



Index Calculation Guidelines

WeatherStorm Forensic Accounting Long-Short Index™

Version 1.0 dated June 18, 2015

Contents

Introduction

1 Index specifications

- 1.1 Short name and ISIN
- 1.2 Initial value
- 1.3 Distribution
- 1.4 Prices and calculation frequency
- 1.5 Weighting
- 1.6 Decision-making bodies
- 1.7 Publication
- 1.8 Licensing

2 Composition of the Index

- 2.1 Selection of index components
- 2.2 Ordinary adjustment
- 2.3 Extraordinary adjustment

3 Calculation of the Index

- 3.1 Index formula
- 3.2 Accuracy
- 3.3 Adjustments
- 3.4 Dividends and other distributions
- 3.5 Corporate actions
- 3.6 Calculation of the Index in the event of a market disruption

4 Definitions

5 Appendix

- 5.1 Contact data
- 5.2 Calculation of the Index – change in calculation method

This document contains the underlying principles and regulations regarding the structure and operating of the WeatherStorm Forensic Accounting Long-Short Index. Solactive AG shall make every effort to implement regulations. Solactive AG does not offer any explicit or tacit guarantee or assurance, neither pertaining to the results from the use of the Index nor the Index value at any certain point in time nor in any other respect. The Index is merely calculated and published by Solactive AG and it strives to the best of its ability to ensure the correctness of the calculation. There is no obligation for Solactive AG – irrespective of possible obligations to issuers – to advise third parties, including investors and/or financial intermediaries, of any errors in the Index. The publication of the Index by Solactive AG is no recommendation for capital investment and does not contain any assurance or opinion of Solactive AG regarding a possible investment in a financial instrument based on this Index.

Introduction

This document is to be used as a guideline with regard to the composition, calculation and management of the WeatherStorm Forensic Accounting Long-Short Index™. Any changes made to the guideline are initiated by the Committee specified in section 1.6. The WeatherStorm Forensic Accounting Long-Short Index is calculated and published by Solactive AG.

1 Index specifications

The WeatherStorm Forensic Accounting Long-Short Index™ (the “**Index**”) is a rules-based, systematic strategy index of equity securities of issuers domiciled and traded in the United States. The Strategy Index seeks to apply a systematic and structured investment process that addresses the risks and opportunities of allocating capital to U.S. equities.

The Index is calculated and distributed by Solactive AG. The selection of the index components is done by the index provider.

The Index is calculated as a total return index published in USD.

1.1 Short name and ISIN

The Total Return version of the WeatherStorm Forensic Accounting Long-Short Index™ is distributed under ISIN [insert here]; the WKN is [insert here].

The Index is published in Reuters under the code [insert here] and in Bloomberg under the ticker FLAGLSX.

1.2 Initial value

The Index is based on 100 at the close of trading on the Index inception date of December 31, 2014.

1.3 Distribution

The Index is published via the price marketing services of Boerse Stuttgart AG and is distributed to all affiliated vendors. Each vendor decides on an individual basis as to whether the vendor will distribute/display the WeatherStorm Forensic Accounting Long-Short Index™ via the vendor’s information systems.

1.4 Prices and calculation frequency

The price of the Index is calculated on each Business Day based on the prices on the respective Exchanges on which the Index Components are listed. The most recent prices of all Index Components are used. Prices of Index Components not listed in the Index Currency are translated using spot foreign exchange rates quoted by Reuters. Should there be no current price available on Reuters, the most recent price or the Trading Price on Reuters for the preceding Trading Day is used in the calculation.

The Index is calculated every Business Day from 9:00am to 10:50pm, CET. The Index price is calculated continuously in 15-second intervals during these hours. In the event that data cannot be provided to Reuters or to the pricing services of Boerse Stuttgart AG the Index cannot be distributed.

Any incorrect calculation is adjusted on a retrospective basis.

1.5 Weighting

On each Adjustment Day each Index Component of the WeatherStorm Forensic Accounting Long-Short Index™ is weighted according to Section 2.1:

The weighting methodology may be amended by the Committee from time to time to ensure appropriate index representation and index compliance with financial product regulations in the United States.

1.6 Decision-making bodies

A Committee, composed of members as determined by WeatherStorm Capital, LLC is responsible for decisions regarding the composition of the Index as well as any amendments to the rules (in this document referred to as the "**Committee**" or the "**Index Committee**"). The Committee shall decide if any Extraordinary Events should occur and the implementation of any necessary adjustments.

