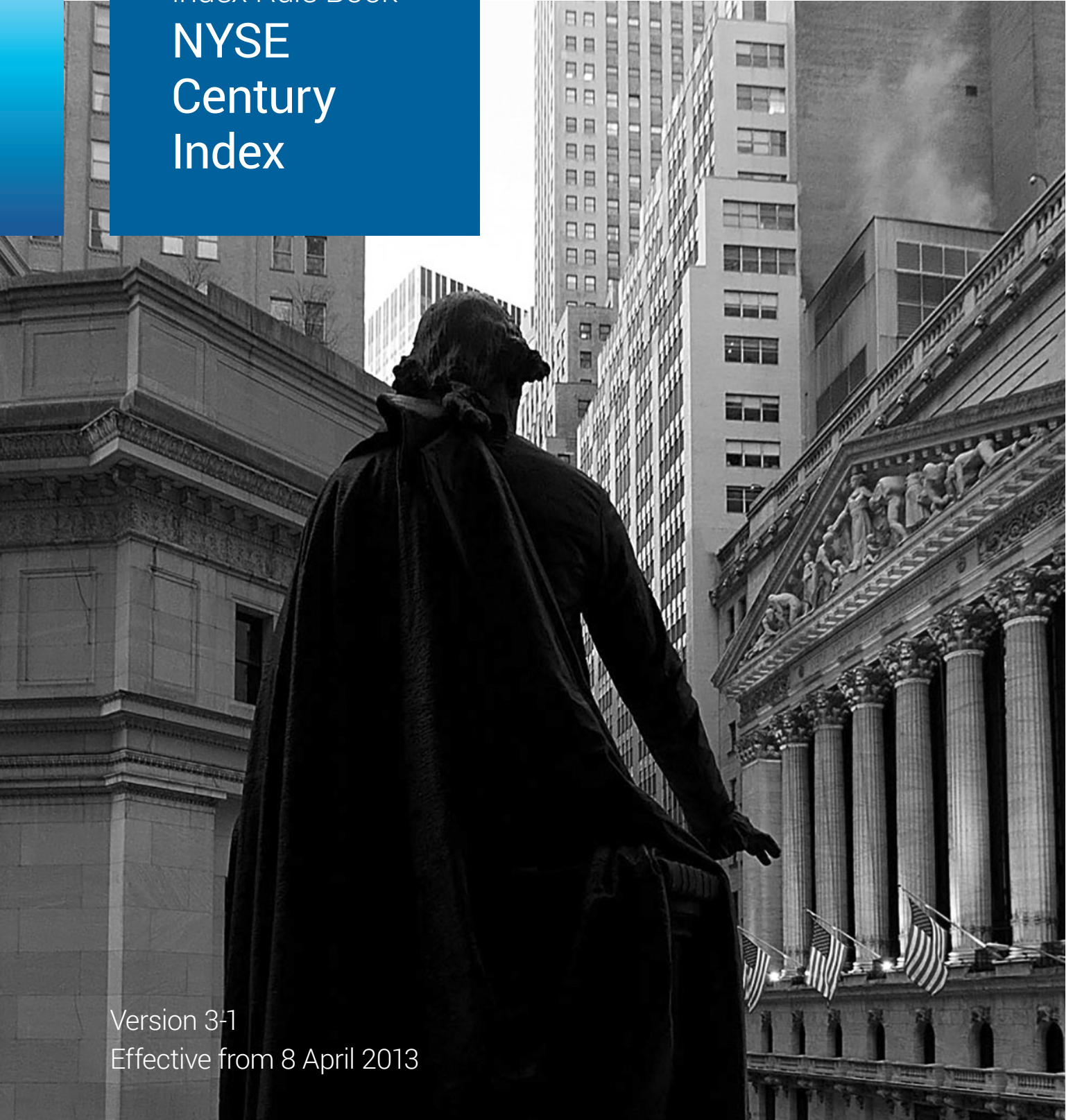


Index Rule Book
NYSE
Century
Index

Version 3-1
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1. INDEX SUMMARY

