



**StrataQuant[®] Global Commodity Index[™]
(STRQGC)**

Version 2.0
Valid from
April 30, 2018

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Version History:

Version 3.0 (Effective April 30, 2018)

This version incorporates language reflecting changes to the legal structure of the Index Administrator, introduces language codifying certain procedures relating to Index governance, consultation, index rule reviews, removal of constituents and includes an updated Disclaimer

Version 2.0 (Effective February 22, 2017)

This version incorporates changes in calculation and publication frequency i.e. conversion from real-time index to once-a-day index and exclusion of Thailand Stock Exchange and Istanbul Stock Exchange as eligible exchanges.

Version 1.0 (Effective March 30, 2012)

Original methodology of StrataQuant® Global Commodity Index™

1. Index summary

| | |
|--|---|
| Factsheet | |
| Full Names | StrataQuant® Global Commodity Index™ |
| Index Types | Price Return (USD): STRQGC |
| Index Description | The StrataQuant® Global Commodity Index™ is a modified equal dollar weighted index of global companies engaged in commodity related business that generates positive alpha relative to traditional passive commodity indexes. Index composition and corporate actions, including rebalance information, can be accessed from NYSE Market Data at www.nyse.com/market-data/indices . |
| Eligible Stocks | Common stocks, ADRs, or GDRs of selected companies involved in commodity related businesses and are listed for trading and electronically quoted on a major stock market that is accessible by foreign investors. |
| Number of Constituents | Fixed - 100 |
| Weighting | Modified Equal-Dollar Weighting |
| Review of Composition | Announced Quarterly in January, April, July and October after close of business on the 3 rd trading day of the month. Shares announced on rebalance announcement date. |
| Effective Date of the Rebalance | Rebalances are effective Quarterly in January, April, July and October on the 8 th trading day of the month. |
| Calculation Frequency | Price Return: Once-a-day between 16:00 & 19:00 ET |
| Base Date | March 30, 2012 |
| Base Level | 1000.00 |
| Historic Data Available Since | March 30, 2012 |
| Bloomberg Code | STRQGC INDEX |
| Reuters Code | .STRQGC |
| Launch Date | March 30, 2012 |
| Website | https://www.theice.com/market-data/indices |

2. Governance

Index Sponsor & Administrator

ICE Data Indices, LLC (“IDI”) is the Index Sponsor and the Index Administrator.

IDI is responsible for the day-to-day management of the Index, including retaining primary responsibility for all aspects of the index determination process, including implementing appropriate governance and oversight, as required under the International Organization of Securities Commission’s Principles for Financial Benchmarks (the IOSCO Principles). The Governance Committee is responsible for helping to ensure IDI’s overall compliance with the IOSCO Principles, by performing the Oversight Function which includes overseeing the index development, design, issuance and operation of the indices, as well as reviewing the control framework. IDI is also responsible for decisions regarding the interpretation of these rules and the Governance Committee is responsible for reviewing all rule book modifications and index constituent changes with respect to the Index to ensure that they are made objectively, without bias, and in accordance with applicable law and regulation and IDI’s policies and procedures. Consequently, all IDI’s and the Governance Committee discussions and decisions are confidential until released to the public.

Cases not covered in rules

In cases which are not expressly covered in these rules, operational adjustments will take place along the lines of the aim of the Index. Operational adjustments may also take place if, in the opinion of the Index Administrator, it is desirable to do so to maintain a fair and orderly market in derivatives on this Index and/or this is in the best interests of the investors in products based on the Index and/or the proper functioning of the markets.

Any such modifications described under this section or exercise of Expert Judgment will also be governed by any applicable policies, procedures and Guidelines in place by IDI at such time.

Rule book changes

The Governance Committee reviews all rule book modifications and Index changes to ensure that they are made objectively, without bias and in accordance with applicable law and regulation and IDI’s policies and procedures. These rules may be supplemented, amended in whole or in part, revised or withdrawn at any time in accordance with applicable law and regulation and IDI applicable policies and procedures. Supplements, amendments, revisions and withdrawals may also lead to changes in the way the Index is compiled or calculated or affect the Index in another way.

Limitations of the Index

All the NYSE indices produced by IDI (“the NYSE Indices”) may be subject to potential limitations, such as a decline in the pool of available eligible securities due to advancements in technology,

shifts in demographic spending or the economy, changes in regulation or accounting rules, consolidation in certain sectors or industries, or other factors. This can affect the ability of the Administrator to maintain the required minimum number of constituents for this index. Other limitations may include the ability of the Benchmark to operate in illiquid or fragmented markets.

