weights and index shares effective for the upcoming rebalancing. Since index shares are assigned based on prices prior to the rebalancing effective date, the actual weight of each stock at the rebalancing differs from these weights due to market movements.

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

Holiday Schedule

The indices are calculated 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 WMR 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.

Real-Time Calculation

Real-time, intra-day, index calculations are executed for certain indices whenever any of their primary exchanges are open. Real-time indices are not restated.

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: 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.

DJSI Diversified Indices

Index	Return Type	BBG	RIC
Dow Jones Sustainability World Diversified Index (USD)	Price Return	DJSWDIUP	.DJSWDIUP
	Total Return	DJSWDIUT	.DJSWDIUT
	Net Total Return	DJSWDIUN	.DJSWDIUN
Dow Jones Sustainability World Diversified Index (EUR)	Price Return	DJSWDIEP	.DJSWDIEP
	Total Return	DJSWDIET	.DJSWDIET
	Net Total Return	DJSWDIEN	.DJSWDIEN
Dow Jones Sustainability World Developed Diversified Index (USD)	Price Return	DJSWDUP	.DJSWDUP
	Total Return	DJSWDUT	.DJSWDUT
	Net Total Return	DJSWDUN	.DJSWDUN
Dow Jones Sustainability World Developed Diversified Index (EUR)	Price Return	DJSWDEP	.DJSWDEP
	Total Return	DJSWDET	.DJSWDET
	Net Total Return	DJSWDEN	.DJSWDEN
Dow Jones Sustainability Emerging Markets Diversified Index (USD)	Price Return	DJSEMDUP	.DJSEMDUP
	Total Return	DJSEMDUT	.DJSEMDUT
	Net Total Return	DJSEMDUN	.DJSEMDUN
Dow Jones Sustainability Emerging Markets Diversified Index (EUR)	Price Return	DJSEMDEP	.DJSEMDEP
	Total Return	DJSEMDET	.DJSEMDET
	Net Total Return	DJSEMDEN	.DJSEMDEN
Dow Jones Sustainability Europe Diversified Index (USD)	Price Return	DJSEDDUP	.DJSEDDUP
	Total Return	DJSEDDUT	.DJSEDDUT
	Net Total Return	DJSEDDUN	.DJSEDDUN
Dow Jones Sustainability Europe Diversified Index (EUR)	Price Return	DJSEDEP	.DJSEDEP
	Total Return	DJSEDET	.DJSEDET
	Net Total Return	DJSEDDEN	.DJSEDDEN
Dow Jones Sustainability North America Diversified Index (USD)	Price Return	DJSNADUP	.DJSNADUP
	Total Return	DJSNADUT	.DJSNADUT
	Net Total Return	DJSNADUN	.DJSNADUN
Dow Jones Sustainability North America Diversified Index (EUR)	Price Return	DJSNADEP	.DJSNADEP
	Total Return	DJSNADET	.DJSNADET
	Net Total Return	DJSNADEN	.DJSNADEN
Dow Jones Sustainability Asia/Pacific Diversified Index (USD)	Price Return	DJSAPDUP	.DJSAPDUP
	Total Return	DJSAPDUT	.DJSAPDUT
	Net Total Return	DJSAPDUN	.DJSAPDUN
Dow Jones Sustainability Asia/Pacific Diversified Index (EUR)	Price Return	DJSAPDEP	.DJSAPDEP
	Total Return	DJSAPDET	.DJSAPDET
	Net Total Return	DJSAPDEN	.DJSAPDEN
Dow Jones Sustainability Emerging Markets Plus Diversified Index (USD)	Price Return	DJSEPDUP	.DJSEPDUP
	Total Return	DJSEMPUT	.DJSEMPUT
	Net Total Return	DJSEPDUN	.DJSEPDUN
Dow Jones Sustainability Emerging Markets Plus Diversified Index (EUR)	Price Return	DJSEPDEP	.DJSEPDEP
	Total Return	DJSEMPET	.DJSEMPET
	Net Total Return	DJSEPDEN	.DJSEPDEN
Dow Jones Sustainability World Developed ex Korea Diversified Index (USD)	Price Return	DJSWKDUP	.DJSWKDUP
	Total Return	DJSWKDUT	.DJSWKDUT
	Net Total Return	DJSWKDUN	.DJSWKDUN
Dow Jones Sustainability World Developed ex Korea Diversified Index (EUR)	Price Return	DJSWKDEP	.DJSWKDEP
	Total Return	DJSWKDET	.DJSWKDET
	Net Total Return	DJSWKDEN	.DJSWKDEN