Factsheet	NYSE® Century Index
Index name	NYSE® Century Index
Index description	The NYSE® Century Index (the “Index”) measures the performance of hundreds of innovative and successful companies (the “Index constituents”) that for more than a century have undergone remarkable growth and transformation, created shareholder value and millions of jobs, and have shaped America and the world. The Index constituents must have been incorporated in the U.S. for at least 100 years and met other basic eligibility requirements. The Index’s features and construction seek to highlight the ability of these companies to innovate, transform, and grow through decades of economic and social progress. The Index is composed of a broad array of major companies, including both business icons and household names that define the American economy. Index constituents, values, yield and announcements regarding reviews and rebalances can be found at http://indices.nyx.com and http://www.amex.com/amextrader/dailylist/indexes.jsp .
Index type	Price return; Total return versions can be made available upon request
Index governance	The NYSE Arca® Index Committee (the “Index Committee”) is responsible for the day-to-day management of the Index. The Index Committee reviews all rule book modifications and Index constituent changes to ensure that they are made objectively and without bias.
Index Sponsor	NYSE Group, Inc.
Index Calculation Agent	NYSE Arca®
Eligible securities	<p>A. Companies incorporated in the United States for at least 100 years as of any day within the calendar year following that of the Effective Date, as defined below</p> <p>B. Primary Listing on a Major U.S. Exchange (NYSE®, NYSE MKT®, NYSE Arca®, NASDAQ GS/GM/CM Exchanges)</p> <p>C. Market capitalization of at least \$1 billion USD as of the latest rebalancing date</p> <p>Additional eligibility requirements are provided below.</p>
Index classes, sectors and weightings	The Index consists of all of the securities that meet the Index Eligibility Requirements above. The securities are all assigned an equal weight within the Index at the annual rebalance.
Number of Index constituents	Variable, depending on the number of companies meeting the Index Eligibility Requirements above
Weighting	Index constituents are equal-weighted within the Index at the annual rebalance. Before the open on the effective date of the rebalance, each security carries a weight of $100\% / X$, where X = the number of securities in the Index at that time.
Capping	None
Review and rebalance of Index	Annual, effective after the close of trading of the last trading day in December. The new rebalance constituents and share weightings will be announced two business days prior.
Base Currency	USD

Reference Data

Index name	Isincode	Mnemo	Bloomberg Code	Reuters code	Base date	Base value	Publication since
NYSE® Century Index (Price Return)	N/A	CENTURY	CENTURY	.CENTURY	12-29-00	57.34	05-17-12
NYSE® Century Index (Gross Total Return)	N/A	CENTURYT	CENTURYT	.CENTURYT	12-29-00	57.34	11-14-13

2. GOVERNANCE AND DISCLAIMER

2.1 INDICES

This rule book applies to the following versions of the Index:

- Price return version (CENTURY)

2.2 INDEX GOVERNANCE

The **NYSE Arca® Index Committee** (the “Index Committee”) is responsible for the day-to-day management of the Index. The Index Committee reviews all rule book modifications and Index constituent changes to ensure that they are made objectively and without bias. NYSE Arca® believes that information regarding rule book modifications and Index constituent changes is material and can have an impact on the market. Consequently, all Index Committee discussions and decisions are confidential.

2.3 INDEX SPONSOR AND INDEX CALCULATION AGENT

NYSE Group, Inc. is the Index Sponsor. NYSE Arca® is the Index Calculation Agent on behalf of NYSE Group, Inc.

2.4 CASES NOT COVERED IN RULES

In cases which are not expressly covered in these rules, operational adjustments will take place along the lines of the aim of the Index. Operational adjustments may also take place if, in the opinion of the Index Calculation Agent, it is desirable to do so to maintain a fair and orderly market in derivatives on this Index and/or this is in the best interests of the investors in products based on the Index and/or the proper functioning of the markets.

