Individual Index Guideline

Tilt Select 100

May 18, 2026

1. Introduction

This Individual Index Guideline ("IIG") defines the parameters for the Tilt Select 100. It supplements the current version of the General Index Methodology & Calculation Manual (the "GIM"). Where this IIG specifies a parameter, it overrides the corresponding GIM provision. Where this IIG is silent, the GIM governs. Capitalized terms not defined in this document have the meanings assigned in GIM Appendix A.

The Tilt Select 100 is designed to measure the performance of the 100 largest US-domiciled non-financial companies listed on the Nasdaq Stock Market.

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Parameter	Value
Index Name	Tilt Select 100
Short Name	TS100
Universe	US Investable Universe
Constituent Limit	100
Base Date	May 1, 2018
Launch Date	May 18, 2018
Base Value	1000
Index Currency	USD
Return Variants	GTR
Calculation Frequency	End-of-Day
Calculation Calendar	US Trading Days
Reconstitution Frequency	Quarterly
Rebalancing Frequency	Quarterly

2. Eligibility

The Tilt Select 100 draws constituents from the US Investable Universe, as defined in the GIM. Securities in this universe must satisfy the additional criteria below to be eligible for inclusion in the index. Securities must meet **all** criteria. Where no additional criteria apply, all universe constituents are eligible.

Where a selection criterion for this index requires inclusion or exclusion of securities that would otherwise be excluded from or included in the universe, such deviations are specified in the Additional Criteria table below.

Criterion	Definition
Country of Domicile	United States
Country of Listing	United States

Eligible Stock Exchanges	Nasdaq only
RBICS Sectors	Excludes L1 = 30 Finance, except for L2 = 3025 Real Estate

3. Weighting

Constituent weights are determined by the scheme and capping parameters specified below. Methodology details are defined in GIM Section 3.2.

Parameter	Value
Weighting Scheme	Free-Float Market Capitalization
Capping	RIC Default (22.5% / 4.5% / 45%)

4. Corporate Actions

Index adjustments for corporate events—including dividends, stock splits, rights issues, mergers and acquisitions, spin-offs, delistings, and bankruptcies—follow the standard treatments defined in GIM Section 5. The GIM specifies when and how constituent holdings, prices, and weights are adjusted for each event type.

Unless an index-specific override is documented below, all corporate actions affecting constituents of the Tilt Select 100 are processed according to GIM Section 5 without modification.

Index-Specific Overrides

None.

5. Rebalancing & Reconstitution

The Tilt Select 100 undergoes quarterly reconstitution and quarterly rebalancing, as specified in the Introduction. The rebalancing mechanics—including the Rebalance Proforma, Indicative Index Shares, and the Adjustment Ratio—follow GIM Section 4.

The index review dates for this index align with GIM Section 4.4.

Review Date	Timing
Adjustment Day	Third Friday of March, June, September, and December
Selection Day	5 Trading Days before the Adjustment Day
Reference Date	10 Trading Days before the Adjustment Day

6. Governance

This IIG is administered under the governance framework of Tilt Indices LLC (d/b/a “Tilt”). The Tilt Index Methodology Committee (“TIMC”) is responsible for the approval and lifecycle management of all Index methodologies and Individual Index Guidelines, including the review and approval of new methodologies, material methodology changes, and Index terminations. The Tilt Index Operations Committee (“TIOC Operations”) governs day-to-day Index administration, including rebalancing, reconstitution, corrections, and contingency management. Independent oversight is provided by the Tilt Index Oversight Committee (“TIOC Oversight”), which operates separately from the index business and ensures that governance and administration practices are consistent with the IOSCO Principles for Financial Benchmarks. Each committee operates under its own charter and reports through the governance hierarchy described in the Tilt Index Governance Policy.

7. Disclaimer

This Individual Index Guideline is published by Tilt Indices LLC and is subject to the disclaimers and limitations set forth in the General Index Methodology & Calculation Manual. This document does not constitute investment advice, an offer to sell, or a solicitation of an offer to buy any financial instrument. Tilt makes no warranties regarding the accuracy or completeness of the information contained herein.

This Individual Index Guideline is supplementary to, and must be read in conjunction with, the current version of the General Index Methodology & Calculation Manual. The liability limitations, warranty disclaimers, and intellectual property notices set forth in the General Methodology apply in full to this document and to the index described herein.

Where the index described in this IIG serves as the reference index for a financial product, including exchange-traded funds, structured products, or derivatives, the issuer of that product is solely responsible for ensuring compliance with all applicable regulatory, disclosure, and prospectus requirements in the relevant jurisdiction(s). Tilt makes no representation that any index is suitable as a reference for any particular financial product or investment strategy, and assumes no responsibility for the structure, marketing, or performance of any product that references a Tilt index.

Any historical index data provided in connection with this IIG is for illustrative purposes only. Past index performance is not indicative of future results and does not represent actual investment returns.

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