DJSI Diversified Select Indices

Index	Return Type	BBG	RIC
Dow Jones Sustainability World Diversified Select Index (USD)	Price Return	DJSWISUP	.DJSWISUP
	Total Return	DJSWISUT	.DJSWISUT
	Net Total Return	DJSWISUN	.DJSWISUN
Dow Jones Sustainability World Diversified Select Index (EUR)	Price Return	DJSWISEP	.DJSWISEP
	Total Return	DJSWISET	.DJSWISET
	Net Total Return	DJSWISEN	.DJSWISEN
Dow Jones Sustainability World Developed Diversified Select Index (USD)	Price Return	DJSWDSUP	.DJSWDSUP
	Total Return	DJSWDSUT	.DJSWDSUT
	Net Total Return	DJSWDSUN	.DJSWDSUN
Dow Jones Sustainability World Developed Diversified Select Index (EUR)	Price Return	DJSWDSEP	.DJSWDSEP
	Total Return	DJSWDSET	.DJSWDSET
	Net Total Return	DJSWDSEN	.DJSWDSEN
Dow Jones Sustainability Emerging Markets Diversified Select Index (USD)	Price Return	DJSEMSUP	.DJSEMSUP
	Total Return	DJSEMSUT	.DJSEMSUT
	Net Total Return	DJSEMSUN	.DJSEMSUN
Dow Jones Sustainability Emerging Markets Diversified Select Index (EUR)	Price Return	DJSEMSEP	.DJSEMSEP
	Total Return	DJSEMSET	.DJSEMSET
	Net Total Return	DJSEMSEN	.DJSEMSEN
Dow Jones Sustainability Europe Diversified Select Index (USD)	Price Return	DJSEDSUP	.DJSEDSUP
	Total Return	DJSEDSUT	.DJSEDSUT
	Net Total Return	DJSEDSUN	.DJSEDSUN
Dow Jones Sustainability Europe Diversified Select Index (EUR)	Price Return	DJSEDEP	.DJSEDEP
	Total Return	DJSEDEP	.DJSEDEP
	Net Total Return	DJSEDEP	.DJSEDEP
Dow Jones Sustainability North America Diversified Select Index (USD)	Price Return	DJSNASUP	.DJSNASUP
	Total Return	DJSNASUT	.DJSNASUT
	Net Total Return	DJSNASUN	.DJSNASUN
Dow Jones Sustainability North America Diversified Select Index (EUR)	Price Return	DJSNASEP	.DJSNASEP
	Total Return	DJSNASET	.DJSNASET
	Net Total Return	DJSNASEN	.DJSNASEN
Dow Jones Sustainability Asia/Pacific Diversified Select Index (USD)	Price Return	DJSAPSUP	.DJSAPSUP
	Total Return	DJSAPSUT	.DJSAPSUT
	Net Total Return	DJSAPSUN	.DJSAPSUN
Dow Jones Sustainability Asia/Pacific Diversified Select Index (EUR)	Price Return	DJSAPSEP	.DJSAPSEP
	Total Return	DJSAPSET	.DJSAPSET
	Net Total Return	DJSAPSEN	.DJSAPSEN
Dow Jones Sustainability Emerging Markets Plus Diversified Select Index (USD)	Price Return	DJSEPSUP	.DJSEPSUP
	Total Return	DJSEPSUT	.DJSEPSUT
	Net Total Return	DJSEPSUN	.DJSEPSUN
Dow Jones Sustainability Emerging Markets Plus Diversified Select Index (EUR)	Price Return	DJSEPSEP	.DJSEPSEP
	Total Return	DJSEPSET	.DJSEPSET
	Net Total Return	DJSEPSEN	.DJSEPSEN
Dow Jones Sustainability World Developed ex Korea Diversified Select Index (USD)	Price Return	DJSWKSUP	.DJSWKSUP
	Total Return	DJSWKSUT	.DJSWKSUT
	Net Total Return	DJSWKSUN	.DJSWKSUN
Dow Jones Sustainability World Developed ex Korea Diversified Select Index (EUR)	Price Return	DJSWKSEP	.DJSWKSEP
	Total Return	DJSWKSET	.DJSWKSET
	Net Total Return	DJSWKSEN	.DJSWKSEN

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.