IDI seeks to manage and mitigate these limitations through the Benchmark design, review and oversight process.

3. Index Description

The StrataQuant® Global Commodity Index™ is a modified equal dollar weighted index of global companies engaged in commodity related business that generates positive alpha relative to traditional passive commodity indexes.

4. Publication

4.1 The daily publication of index values.

Dissemination frequency

The level of the price return index is in principle published once-a-day between 16:00 & 19:00 ET to the ICE Data Global Index Feed (ICE Data GIF).

Closing level

The closing level is the last level disseminated on the trading day and uses the official close prices from the primary listing market for each constituent. For constituents that have non-traded, halted or suspended status, or have not opened for the current day, the previous day's reference prices (primary exchange official closes) or estimated prices (for IPOs, buyouts and swap offers) are used instead. The currency rate that will be utilized in the calculation of the closing level is the current day's London 4:00 PM WM/Reuters Spot FX rate, or if not available, the prior day's relevant London 4:00 PM WM/Reuters Spot FX rate. In the case of exceptional market conditions, the Index Administrator reserves the right to utilize other prices in the calculation of the official closing level, as indicated below in Section 4.2.

Sources of Data

The Consolidated Tape (CTS/UDTF) is the primary market data source for U.S. equity real-time and closing prices. Currency rates are sourced from WM/Reuters. Additional sources of data less commonly used include market data vendors, company announcements, exchange announcements and other official sources.

4.2 Exceptional market conditions and corrections

The Index Administrator retains the right to delay the publication of the opening level of the index. Furthermore, the Index Administrator retains the right to suspend the publication of the level of the index if it believes that circumstances prevent the proper calculation of the index.

If index constituent prices are cancelled, the index will not be recalculated unless the Index Administrator decides otherwise.

Reasonable efforts are made to ensure the correctness and validity of data used in real-time index calculations. If incorrect price or corporate action data affects index daily closing values, they are corrected retroactively as soon as possible and all revisions are communicated out to the public and market data vendors.

There is the possibility of an exchange or market-wide event resulting in the normal closing auction not going off or official closing prices not being available. In those situations, the index

will take guidance from the respective exchange(s) and address on an event-by-event basis. Exchange or market-wide events include, but are not limited to, the following:

- Volatility Halts
 - LULD (Limit Up / Limit Down)
 - Market Wide Circuit Breaker
- Technological Problems / Failures
- Natural Disaster or Other BCP-Related Event

4.3 Changes to the Index

Announcement policy

Changes to the index methodology will be announced by an index announcement which will be distributed by IDI via www.nyse.com/indices and NYSE Market Data at www.nyse.com/market-data/indices

As a general rule, the announcement periods that are mentioned below will be applied. However, Emergency actions, including urgently required corporate action treatments, often resulting from late notices from the relevant company or exchange, may require the Index Administrator to deviate from the standard timing.

Inclusion of new constituents

The inclusion of new companies in the index will typically only occur during the quarterly re-compositions or rebalances, although there could be exceptions based on a specific corporate action affecting a current constituent. The inclusion of the new company will be announced at least four trading days before the effective date of the actual inclusion. For example, for a rebalance effective for market open on April 11, 2018, the announcement would occur after the close on April 4, 2018.

Removal of Constituents

Components would be removed from the index as a result of periodic corporate actions as well as the results of the quarterly rebalances. All removals will be announced at least three trading days before the effective date of the removal. It should be noted that in the case of mergers and acquisitions, every effort will be made to remove the company at some reasonable time ahead of the suspension in trading in the acquired company. There will be certain situations and corporate actions that would require the removal of a company that has already ceased trading. In those cases, the company will be removed from the index at its last traded price, or, at the discretion of the Index Administrator, at a derived price that most accurately represents its post-suspension value. Components that are removed from the index will not be replaced.

Corporate actions

In case of an event that could affect one or more constituents, the Index Administrator will inform the market about the intended treatment of the event in the index shortly after the firm details have become available and have been confirmed. When possible, the corporate action will be announced, even if not all information is known, at least one trading day before the effective date of the action. Once the corporate action has been effectuated, the Index Administrator will confirm the changes in a separate announcement.

Rule changes

Going forward, barring exceptional circumstances, the Index Administrator shall announce proposed Rules changes to stakeholders prior to them being implemented. Stakeholders shall also be notified of when the changes shall take effect.