Members of the Committee can recommend at any time changes to the composition of the Index or to the guideline and submit them to the Committee for approval.

1.7 Publication

All specifications and information relevant for calculating the Index are made available on the web page of Solactive AG (<http://www.solactive.de>) and the WeatherStorm Capital, LLC website at www.weatherstormcapital.com.

1.8 Licencing

Licences, if any, to use the Index as the underlying value for derivative instruments are issued to stock exchanges, banks, financial services providers and investment houses by WeatherStorm Capital, LLC.

2 Composition of the Index

2.1 Selection of Index Components

The initial composition of the Index, as well as any ongoing adjustment, is based on the following rules:

The Strategy Index construction begins by establishing an initial universe of the top 500 largest U.S. domiciled equity companies as ranked by market capitalization, with certain minimum liquidity requirements also required. The companies are each assigned a score based on a variety of forensic accounting and valuation metrics covering: cash flow sustainability, revenue recognition, earnings quality, shareholder yield, earnings surprise and valuation. Using these scores, an index is constructed by taking long positions in higher scored companies and short positions in lower scored companies. The index construction process uses an optimization based approach to maximize the combined companies' scores in the index subject to a series of additional constraints. These constraints include:

- Gross exposure = 160%
- Net exposure = 100%
- Long positions \leq 1% of the index
- Short positions \leq 0.75% of the index
- Sectors weights in the index are within +/-2% of their market capitalization weight in the initial universe

On the Selection Days, the index provider provides the new composition.

2.2 Ordinary adjustment

The composition of the Index is reconstituted and reweighted on the last Business Day in March, June, September and December. The composition of the Index is reviewed on the Selection Day and the necessary adjustments are announced.

The Index will be subject to a special reconstitution according to the standard process methodology on July 15, 2015. The next reconstitution will occur on the last business day in September 2015 and revert to the Ordinary Adjustment schedule thereafter.

2.3 Extraordinary adjustment

If a company included in the WeatherStorm Forensic Accounting Long-Short Index is removed from the Index between two Adjustment Days due to an Extraordinary Event, if necessary, the Committee shall designate a successor. The Index is adjusted on the same day. This is announced by Solactive AG after the close of business on the day on which the new composition of the Index was determined by the Committee.

3 Calculation of the Index

3.1 Index formula

The Index Value on a Business Day at the relevant time is calculated in accordance with the following formula:

$$Index_t = \frac{\sum_{i=1}^n x_{i,t} * p_{i,t} * f_{i,t}}{D_t}$$

with:

$x_{i,t}$ = Number of Index Shares of the Index Component i on Trading Day t

$p_{i,t}$ = Price of Index Component i on Trading Day t

$f_{i,t}$ = Foreign exchange rate to convert the Price of Index Component i on Trading Day t into the Index Currency

D_t = Divisor on Trading Day t

The initial Divisor on the Start Date (December 31, 2014) is calculated according to the following formula:

$$D_t = \frac{\sum_{i=1}^n (p_{i,t} * f_{i,t} * x_{i,t})}{100}$$

After the close of trading on each Adjustment Day t the new Divisor is calculated as follows:

$$D_t = \frac{\sum_{i=1}^n (p_{i,t} * f_{i,t} * x_{i,t})}{Index_t}$$

This Divisor is valid starting immediately the following Business Day.

3.2 Accuracy

The value of the Index will be rounded to two decimal places.

The Number of Index Shares of the Index Components will be rounded to integers.

Trading Prices and foreign exchange rates will be rounded to four decimal places.

Divisors will be rounded to six decimal places

3.3 Adjustments

Indices need to be adjusted for systematic changes in prices once these become effective. This requires the new Number of Index Shares of the affected Index Component and the Divisor to be calculated on an ex-ante basis.

Following the Committee's decision the index is adjusted for distributions, capital increases, stock splits, merger and acquisitions, spin-offs, and other corporate actions.

This procedure ensures that the first ex quote can be properly reflected in the calculation of the Index. This ex-ante procedure assumes the general acceptance of the Index calculation formula as well as open access to the parameter values used. The calculation parameters are provided by the Index Calculator.

