

Disclosure of Business Continuity Plan

FT Indexing Solutions L.P. ("FTIS") is providing disclosures regarding the nature of our Business Continuity Plan and how we would expect to respond to Significant Business Disruptions (SBDs) of varying severity.

FTIS has developed a comprehensive Disaster Recovery Plan which is routinely tested on an ongoing basis. The Plan is designed to allow FTIS to quickly resume operations in the event of an SBD. A key element of the Plan is a back-up site which is configured with computers, phones, copiers, fax machines, and printers. Furthermore, the back-up site is located on a separate power and phone grid than FTIS' main office in Wheaton, IL. All necessary software and back-up records are maintained at the site to facilitate servicing customers and processing transactions. FTIS senior management will assess the nature and severity of an SBD to determine whether operations should be moved to the back-up site.

We believe that we will be able to resume operations and continue in business under most SBD scenarios. Certain potential SBD situations which FTIS has considered are described below.

- A disruption affecting only FTIS' main office in Wheaton, IL or a disruption affecting the building in which FTIS has its main office. Examples of such events would include a fire or explosion in FTIS' offices or elsewhere in the building, a local power outage affecting FTIS' offices, a chemical or biological alert affecting the building, or any other event which might result in the need to evacuate FTIS' office facilities. FTIS' response to such events would be to analyze the situation and determine whether to move operations to the back-up site. If FTIS senior management determines that it is safe to occupy FTIS' offices (for example if the SBD has merely caused the loss of electrical power), FTIS would continue to conduct business from its main office using back-up generators; in such an event FTIS' recovery time would be virtually instantaneous. If it is determined that it is not safe to occupy FTIS' offices, operations would be moved to the back-up site. In such an event, we believe we would be able to resume most of our normal operations and conduct business later that day or by the next business day.
- A disruption affecting the Wheaton, IL business district or affecting the City of Wheaton, IL (possibly including the surrounding area as well). Examples of such events would include a power outage affecting the entire area, a chemical or biological alert forcing evacuation of the area, severe weather damage affecting the area (e.g. a tornado), or any other event which might result in the evacuation of FTIS' offices. We anticipate that our response to such events would be the same as that previously described above.
- A regional disruption affecting both FTIS' main office and the back-up facility. Such a disruption may affect the Chicago Metropolitan area, the entire State of Illinois, or possibly a multi-state area. Examples of such events would include a large-scale power outage such as that experienced in the Northeast portion of the United States in August 2003, a large-scale terrorist attack or other Act of War affecting the region, or a large-scale natural disaster. In such situations, FTIS would continue operations from either our main office or the back-up site, assuming that one or the other location is judged to be safe. If it is determined that neither location is safe to occupy, FTIS would be unable to conduct business. Should such a situation occur, FTIS would resume operations as quickly as possible.

This information is intended to generally describe the steps which FTIS would take in response to various SBD scenarios. However, due to the inherent uncertainties involved, no assurance can be given as to whether FTIS' efforts to continue operations will be successful. This document may be modified in the future and any such updates will be promptly posted on our website at <https://www.ftindexingsolutions.com>. You may also request an updated copy by calling 1-800-872-7276.