2.5 RULE BOOK CHANGES

These rules may be supplemented, amended in whole or in part, revised or withdrawn at any time. Supplements, amendments, revisions and withdrawals may also lead to changes in the way the Index is compiled or calculated or affect the Index in another way. The Index Calculation Agent will submit all decisions regarding supplementing, amending, revising or withdrawing these rules to affected parties for recommendations and feedback.

2.6 LIABILITY

NYSE Euronext and any partnership or joint venture of which NYSE Euronext is a part, or any subsidiary, parent, subsidiary of a parent (in each case, direct or indirect) or affiliated corporation of NYSE Euronext, including, NYSE®, NYSE Arca® and NYSE Group, Inc. (hereinafter referred to collectively as “NYSE Euronext”), the Index Calculation Agent and the Index Sponsor are not liable for any losses resulting from supplementing, amending, revising or withdrawing the rules for the Index.

The Index Calculation Agent will do everything within its power to ensure the accuracy of the composition, calculation, publication and adjustment of the Index in accordance with relevant rules. However, neither NYSE Euronext nor the Index Calculation Agent are liable for any inaccuracy in share prices, calculations and the publication of the Index, the information used for making adjustments to the Index and the actual adjustments. Furthermore, NYSE Euronext and the Index Calculation Agent of the Index do not guarantee the continuity of the composition of the Index, the continuity of the method of calculation of the Index, the continuity of the dissemination of the Index levels, and the continuity of the calculation of the Index.

2.7 OWNERSHIP AND TRADEMARKS

NYSE Euronext owns all intellectual and other property rights to the Index, including the name, the composition and the calculation of the Index. NYSE®, NYSE Arca® and NYSE Group, Inc. are registered trademarks of NYSE Euronext’s subsidiaries.

3. PUBLICATION

3.1 DISSEMINATION OF INDEX VALUES

3.1.1 Opening

The opening level is calculated using the last known prices of the traded Index constituents. In the case of Index constituents that have either not traded or are halted/suspended, the previous day's reference prices or estimated prices (for IPOs, buyouts and swap offers) shall be utilized.

3.1.2 Deviating opening threshold

For this Index, the minimum percentage of Index constituents that are trading is set at 0%.

3.1.3 Calculation and dissemination

The Index is calculated based on the most recent Index constituent prices on the Constituent Exchanges. The level of the Index is in principle published every 15 seconds. The Index is calculated every 5 seconds from 09:30 AM ET until the Constituent Exchanges cease regular daytime trading on the days when the Constituent Exchanges are open for trading.

3.1.4 Closing level

The closing level of the Index is calculated using the published price or the published official closing price, as applicable, of each Index constituent on its primary exchange.

3.2 EXCEPTIONAL MARKET CONDITIONS AND CORRECTIONS

The Index Calculation Agent retains the right to delay the publication of the opening level of the Index. Furthermore, the Index Calculation Agent retains the right to suspend the publication of the level of the Index to mark the level of the Index indicative if it believes that circumstances prevent the proper calculation of the Index.

If prices are cancelled, the Index will not be recalculated unless the Index Calculation Agent decides otherwise.

3.3 ANNOUNCEMENT POLICY

3.3.1 Announcement policy

Changes to the Index, its components or its rules will be made public by an Index announcement which will be published electronically.

As a rule, the announcement periods that are mentioned below will apply. However, urgent treatments or late notices may require the Index Calculation Agent to deviate from the standard timing.

3.3.2 Inclusion of new Index constituents

The inclusion of new Index constituents will take place at annual reviews and rebalances only. See the announcement period hereunder.

3.3.3 Removal of Index constituents

Announcements detailing the removal of an Index constituent shall be made before 3 PM ET on the trading day preceding the effective date of its removal.

3.3.4 Corporate actions

In case of an event that could affect one or more Index constituents, the Index Calculation Agent will inform the market about the intended treatment of the event in the Index before 3 PM ET on the trading day preceding the effective date of such treatment. Once the corporate action has been effectuated, the Index Calculation Agent will confirm the changes in a separate announcement on the morning of such effective date.

