

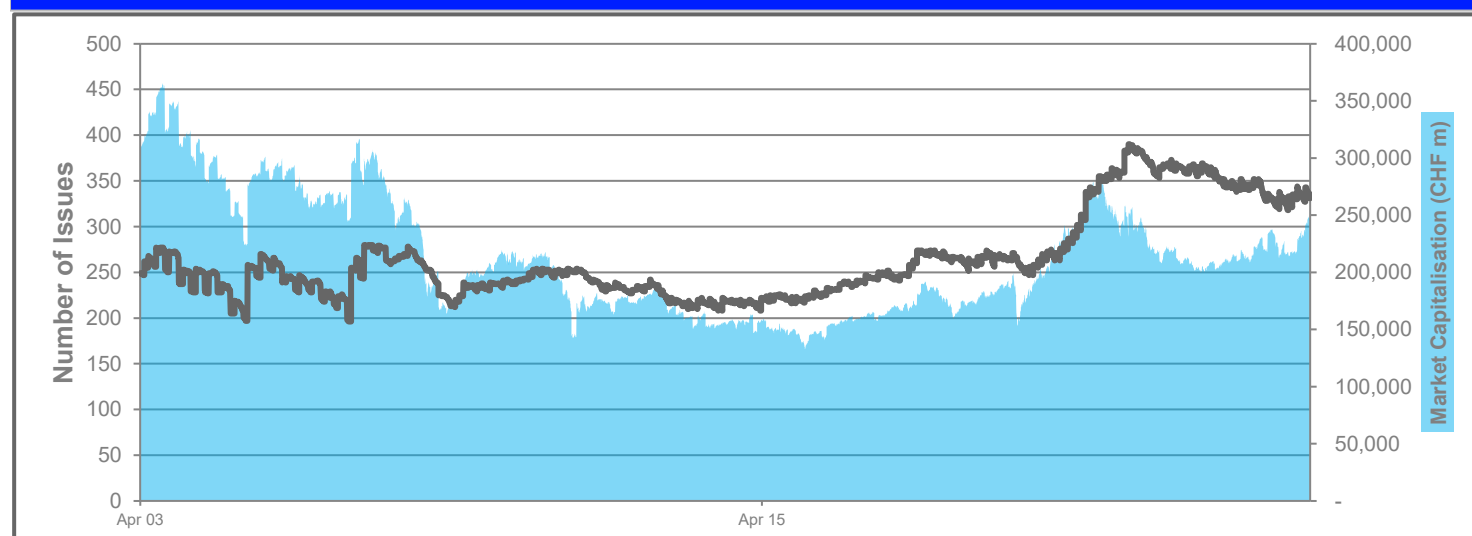
FTSE QUALIFIED GLOBAL CONVERTIBLE MONTHLY HEDGED (CHF) INDEX

The FTSE Qualified Global Convertible Monthly Hedged (CHF) index represents the performance achieved when hedging the currency exposure of its parent index, the FTSE Qualified Global Convertible Index, to CHF. The index is 100% hedged to CHF by selling forwards of all the currencies in the parent index at each monthly rebalance based on the anticipated exposure to each currency following the rebalance. The forwards are adjusted in the event that the FX hedge ratio of the index falls outside the range 95% to 105%. The FTSE Qualified Global Convertible Index is a Total Return Index designed to provide a broad measure of the performance of the investable, global convertible bond market. Qualifying fixed income securities may be rated investment grade or non-investment grade by a Recognised Rating Agency or unrated, may be issued with fixed or floating rates and must meet minimum size requirements in their local currency. Individual issuers are capped at 4% of the Index at the start of each month. The Index is rebalanced monthly to ensure the constituents' continued compliance with the Index rules though bonds may be removed from the Index during the month, as a result of corporate actions. Mandatory convertible bonds (i.e. convertible bonds which must be converted into equities at a given date), perpetual convertible bonds (i.e. convertible bonds which do not have a maturity date), and bonds issued under Rule 144a are excluded.

HISTORICAL INDEX VALUES



HISTORICAL INDEX SIZE



RULES FOR INCLUSION, REBALANCING, PRICING & HISTORICAL DATA

The FTSE Qualified Global Convertible Monthly Hedged (CHF) index uses the rules for inclusion, rebalancing, pricing and the treatment of historical data of the parent index, the FTSE Qualified Global Convertible Index.

For detailed information the FTSE Qualified Global Index Methodology available from [FTSE Qualified Global Convertible Index | LSEG](#) should be consulted.

HEDGING PROCESS

Overview	<p>The hedging process uses forward currency contracts to incorporate currency hedging into the calculation of Index value.</p> <p>The hedging process follows a monthly cycle; the two key dates in the cycle are the Roll Date and Rebalance Date.</p> <ul style="list-style-type: none"> ● The Roll Date is the working day prior to the Index Review Effective Date. ● The Rebalance Date is the Index Review Effective Date. <p>At EoD on the Roll Date all open forward contracts are closed and the Base Currency cash is adjusted to reflect the crystallised P&L. New contracts are opened; the new contracts reflect the net position of contracts closed in each currency. The new contracts are referenced as the "Roll Contracts".</p> <p>At EoD on the Rebalance Date new contracts are opened to provide the overall net exposure required in each currency based on the anticipated Index currency profile following the index review. The new contracts are referenced as the "Rebalance Contracts".</p>
Hedge Ratio Limits	The Hedge Ratio of the Index is monitored and if the Hedge Ratio exceeds 105% or falls below 95% then additional forward contracts will be incorporated into the calculation of the Index value. The new contracts are referenced in this documentation as the "Reset Contracts".
Settlement Date	The target Settlement Date for all forward contracts opened in each monthly cycle is the second working day after the Rebalance Date.
Roll Contracts	The required exposure for the new Roll Contract for each currency is the sum of the delivery amounts for the open Roll Contract, the open Rebalance Contract and any open Reset Contracts.
Rebalance Contracts	<p>The required exposure for each currency is calculated based on the information available at EoD on Roll Date.</p> <p>The Required Exposure is calculated using the Index constituents and weights that will be effective following the securities rebalance that occurs at EoD on the Rebalance Date.</p> <p>The Rebalance Contract in each currency is the difference between the Required Exposure and the Roll Contract for that currency.</p>
CNH Prices Securities	For CNH priced constituents the forward contracts are executed in CNY.
Reset Contracts	<p>Reset Contracts are included if the Hedge Ratio is observed to be outside the specified limits (95% - 105%).</p> <p>In these circumstances, an Adjustment Value is calculated such that if the Hedge Ratio was in excess of 105% the Hedge Ratio would be reduced to 103% and if the Hedge Ratio was less than 95% the Hedge Ratio would increase to 97%.</p> <p>The Reset Contract for each currency is the net delivery amount of all open contracts in that currency multiplied by the Adjustment Value.</p>

PRICING AND CALCULATION RULES

Forward Rates	<p>All Forward Rates are based on the WM/Reuters Closing Rate Fix (4pm London).</p> <p>The Forward Rates used for calculation are the mid rates.</p>
Calculation	<p>The daily Index value calculation incorporates the mark to market (MTM) valuation of all open forward positions in the valuation of the constituents.</p> <p>The crystallised P&L from the contracts closed on the Roll Date is added to the Cash Balances which are reinvested at close on the Rebalance Day.</p>

The information above is a limited summary of the Inclusion, Rebalancing and Pricing rules for the Index. For detailed information the FTSE Qualified Global Convertible Monthly Hedged Index Methodology available from [FTSE Qualified Global Convertible Index | LSEG](#) should be consulted.

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