3.4 Dividends and other distributions

Dividend payments and other distributions are included in the Total Return version of the Index. They cause an adjustment of the Divisor. The new Divisor is calculated as follows:

$$D_{t+1} = D_t * \frac{\sum_{i=1}^n (p_{i,t} * f_{i,t} * x_{i,t}) - (x_{i,t} * y_{i,t} * g_{i,t})}{\sum_{i=1}^n (p_{i,t} * f_{i,t} * x_{i,t})}$$

with

$p_{i,t}$ = Price of Index Component i on Trading Day t

$f_{i,t}$ = Foreign exchange rate to convert the Price of Index Component i on Trading Day t into the Index Currency

$x_{i,t}$ = Number of Index Shares of the Index Component i on Trading Day t

$y_{i,t}$ = Distribution of Index Component i with ex date t+1 multiplied by the Dividend Correction Factor

$g_{i,t}$ = Foreign exchange rate to convert the amount of the distribution of Index Component i on Trading Day t into the Index Currency

D_t = Divisor on Trading Day t

D_{t+1} = Divisor on Trading Day t+1

3.5 Corporate actions

3.5.1 Principles

Following the announcement by an issuer of Index Components of the terms and conditions of a corporate action the Index Calculator determines whether such corporate action has a dilutive, concentrative or similar effect on the price of the respective Index Component.

If this should be the case the Index Calculator shall make the necessary adjustments that are deemed appropriate in order to take into account the dilutive, concentrative or similar effect and shall determine the date on which this adjustment shall come into effect.

Amongst other things the Index Calculator can take into account the adjustment made by an Affiliated Exchange as a result of the corporate action with regard to option and futures contracts on the respective share traded on this Affiliated Exchange.

3.5.2 Capital increases

In the case of capital increases with ex date t+1 the Index is adjusted as follows:

$$x_{i,t+1} = x_i * \frac{1+B}{1}$$

with:

$x_{i,t+1}$ = Number of Index Shares of Index Component i on Trading Day t+1

$x_{i,t}$ = Number of Index Shares of Index Component i on Trading Day t

B = Shares received for every share held

$$p_{i,t+1} = \frac{p_{i,t} + s * B}{1 + B}$$

with:

- $p_{i,t}$ = Price of Index Component i on Trading Day t
- $p_{i,t+1}$ = Hypothetical Price of Index Component i on Trading Day t+1
- s = Subscription Price in the Index Component currency

$$D_{t+1} = D_t * \frac{\sum_{i=1}^n (p_{i,t} * f_{i,t} * x_{i,t}) + \sum_{i=1}^n [(x_{i,t+1} * p_{i,t+1} * f_{i,t}) - (x_{i,t} * p_{i,t} * f_{i,t})]}{\sum_{i=1}^n (p_{i,t} * f_{i,t} * x_{i,t})}$$

with

- $p_{i,t}$ = Price of Index Component i on Trading Day t
- $f_{i,t}$ = Foreign exchange rate to convert the Price of Index Component i on Trading Day t into the Index Currency
- $x_{i,t}$ = Number of Index Shares of the Index Component i on Trading Day t
- $p_{i,t+1}$ = Hypothetical price of Index Component i on Trading Day t+1
- $x_{i,t+1}$ = Number of Index Shares of the Index Component i on Trading Day t+1
- D_t = Divisor on Trading Day t
- D_{t+1} = Divisor on Trading Day t+1

3.5.3 Share splits

In the case of share splits with ex date on Trading Day t+1 it is assumed that the prices change in ratio of the terms of the split. The new Number of Index Shares is calculated as follows:

$$x_{i,t+1} = x_{i,t} * B$$

with

- $x_{i,t}$ = Number of Index Shares of the affected Index Component on Trading Day t
- $x_{i,t+1}$ = Number of Index Shares of the affected Index Component on Trading Day t+1
- B = Shares after the share split for every share held before the split

3.5.4 Stock distributions

In the case of stock distributions with ex date on Trading Day t+1 it is assumed that the prices change according to the terms of the distribution. The new Number of Index Shares is calculated as follows:

$$x_{i,t+1} = x_{i,t} * (1 + B)$$

- $x_{i,t}$ = Number of Index Shares of the affected Index Component on Trading Day t
- $x_{i,t+1}$ = Number of Index Shares of the affected Index Component on Trading Day t+1
- B = Shares received for every share held

3.5.5 Extraordinary cash distributions

In the case of extraordinary cash dividends, defined as any dividend that deviates from normally scheduled dividends, proceeds are included in the Total Return version and Price Return version of the Index. They cause an adjustment of the Divisor as defined in 3.4.