3.3.5 Rule changes

Barring exception, a period of at least two months shall pass between the date a proposed rule change is published and the date it comes into effect. Exceptions can be made only if the rule change is not in conflict with the interests of an affected party.

3.3.6 Announcement of new Index constituents and their weightings

The annual review and rebalance becomes effective after the close of trading on the last trading day of December (each an “Effective Date”). Such annual reviews occur at the close of trading on the 2nd trading day prior to the Effective Date (the “Review Date”) using market data available at the close of trading on the Review Date.

The Index constituents and weightings resulting from the annual review and rebalance will be announced at least two trading days prior to the Effective Date.

For example, if December 31st, 2012 is an Effective Date, the corresponding Review Date is December 27th, 2012 and the resulting Index constituents and weightings will be announced no later than December 27th.

In the event of a takeover or other exceptional corporate actions, the Index Calculation Agent has the right to revise the Index constituent selection from the time the announcement is published up to the close of trading on the trading day preceding the Effective Date.

4. CALCULATION

4.1 CURRENCY CONVERSION

The base currency of the Index is USD (“Base Currency”).

4.2 CALCULATION OF THE PRICE RETURN VERSION OF THE INDEX

The Index is calculated on a price return basis. The divisor was determined on the initial capitalization base of the Index and the base level. The divisor is adjusted as a result of corporate actions and Index changes.

4.3 CALCULATION OF THE TOTAL RETURN VERSION OF THE INDEX

4.3.1 Return indices

Any net or gross total return version of the Index, if released, will be calculated by reinvesting the net and gross dividends, respectively.

4.3.2 Withholding tax rate

For the net total return version of the Index, if released, the net dividend is calculated as the gross dividend minus the applicable withholding tax. A table detailing the percentages that are applied is available at <http://indices.nyx.com>.

NYSE Euronext reserves the right to assign withholding tax percentages for countries not covered in the withholding tax table described above.

4.3.3 Ordinary dividends in shares

If a dividend is distributed in the form of shares only and if this is regarded as an ordinary dividend, the return Index will be reinvesting a cash equivalent of the dividend. If shareholders may choose between cash or shares, the amount which is reinvested will be based on the cash option.

4.3.4 Conversion of dividends declared in other currencies

For both the gross total return and net total return versions of the Index, if released, if a dividend for an Index constituent is declared in a currency other than the Base Currency of the Index, then the Index Calculation Agent will in the first instance use the Base Currency amount if investors have the option to be paid in that currency. If the dividend amount is available only in currencies that deviate from the Base Currency, the Index Calculation Agent will convert the dividend amount using the reference rate for the cum-day (the business day prior to the ex-date). In principle, the reference rate will be based on the Bloomberg L160 Currency Fix, taken as of 16:00 London time and utilizing the midpoint of the bid and ask provided.

5. INDEX REVIEWS

5.1 GENERAL AIM AND FREQUENCY OF REVIEWS

5.1.1 General aim of the annual reviews and rebalances

The general aim of the annual review of the Index is to ensure that the selection and weighting of the Index constituents continue to reflect the intended universe of this rule book.

5.1.2 Annual reviews and rebalances

Annual reviews and rebalances become effective after the close of trading on the Effective Date. Such annual reviews and rebalances occur at the close of trading on the Review Date using market data available at the close of trading on the Review Date.

5.2 INDEX UNIVERSE AND SELECTION PRINCIPLE

5.2.1 Index universe

The universe of eligible securities for the Index includes the following:

- I. Companies incorporated in the United States for at least 100 years as of any day within the calendar year following that of the Effective Date, as defined above
- II. Primary Listing on a Major U.S. Exchange (NYSE®, NYSE MKT®, NYSE Arca®, NASDAQ Global Select, NASDAQ Global Market or NASDAQ Capital Market exchanges)
- III. Market capitalization of at least \$1 billion USD as of the latest rebalancing date, however, for securities already contained within the Index, a minimum market capitalization of \$950 million USD applies

