

NASDAQ OMX CRD Global Sustainability IndexSM Methodology

Index Description

The NASDAQ OMX CRD Global Sustainability Index is designed to track the performance of companies that are taking a leadership role in sustainability performance reporting. These companies have voluntarily disclosed their carbon footprint, energy usage, water consumption, hazardous and non-hazardous waste, employee safety, workforce diversity, management composition and community investing.

Index Calculation

The NASDAQ OMX CRD Global Sustainability Index is an equal weighted index. The value of the Index equals the aggregate value of the Index share weights, also known as the Index Shares, of each of the Index Securities multiplied by each such security's Last Sale Price¹, and divided by the divisor of the Index. The divisor serves the purpose of scaling such aggregate value to a lower order of magnitude which is more desirable for reporting purposes. If trading in an Index Security is halted on its primary listing market, the most recent Last Sale Price for that security is used for all index computations until trading on such market resumes. Likewise, the most recent Last Sale Price is used if trading in a security is halted on its primary listing market before the market is open. The Index began on June 15, 2009 at a Base Value of 1000.00.

The formula for index value is as follows:

Aggregate Adjusted Market Value/Divisor

The formula for the divisor is as follows:

(Market Value after Adjustments/Market Value before Adjustments) X Divisor before Adjustments

Two versions of the Index are calculated – a price return index and a total return index. The price return index (NASDAQ: QCRD) is ordinarily calculated without regard to cash dividends on Index Securities. The total return index (NASDAQ: QCRX) reinvests cash dividends on the ex-date. Both Indexes ordinarily reinvest extraordinary cash distributions.

The Index is calculated during the trading day and is disseminated once per second from 09:30:01 to 17:16:00 ET. The closing value of the Index may change up until 17:15:00 ET due to corrections to the Last Sale Price of the Index Securities.

¹ For purposes of this document, Last Sale Price refers to the following:

For a security listed on NASDAQ, it is the last sale price on NASDAQ, which normally would be the Nasdaq Official Closing Price (NOCP) when NASDAQ is closed. For any NYSE-listed or NYSE Amex-listed security, it is the last regular way trade reported on such security's primary U.S. listing market. If a security does not trade on its primary listing market on a given day, the most recent last sale price from the primary listing market (adjusted for corporate actions, if any) is used.

Eligibility

Index eligibility is limited to specific security types only. The security types eligible for the Index include common stocks, ordinary shares, ADRs, shares of beneficial interest or limited partnership interests and tracking stocks. Security types not included in the Index are closed-end funds, convertible debentures, exchange traded funds, preferred stocks, rights, warrants, units and other derivative securities.

Eligibility Criteria (*)

To be eligible for inclusion in the Index, according to Smartview™, CRD Analytics' propriety investment platform that screens and ranks companies based on over 150 quantitative financial, environmental and social performance indicators, an issuer of a security must meet the following:

- produce a publicly available corporate sustainability/responsibility report;
- disclose compatible sustainability data according to (GRI) G2/G3 guidelines;
- report at least 20% of total core environmental performance indicators;
- report at least 20% of the total core social performance indicators; and
- report at least 70% of the total financial performance indicators.

In addition, a security must meet the following:

- must be listed on The NASDAQ Stock Market, the New York Stock Exchange or NYSE Amex;
- an average minimum market capitalization of \$10 billion over the previous six-months;
- a minimum three-month average daily dollar trading volume of \$1 million;
- only one class of security per issuer is allowed;
- the issuer of the security may not have entered into a definitive agreement or other arrangement which would likely result in the security no longer being Index eligible;
- the security may not be issued by an issuer currently in bankruptcy proceedings; and
- the issuer of the security may not have annual financial statements with an audit opinion that is currently withdrawn.

* For the purposes of Index eligibility criteria, if the security is a depositary receipt representing a security of a non-U.S. issuer, then references to the "issuer" are references to the issuer of the underlying security.

Index Evaluation

The Index composition is reviewed semi-annually. The eligibility criteria are applied by CRD Analytics using data as of as of the end of April and October, respectively. Securities meeting the above Eligibility Criteria are then ranked according to SmartView. The top 100 companies are selected for inclusion in the Index. Security additions and deletions are made effective after the close of trading on the third Friday in May and November.

Additionally, if at any time during the year other than the Evaluation, an Index Security no longer meets the Eligibility Criteria, or is otherwise determined to have become ineligible for inclusion in the Index, the security will be removed from the Index. If an Index Security is removed, it will be replaced by the highest ranked security not currently in the Index. The added security will assume the weight of the removed security in the Index on the Index effective date. Ordinarily, a security will be removed from the Index at its Last Sale Price. If, however, at the time of its removal the Index Security is halted from trading on its primary listing market and an official closing price cannot readily be determined, the Index Security may, in NASDAQ's discretion, be removed at a zero price. The zero price will be

applied to the Index Security after the close of the market but prior to the time the official closing value of the Index is disseminated, which is ordinarily 17:16:00 ET.

Index Maintenance

Index Share changes are not made during the quarter however changes arising from stock dividends and stock splits are made to the Index on the evening prior to the effective date of such corporate action. In the case of certain spin-offs or rights issuances, the price of the Index Security is adjusted and a corresponding adjustment is made to the Index Shares such that the weight of the Index Security will not change as a result of the action.

In the case of a special cash dividend, a determination is made on an individual basis whether to make a change to the price of an Index Security in accordance with its Index dividend policy. If it is determined that a change will be made, a corresponding adjustment will be made to the Index Shares of the security such that the weight of the Index Security will not change as a result of the action. Any such change will become effective on the ex-date.

All changes are made after market close and are reflected in the Index prior to market open the following morning.

Index Rebalancing

The Index employs an equal-dollar weighting methodology such that each security's Index market value is rebalanced quarterly to an equal-dollar value corresponding to an equal percent weight of the Index's aggregate market value. Index Shares are calculated by dividing this equal-dollar value for each Index Security by the corresponding last sale price of the security at the close of trading on the third Friday in February, May, August and November.

In administering the Index, NASDAQ OMX will exercise reasonable discretion as it deems appropriate to ensure Index integrity.