Index Reviews

IDI shall undertake regular reviews of the Index, the methodology and the market which it represents to ensure it continues to meet the index objective, in accordance with IDI's policies and procedures. Should changes to the Index be required or proposed, this will be communicated to stakeholders in accordance with IDI's policies and procedures.

Consultations

IDI may from time to time consult with stakeholders on proposed material changes that affect the Index in accordance with IDI's policies and procedures including IDI's consultation policy: https://www.theice.com/publicdocs/Consultation_Policy.pdf. Such proposals shall be published to Stakeholders and all feedback received will be considered by the Index Administrator. Any resulting changes to the Index will be announced prior to it being implemented.

Reconstitution/Rebalance: Publication of Results

The new composition of the index, including the companies to be a part of the index and their corresponding new index shares, will be announced at least four trading days before the effective date and can be accessed from NYSE Market Data at www.nyse.com/market-data/indices.

5. Calculation

5.1 Calculation of the price index

The index is calculated on a Price Return basis. The current index level would be calculated by dividing the current modified index market capitalization by the index divisor. The divisor was determined off of the initial capitalization base of the index and the base level. The divisor is updated as a result of corporate actions and composition changes.

A full description of the formulae used to calculate Price Return index values can be found in the “NYSE Indices - Guide to Index Mathematics” at <https://www.nyse.com/indices/rules>.

6. Index rebalances

6.1 General aim of rebalances and frequency

General aim of the periodical rebalance

The general aim of the quarterly rebalance of the index is to ensure that the selection and weightings of the constituents continues to reflect as closely as possible the index's objective of constructing an index of global companies engaged in commodity related business that generates positive alpha relative to traditional passive commodity indexes. The Index Administrator reserves the right to, at any time, replace one or more stocks contained in the index with one or more substitute stocks of its choice, if in the Index Administrator's discretion such addition, deletion or substitution is necessary or appropriate to maintain the quality and/or character of the index. Such index constituent changes are reviewed by the Governance Committee to ensure that they are made objectively, without bias and in accordance with applicable law and regulation and IDI's policies and procedures.

Frequency

Changes to the index constituents may occur during a scheduled rebalance and as a result of the removal of an index constituent.

The StrataQuant® Global Commodity™ index rebalances become effective at the open on the 8th trading day of January, April, July and October. The rebalance announcement will be made after the close of the 3rd trading day of January, April, July and October. The reference date for all company-specific data and information utilized in the rebalancing process will be taken from prices established at the close of trading on the last trading day of March, June, September and December.

6.2 Index universe and selection principle

Index Universe

Development and maintenance of the component universe for the StrataQuant® Global Commodity Index™ is undertaken by IDI. The Universe is composed of all listed equity securities including Common stocks, GDRs and ADRs of companies involved in commodity related businesses and listed on the following exchanges:

| Exchange Name | Country of Exchange |
|---|----------------------------|
| Amsterdam Stock Exchange (part of Euronext) | Netherlands |
| Athens Stock Exchange | Greece |
| Australian Stock Exchange | Australia |
| Brussels Stock Exchange (part of Euronext) | Belgium |

| | |
|--|----------------|
| Budapest Stock Exchange | Hungary |
| Copenhagen Stock Exchange | Denmark |
| Egypt Stock Exchange (Cairo) | Egypt |
| Helsinki Stock Exchange | Finland |
| Hong Kong Stock Exchange | Hong Kong |
| Indonesia Stock Exchange | Indonesia |
| Ireland Stock Exchange | Ireland |
| JASDAQ Stock Exchange | Japan |
| Korean Stock Exchange | South Korea |
| KOSDAQ Stock Exchange | South Korea |
| Kuala Lumpur Stock Exchange | Malaysia |
| Lima Stock Exchange | Peru |
| Lisbon Stock Exchange (part of Euronext) | Portugal |
| London Stock Exchange (IOB) | United Kingdom |
| LSE SEAQS | United Kingdom |
| LSE SETS | United Kingdom |
| Mercado Continuo | Spain |
| Mexican Stock Exchange | Mexico |
| Milan Stock Exchange | Italy |
| Nagoya Stock Exchange | Japan |
| NASDAQ Stock Exchange | United States |
| New York Stock Exchange | United States |
| New Zealand Stock Exchange | New Zealand |
| NYSE Amex | United States |
| Osaka Stock Exchange | Japan |
| Oslo Stock Exchange | Norway |
| Paris Stock Exchange (Part of Euronext) | France |
| Philippines Stock Exchange | Philippines |
| Prague Stock Exchange | Czech Republic |
| Santiago Stock Exchange | Chile |
| Sao Paulo Stock Exchange | Brazil |
| Singapore Stock Exchange | Singapore |
| Stockholm Stock Exchange | Sweden |
| Swiss Stock Exchange (SWX) | Switzerland |
| SWX Europe | Switzerland |
| Taiwan Stock Exchange | Taiwan |
| Tel Aviv Stock Exchange | Israel |
| Tokyo Stock Exchange | Japan |
| Toronto Stock Exchange | Canada |
| Warsaw Stock Exchange | Poland |
| Wiener Boerse AG | Austria |

