

METORI INDEX

History of Amendments

25 July 2018

Metori Capital Management is a société par actions simplifiée registered in France with its registered office at 9 rue de la Paix, 75002 Paris (RCS Paris 853 656 541). Metori is authorised and regulated as an asset manager by the Autorité des Marchés Financiers ("AMF") in France (reference no. GP-17000002, effective since 6 Feb. 2017), registered by the AMF and the European Securities and Markets Authority ("ESMA") as Benchmark Administrator (reference no. BMR-18000001 effective since 29 June 2018) pursuant to Article 34 of the Benchmarks Regulation (Regulation (EU) 2016/1011 of 8 June 2016), registered as a CTA and CPO with the Commodity Futures Trading Commission ("CFTC") and member of the National Futures Association ("NFA") in the United States of America (NFA ID 0501245) The dates reported below are the amendment effective dates.

25 July 2018 <u>Amendment to the Metori China Trend Opportunities (ER) Index Methodology</u>

Following the registration of Metori Capital Management as Benchmark Administrator on 29 June 2018, the description of Metori on the front page of the Index Methodology was amended accordingly.

25 July 2018 Amendment to the Metori China Trend Opportunities (ER) Index Methodology

Section 3.2 of the Index Methodology (liquidity criteria) was amended. To qualify as Eligible Index Components, futures contracts must meet at least one to two following criteria: minimum Average Open Interest or a minimum Average Trading Volume.