5.2.2 Exclusion of certain securities

The following securities are excluded from the Index:

- a. Securities that are not primary-listed on the NYSE®, NYSE MKT®, NYSE Arca®, NASDAQ Global Select, NASDAQ Global Market or NASDAQ Capital Market exchanges (hereinafter referred to collectively as the “Constituent Exchanges”)
- b. Securities of companies that have less than \$1 billion in unadjusted (disregarding free float) market capitalization
- c. Alternate (less liquid) share classes of companies already included in the Index
- d. Securities not eligible for active trading as of the latest rebalancing date

5.2.3 Selection of Index constituents at the annual reviews

Index constituents are selected and added to the Index on each Review Date based on an equal-weighting methodology.

5.2.4 Determining weightings of Index constituents

Index constituents that meet all of the Index Eligibility Requirements are equal-weighted within the Index portfolio on the Review Date.

5.2.5 Selected line

Only one listing is permitted per issuer. Generally, the most active listing (by volume) is utilized in situations where more than one listing exists.

5.3 PERIODIC UPDATE OF INDEX CONSTITUENTS

5.3.1 Updating the number of shares

At annual reviews and rebalances, the number of shares to be included in the Index for each new or existing Index constituent will be updated.

5.3.2 Free float & unadjusted market capitalization

Although the unadjusted market capitalization is utilized in some aspects of the initial Index universe determination, there will be no direct application on the Index weightings by either that or the free float market capitalization.

5.3.3 Capping

There will be no direct capping of Index constituent weightings in the Index.

6. CORPORATE ACTIONS

6.1 GENERAL

The Index may be adjusted in order to maintain the continuity of the Index level and the composition. The underlying aim is that the Index continues to reflect as closely as possible the value of the underlying portfolio.

Adjustments are made in response to events involving Index constituents in order to mitigate or eliminate the effect of such event on the Index.

6.2 REMOVAL OF INDEX CONSTITUENTS

An Index constituent will be removed from the Index if its trading liquidity will be significantly affected due to a takeover, merger, bankruptcy or similar situation. In the case of a takeover that is paid primarily in shares, the Index constituent may be replaced by shares of the acquiring company.

If an Index constituent is removed from the Index, the divisor will be adjusted to maintain the Index level.

6.2.1 Mergers and acquisitions

If an Index constituent is subject to a takeover offer, a merger, an acquisition, liquidation, bankruptcy filing or a similar situation, or has, in the opinion of the Index Calculation Agent, ceased to be a viable Index constituent as defined by the rules, the Index constituent in question will either be removed or will be replaced by the shares of the acquiring company.

Index constituents that are removed intra-quarter will not be replaced.

The Index Calculation Agent retains the right to impose additional conditions for removal, if applicable.

6.2.2 De-listings, suspensions and issuer distress

If trading in an Index constituent is suspended or if it is subject to a special listing regime, the Index Calculation Agent will consider whether the Index constituent should be removed on the understanding that a transitional period with a maximum of three months may be observed. When an Index constituent is removed following suspension, it will be removed at its suspension price unless otherwise decided by the Index Calculation Agent.

If an Index constituent is to be delisted from an exchange, it will be removed from the Index as soon as possible and on a day announced by the Index Calculation Agent.

The Index constituent will be deleted from the Index based on either the last known price established during regular daytime trading or a price determined by the Index Calculation Agent. In the latter case, the Index constituent may also be deleted at USD 0.

6.2.3 Pricing sources

In the event that the trading in an Index constituent is suspended, the last known price established during regular daytime trading will be used.

6.3 CORPORATE SPIN-OFFS

In the event that the issuer of an Index constituent undergoes a corporate spin-off, the securities of the issuer(s) resulting from the spin-off, as well as those of the original issuer, will continue to be Index constituents, provided that such securities meet Index eligibility requirements.

For the purpose of these rules, a corporate spin-off is taken to mean a legal de-merger, a split-up or other situation which the Index Calculation Agent deems to be similar.