3.5.6 Mergers and Acquisitions

In the case that an index component is subject to merger or takeover, the merged or acquired entity is removed from the index on the ex date, and the index is subject to further adjustments in accordance with the following cases:

Stock-for-stock merger with another index component: On the ex date, the shares of the surviving company are increased in accordance with the terms.

Stock and cash merger with another index component: On the ex date, the surviving company shares are increased in accordance with the terms, and the cash portion is reinvested pro rata across the entire index universe along with the divisor adjustment.

Cash takeover by another index component: On the ex date, the cash portion is reinvested pro rata across the entire index universe along with the divisor adjustment.

Stock/cash takeover by a non-index component: On the ex date, the proceeds are reinvested pro rata across the entire index universe along with the divisor adjustment.

3.5.7 Spin-off

In the case that an index component spins-off its subsidiary, the spun-off company is added to the index on the ex date in accordance with the terms.

3.6 Calculation of the Index in the event of a Market Disruption Event

The Index is not calculated in the event of a Market Disruption Event or Force Majeure Event. If the Market Disruption Event or Force Majeure Event continues over a period of eight Trading Days, then the Committee will determine the necessary action (including but not limited to taking into account the market conditions prevailing at this point in time, the last quoted Trading Price for each of the Index Components as well as any other conditions that it deems relevant for calculating the Index value) such that the affected securities resulting from the Market Disruption Event are no longer causing such disruption to occur.

4. Definitions

“Selection Pool” in respect of a Selection Day is composed of companies that fulfill the following conditions:

- (a) Company is domiciled in the United States of America.
- (b) Company has a primary exchange listing in the United States of America.
- (c) Companies is in the top 500 as ranked by total market capitalization.
- (d) A 1% allocation to the stock can be traded at less than 20% of the past 6 months’ median daily dollar volume.
- (e) A 1% allocation to the stock can be traded at less than 20% of the past 20 days’ median daily dollar volume.
- (f) The stock has traded in at least 80% of trading days of the past 20 trading days.
- (g) The stock has traded in at least 50% of trading days of the past 6 months.

“Index Component” is each share currently included in the Index.

“Number of Shares” is in respect of an Index Component and any given Business Day the number or fraction of shares included in the Index. It is calculated for any Index Component as the ratio of (A) the Percentage Weight of an Index Component multiplied by the Index value and (B) its Trading Price.

“Percentage Weight” of an Index Component is the ratio of its Trading Price multiplied by its Number of Shares divided by the Index value.

“Dividend Correction Factor” is calculated as 1 minus the applicable withholding tax rate and/or other applicable tax rate currently prevalent in the respective country.

In particular an **“Extraordinary Event”** is

- a merger
- a takeover bid
- a delisting
- the nationalization of a company
- insolvency.

The Trading Price for this Index Component on the day the event came into effect is the last available market price for this Index Component quoted on the Exchange on the day the event came into effect (or, if a market price is not available for the day the event came into effect, the last available market price quoted on the Exchange on a day specified as appropriate by the Index Calculator), as determined by the Index Calculator, and this price is used as the Trading Price of the particular Index Component until the end of the day on which the composition of the Index is next set.

In the event of the Insolvency of an issuer of an Index Component the Index Component shall remain in the Index until the next Adjustment Day. As long as a market price for the affected Index Component is available on a Business Day, this shall be applied as the Trading Price for this Index Component on the relevant Business Day, as determined in each case by the Index Calculator. If a market price is not available on a Business Day the Trading Price for this Index Component is set to zero. The Committee may also decide to eliminate the respective Index Component at an earlier point in time prior to the next Adjustment Day. The procedure in this case is identical to an elimination due to an Extraordinary Event.

An Index Component is **“delisted”** if the Exchange announces pursuant to the Exchange regulations that the listing of, the trading in or the issuing of public quotes on the Index Component at the Exchange has ceased immediately or will cease at a later date, for whatever reason (provided delisting is not because of a Merger or a Takeover bid), and the Index Component is not immediately listed, traded or quoted again on an exchange, trading or listing system, acceptable to the Index Calculator,

“Insolvency” occurs with regard to an Index Component if (A) all shares of the respective issuer must be transferred to a trustee, liquidator, insolvency administrator or a similar public officer as result of a voluntary or compulsory liquidation, insolvency or winding-up proceedings or comparable proceedings affecting the issuer of the Index Components or (B) the holders of the shares of this issuer are legally enjoined from transferring the shares.