Web site

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

Appendix I

Sustainability Scoring

The key factor in selecting constituents for the indices is a company's S&P Global ESG Score, calculated under S&P Global Sustainable1's annual Corporate Sustainability Assessment (CSA). The first CSA was undertaken in 1999, with the launch of the original family of Dow Jones Sustainability Indices (DJSI).³

The annual CSA process begins in April each year, with new scores released in September.

Companies are asked to respond to an extensive industry-specific CSA questionnaire. CSA invitations are sent out each March, with a current list of invitees available at <https://www.spglobal.com/esg/csa/indices/>.

Not all companies choose to respond to the CSA questionnaire. Where such non-participating companies meet certain size criteria, S&P Global ESG Research completes the CSA questionnaire, to the extent possible, based on publicly available information only, in order to ensure that certain minimum representativeness requirements are met.

An integral component of the Corporate Sustainability Assessment is the ongoing monitoring of media and stakeholder commentaries, known as the Media and Stakeholder Analysis (MSA), and other publicly available information from consumer organizations, NGOs, governments, and international organizations, to identify companies' involvement and response to environmental, economic, and social crisis situations that may have a damaging effect on their reputation and core business.

S&P Global Sustainable1 uses RepRisk, a leading data science company specializing in ESG and business conduct risk research and quantitative solutions, to monitor environmental, social, and governance (ESG) risk incident coverage of companies in the universe on a daily basis.

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

³ For information on the Dow Jones Sustainability Indices, please refer to the *Dow Jones Sustainability Indices Methodology*, available at www.spglobal.com/spdji.

Appendix II

Methodology Changes

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

Change	Effective Date (After Close)	Methodology	
		Previous	Updated
Changes to Index Eligibility, Constituent Selection, and Constituent Weighting	09/16/2016	<p>Index Eligibility: Companies are sorted by region, GICS sector, and size and are given relative sustainability scores; companies are then re-sorted by region and the bottom half of all companies by relative sustainability score are made ineligible.</p> <p>Constituent Selection: Companies are sorted by GICS sector and country, and current constituents are selected top-down by relative sustainability score until 33% of that group's float-adjusted market capitalization in the S&P Global LargeMidCap; if the target is not yet reached after selecting current constituents, then non-constituents are selected until the 33% target is reached.</p> <p>Constituent Weighting: The constituent with the lowest score is capped so that the entire GICS sector and country group is exactly 33% of that group's float-adjusted market capitalization in the S&P Global LargeMidCap; if the 33% target is not reached for that group, no capping is applied.</p>	See <i>Index Eligibility, Constituent Selection, and Constituent Weighting</i> sections within <i>Eligibility Criteria and Index Construction</i> .
Changes to Threshold for Adult Entertainment Eligibility	03/01/2016	Adult entertainment companies are screened out of the DJSI Diversified Select universe at a 1% threshold.	Adult entertainment companies are screened out of the DJSI Diversified Select universe at a 5% threshold.
Changes to Eligible Universe	03/01/2016	The universe follows that of the DJSI Classic indices.	The universe is the S&P Global LargeMid Index.
Change of Ethical Exclusion Provider	03/01/2016	Ethical exclusion research provided by EIRIS.	Ethical exclusion research provided by Sustainalytics.
Changes to Corporate Action Treatment	10/01/2015	Constituent and exclusion flag changes were applied to the indices shortly following the effective date of the corporate action.	Constituent and exclusion flag changes are applied on a quarterly basis after the close of trading on the third Friday of March, June, September, and December.
Changes to Exclusion Criteria	07/01/2015	Companies dealing in nuclear weapons were excluded under the Armaments exclusion flag, which uses a 5% threshold for exclusion.	Nuclear Weapons is now separate from Nuclear (now Nuclear Power) and uses a 0% threshold for exclusion.

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 in 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. 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 data points and relevant time period for which backward projected data was used. Index returns shown do not represent the results of actual trading of investable assets/securities. S&P DJI maintains the index and calculates the index levels and performance shown or discussed but does not manage any assets.

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