The removal of securities of any non-qualifying issuer resulting from a spin-off will take place after the close of trading on the first day of trading in the securities of that issuer. If all issuers resulting from the spin-off are to be removed, the removal will take place at the close of trading on the last trading day before the spin-off.

6.4 INCLUSION OF NEWLY LISTED SECURITIES

As a rule, newly listed securities are considered for inclusion in the Index at the next available annual review and rebalance.

6.5 DIVIDENDS

6.5.1 Distinction between ordinary and special dividends

The price return version of the Index will be adjusted for dividends that are considered special dividends.

The following criteria will be applied to decide whether a dividend should be considered a special dividend:

- a) The declaration by an issuer of a dividend that is additional to those dividends declared as part of both the issuer's normal results and normal dividend reporting cycle (for the avoidance of doubt, a mere adjustment in the timing of the declaration of an issuer's expected dividend will not be considered a special dividend); or
- b) The identification of an element of a dividend paid in line with both an issuer's normal results and normal dividend reporting cycle as an element that is unambiguously additional to the issuer's normal payment (e.g., the issuer includes a designated special cash dividend as part of an ordinary dividend during its normal dividend reporting cycle)

For the purpose of clarification, no adjustment will be made for the following situations:

1. Payment of ordinary dividends, irrespective of how they are financed;
2. Issuance of redeemable shares or any other entitlement in lieu of an ordinary dividend; or
3. Unexpected increase or decrease, resumption or cessation, or change in frequency to an ordinary dividend.

6.5.2 Adjustment for special dividend

The adjustment of the Index takes place by a reduction of the closing price of the Index constituent in question. Subsequently the divisor will be adjusted in order to maintain the Index level. The adjustments will be based on gross dividend amounts.

6.6 RIGHTS ISSUES AND OTHER RIGHTS

In the event of a rights issue, the new shares of the affected Index constituent will be included in the Index on the ex-date of the rights issue and an adjusted closing price will be applied, as calculated by the Index Calculation Agent. The adjustment will be made based on the number of shares of the affected Index constituent currently in the Index. The divisor will be adjusted in such a way that the level of the Index remains the same.

The new shares are added only if (i) less than 0.4 new shares are issued for every share currently held; and (ii) the new shares are fungible with the existing line of shares (e.g. no dividend disadvantage). Otherwise the Index is adjusted based on the value of the rights only.

The Index will be adjusted only if the rights represent a positive value.

The Index will also be adjusted if a value can be attributed to a subscription right for convertible bonds, bonds with warrants or warrants with preferential rights for shareholders or similar situations.

6.7 BONUS ISSUES, STOCK SPLITS AND REVERSE STOCK SPLITS

For bonus issues, stock splits and reverse stock splits, the number of shares of the affected Index constituent in the Index will be adjusted in accordance with the ratio given in the corporate action. The divisor will not be adjusted because of this. The Index Calculation Agent may regard a bonus issue as the issue of an entitlement in lieu of an ordinary dividend and therefore treat this in accordance with 6.5.1.

6.8 CHANGES IN NUMBER OF SHARES

In between the annual reviews and rebalances the number of shares of an Index constituent will remain unchanged outside of the effects of corporate actions.

7. INDEX CALCULATION FORMULAS

The general formula for the **price return version of the Index** is:

$$\text{Index}_t = \frac{1}{D_t} \times \sum_i P_{i,t} Q_{i,t} \quad \text{Index}_0 = 57.34$$

Where:

t means Index Calculation Date t

D_t means the divisor of the Index on Index Calculation Date t

$P_{i,t}$ means the price of Index constituent i on Index Calculation Date t

$Q_{i,t}$ means the number of shares of Index constituent i on Index Calculation Date t

Index Calculation Date means a U.S. Business Day where all of the Constituent Exchanges are open.

For the total return version of the Index, if released, the Index divisor is adjusted on the morning of each Index constituent's ex-date to take into account the reinvestment of the related dividend.