A **“Takeover bid”** is a bid to acquire, an exchange offer or any other offer or act of a legal person that results in the related legal person acquiring as part of an exchange or otherwise more than 10% and less than 100% of the voting shares in circulation from the issuer of the Index Component or the right to acquire these shares, as determined by the Index Calculator based on notices submitted to public or self-regulatory authorities or other information considered by the Index Calculator to be relevant.

With regard to an Index Component a **“Merger”** is

- (i) a change in the security class or a conversion of this share class that results in a transfer or an ultimate definite obligation to transfer all the shares in circulation to another legal person
- (ii) a merger (either by acquisition or through forming a new structure) or a binding obligation on the part of the issuer to exchange shares with another legal person (except in a merger or share exchange under which the issuer of this Index Component is the acquiring or remaining company and which does not involve a change in security class or a conversion of all the shares in circulation),
- (iii) a takeover offer, exchange offer, other offer or another act of a legal person for the purposes of acquiring or otherwise obtaining from the issuer 100% of the shares issued that entails a transfer or the irrevocable obligation to transfer all shares (with the exception of shares which are held and controlled by the legal person), or
- (iv) a merger (either by acquisition or through forming a new structure) or a binding obligation on the part of the issuer of the share or its subsidiaries to exchange shares with another legal person, whereby the issuer of the share is the acquiring or remaining company and it does not involve a change in the class or a conversion of the all shares issued, but the shares in circulation directly prior to such an event (except for shares held and controlled by the legal person) represent in total less than 50% of the shares in circulation directly subsequent to such an event.

The **“Merger Date”** is the date on which a Merger is concluded or the date specified by the Index Calculator if such a date cannot be determined under the law applicable to the Merger.

A **“Spin-off”** is the creation of an independent company through the sale or distribution of new shares of an existing business or division of a parent company.

“Nationalization” is a process whereby all shares or the majority of the assets of the issuer of the shares are nationalized or are expropriated or otherwise must be transferred to public bodies, authorities or institutions.

With regard to an Index component (subject to the provisions given above under “Extraordinary Events”) the **“Trading Price”** in respect of a Trading Day is the closing price on this Trading Day determined in accordance with the Exchange regulations. If the Exchange has no closing price for an Index Component, the Index Calculator shall determine the Trading Price and the time of the quote for the share in question in a manner that appears reasonable to it.

A **“Trading Day”** is in relation to the Index or an Index Component on the Exchange (or a day that would have been such a day if a market disruption had not occurred), excluding days on which trading may be ceased prior to the normal Exchange closing time. The Index Calculator is ultimately responsible as to whether a certain day is a Trading Day with regard to the Index or an Index Component or in any other connection relating to this document.

A **“Business Day”** is a day on which the NASDAQ Stock Market is open for trading.

The **“Index Calculator”** is Solactive AG or any other appropriately appointed successor in this function.

The **“Index Currency”** is US-Dollar.

“Market Capitalization” is with regard to each of the shares in the Selection Pool on a Selection Day or Adjustment Day the value published by Reuters (or a successor) as the Market Capitalization for this day.

As at the date of this document Market Capitalization is defined by Reuters as the value of a company calculated by multiplying the number of shares outstanding of the company by its share price.

“Free Float Market Capitalization” is with regard to each of the shares in the Selection Pool or in the Index on a Selection Day or Adjustment Day the Market Capitalization for this day multiplied by the ratio of (A) the number of shares in circulation and (B) the number of shares outstanding of the respective company.

If Reuters (or a successor):

(i) does not publish for a Selection Day a Market Capitalization for a share or
(ii) adopts another method for calculating the Market Capitalization for all shares or only with regard to the share in question or uses different assumptions in calculating the Market Capitalization for all shares or only with regard to the share in question, and in the reasonable assessment of the Index Calculator involves material changes (the Index Calculator makes the decision as to whether such changes are to be deemed “material” by applying factors that in its reasonable assessment, appear appropriate), the Index Calculator will determine the Market Capitalization in respect of the shares or of a share included in the Selection Pool and the respective Selection Day either from another publicly accessible source specified at its sole discretion or from other sources that in its assessment are reasonable and appropriate in the event that no other publicly quoted suitable prices are available.