The following industries and sub-industries are eligible for inclusion-

- Energy
 - Oil & Gas Drilling
 - Integrated Oil & Gas
 - Coal & Consumable Fuels
- Agriculture Forest Products
 - Fertilizers & Agricultural Chemicals
 - Agricultural Products
 - Tobacco
- Base Metals
 - Aluminum
 - Diversified Metals & Mining
 - Steel
- Precious Metals
 - Gold
 - Precious Metals & Minerals

This determination is completed using publically available information on individual security issuers as well as the industry. Also instrumental in this determination is IDI employees' expertise concerning index design and development and their knowledge surrounding index use and stakeholder feedback. IDI may change the composition of the Universe at any time to reflect the conditions of the global commodity market and to ensure that the pool of component securities continues to represent the global commodity market, in accordance with the Index requirements.

Selection of constituents

At each quarterly rebalance, the index universe (including preference shares) will eliminate companies based on the following criteria:

1. Trusts and limited partnerships
2. Stocks which are not the primary equity issue for the issuing company
3. Stocks whose global average dollar volume over the last three months is less than 1,000,000 USD
4. Stocks whose market cap is less than the NYSE listed companies midcap breakpoint (50th percentile)

For reasons of practicality, the Index Administrator has the discretion to not include all companies that meet the minimum levels for inclusion. These include, but are not limited to, pending corporate actions, litigation or geo-political events that may affect a given stock. In addition, as noted at the start of Section 6.1, the Index Administrator has the discretion to

include companies that do not meet the minimum levels for inclusion, if it determines that by doing so it maintains the quality and/or character of the index.

Selected line

Only one listing is permitted per company within the Index. If multiple share classes are available for a particular listing line, the most liquid class will be included in the Index. There is no rules-based consideration of the amount of free float shares available for each company. Instead, the Index Administrator evaluates, on a discretionary basis, the amount of free float shares available to the public while performing its review of the universe.

6.3 Periodical update of weighting

Determining constituent weightings at Quarterly Index Rebalances

The Index is weighted based upon the AlphaDEX® methodology. The information utilized in this weighting process will be taken from the close of trading of the last trading day of the preceding month. The following steps are followed:

1. Rank all the remaining stocks after “Selection of constituents” process on both growth and value factors. The five growth factors are 3, 6 and 12 month Price Appreciation, Sales to Price and 1 year Sales Growth. The 3 value factors are Book Value to Price, Cash Flow to Price and Return on Assets.
2. Stocks are ranked separately on the sum of ranks from both Growth and Value Factors. A stock must have data for all growth and/or value factors to receive a rank for that style.
3. Each stock receives its best rank from step 2 as its selection score.
4. Based on the selection score determined in step 3, the best scoring 25 stocks in each of the commodity groups comprise the ‘selected stocks’. If a group does not have 25 stocks, then the next best scoring stock from any other group is added until there are 100 ‘selected stocks’.
5. The 100 ‘selected stocks’, as determined in step 4, are then split into quintiles based on their selection score. The top ranked quintile receives 5/15 (33.33%) of the portfolio weight with successive quintiles receiving 4/15 (26.67%), 3/15 (20%), 2/15 (13.33%), 1/15 (6.67%) respectively.
6. Stocks are equally weighted within each quintile.

7. Corporate Actions

7.1 General

The index may be adjusted in order to maintain the continuity of the index level and the composition. The underlying aim is that the index continues to reflect as closely as possible the index's objective of identifying and selecting stocks of global companies engaged in commodity related business that generates positive alpha relative to traditional passive commodity indexes.

Adjustments take place in reaction to events that occur with constituents in order to mitigate or eliminate the effect of that event on the index performance.

A full description of standard corporate action events and their handling can be found in the "NYSE Indices - Corporate Action Handling Guide" at <https://www.nyse.com/indices/rules>.

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