VettaFi

Index Rules and Methodology

Index Name	Ticker
S-Network China 300 Index	**SNC300**

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Index Objective

The S-Network China 300 Index measures the performance of the more liquid larger cap China A Shares.

Highlights

The Index uses annual average liquidity to define eligibility and average annual market values to rank the Universe.

Dates

Rebalance Dates: After the close of the third Friday in a Calendar Quarter

Reconstitution Dates: After the close of the third Friday in June and December

Weight Date: Thursday prior to the 2nd Friday of Rebalance Month

Snapshot Dates: April 30th and Oct 31st

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.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy

Index Construction

Universe

China A shares listed on Shanghai or Shenzhen Exchanges.

Selection

The top 50% of shares in the universe are ranked by A share annual daily average trading value of the most recent year. From these shares, the top 300 by A share annual daily average market value are selected. Average annual values are as of the most recent year[1]. Current constituents must trade at

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[1] LTM from last day of Snapshot Date month.

least 55 days in the last 3 months prior to Snapshot Date. New constituents must trade at least 20 days in the month prior to Snapshot Date.

Buffers: Current constituents must be in the top 60% of the Universe by annual daily average trading value.

Steps:

Weighting
Float Market Cap Weighting of A Shares.

Rebalancing and Reconstitution
Rebalances: Rebalances are on the Rebalance Dates.

Reconstitutions: Reconstitutions are on the Reconstitution Dates using data as of the Snapshot Dates. Current constituents must trade at least 55 days in the last 3 months prior to Snapshot Date. Current constituents need only be in the top 60% of the Universe by annual daily average trading value.

Share weights use data as of the Weight Date.

Reconstitution steps to select 300 shares:

1 – Select new constituents ranked in top 240 shares.

2 – Select additional current constituents from the top 360 ranked shares.

3 – If needed, select additional constituents not already selected by rank.

Index Maintenance
Please refer to the Index Maintenance Policy document for information on Corporate Actions, Data Sourcing, Pricing, Financial distress, Index Dissemination, and Data Correction Policy

Index Calculation
Please refer to the Index Maintenance Policy document for information on index calculations.

Index Governance
The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies
Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Index Information

Index	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value

S-Network China 300 Index	SNC300	12/31/02	1000	SNC300T	12/31/02	1000

Contact Information

For any questions regarding an index, please contact:

Disclaimer

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