“Adjustment Day” is the last Business Day of March, June, September and December. In March, June, September and December, the index is reconstituted according to Section 2.1.

“Selection Day” is seven business days prior to Adjustment Day.

“Index Provider” is WeatherStorm Capital, LLC.

An **“Affiliated Exchange”** is with regard to an Index Component an exchange, a trading or quotation system on which options and futures contracts on the Index Component in question are traded, as specified by the Index Calculator.

A **“Market Disruption Event”** occurs if

1. one of the following events occurs or exists on a Trading Day prior to the opening quotation time for an Index Component:
 - A) trading is suspended or restricted (due to price movements that exceed the limits allowed by the Exchange or an Affiliated Exchange, or for other reasons):
 - 1.1. across the whole Exchange; or
 - 1.2. in options or futures contracts on or with regard to an Index Component or an Index Component that is quoted on an Affiliated Exchange; or
 - 1.3. on an Exchange or in a trading or quotation system (as determined by the Index Calculator) in which an Index Component is listed or quoted; or
 - B) an event that (in the assessment of the Index Calculator) generally disrupts and affects the opportunities of market participants to execute on the Exchange transactions in respect of a share included in the Index or to determine market values for a share included in the Index or to execute on an Affiliated Exchange transaction with regard to options and futures contracts on these shares or to determine market values for such options or futures contracts; or
2. trading on the Exchange or an Affiliated Exchange is ceased prior to the usual closing time (as defined below), unless the early cessation of trading is announced by the Exchange or Affiliated Exchange on this Trading Day at least one hour before
 - (aa) the actual closing time for normal trading on the Exchange or Affiliated Exchange on the Trading Day in question or, if earlier.
 - (bb) the closing time (if given) of the Exchange or Affiliated Exchange for the execution of orders at the time the quote is given.

“Normal exchange closing time” is the time at which the Exchange or an Affiliated Exchange is normally closed on working days without taking into account after-hours trading or other trading activities carried out outside the normal trading hours; or
3. a general moratorium is imposed on banking transactions in the country in which the Exchange is resident if the above-mentioned events are material in the assessment of the Index Calculator, whereby the Index Calculator makes its decision based on those circumstances that he considers reasonable and appropriate.

5 Appendix

5.1 Contact data

Information regarding the Index concept

The WeatherStorm Forensic Accounting Long-Short Index™ is a rules-based, systematic strategy index of large-cap equity securities of issuers domiciled and traded in the United States. The index seeks to enhance investors' U.S. large cap exposures by offering a long/short portfolio with full participation in the U.S. market beta while providing additional alpha potential through the careful and systematic selection and shorting of stocks based on forensic accounting analysis. The index construction process aims to identify and allocate capital to higher quality stocks with more sustainable revenues, cash flows and earnings, at attractive valuations. On the other side, it also attempts to detect lower quality stocks where aggressive accounting practices may have been employed and revenues, cash flows and earnings may be less persistent in the future.

The WeatherStorm Forensic Accounting Long-Short Index™ combines six distinct forensic accounting and valuation factors for scoring and ranking stocks. These factors cover: cash flow quality, revenue recognition, earnings quality, shareholder yield, earnings surprise and valuation. The combined score provides a metric to assess the relative attractiveness/unattractiveness for long/short index exposures.

The index construction process seeks to maximize the index's exposure to highly scored stocks while also taking advantage of shorting opportunities among the lowest scored stocks. The methodology employs various allocation and liquidity constraints to ensure a liquid, tradable, risk managed index. The index is constructed with a 100% net equity exposure, offering users a full core strategic beta allocation with enhanced risk adjusted returns potential.

5.2 Calculation of the Index – change in calculation method

The application by the Index Calculator of the method described in this document is final and binding. The Index Calculator shall apply the method described above for the calculation of the Index. However it cannot be excluded that the market environment, supervisory, legal, financial, or tax reasons may require changes to be made to this method. The Index Calculator may also make changes to the terms and conditions of the Index and the method applied to calculate the Index, which it deems to be necessary and desirable in order to prevent obvious or demonstrable error or to remedy, correct or supplement incorrect terms and conditions. The Index Calculator can modify or change the methods with the informed consent of the Index Committee. Despite the modifications and changes the Index Calculator will take the appropriate steps to ensure a calculation method is applied that is consistent with the method described above.