S&P 500® Daily RC2 8% Index

i. **Does the S&P 500 Daily RC2 8% Index reference 25 or more component securities (whether or not the security is an underlying security)?**

   As of Jan. 3, 2023, the S&P 500 Daily RC2 8% Index consisted of two underlying index components, the S&P 500 and S&P 10-Year U.S. Treasury Note Futures Index values.

ii. **Does the S&P 500 Daily RC2 8% Index reference long positions only?**

   Yes, the S&P 500 Daily RC2 8% Index references long positions only.

iii. **Does the S&P 500 Daily RC2 8% Index include any component underlying securities that represent more than 15% of the weight of the component securities in the index?**

   As of Jan. 3, 2023, the largest constituent in the S&P 500 Daily RC2 8% Index was the underlying bond index component, which represented about 97.55% of the weight of the overall index.

iv. **Does the S&P 500 Daily RC2 8% Index include five or fewer component underlying securities that together represent more than 40% of the weight of the component securities in the index?**

   As of Jan. 3, 2023, the cumulative weight of the equity index component in the S&P 500 Daily RC2 8% Index represented 2.44% of the overall index weight.

v. **Is the S&P 500 Daily RC2 8% Index modified or rebalanced only according to publicly stated, predefined criteria, which may require interpretation by the index provider or a board or committee responsible for maintaining the index?**

   The [S&P Risk Control 2.0 Indices Methodology](#) document describes the criteria for managing the index and includes the rules for asset weight determination and index calculation.

vi. **Is the S&P 500 Daily RC2 8% Index referenced by futures contracts or options contracts that trade on a national securities exchange that is registered with the Securities and Exchange Commission or a domestic board of trade that is designed as a contract market by the Commodity Futures Trading Commission (regardless of whether the contracts provide price only or total return exposure to the index or provide for dividend reinvestment in the index)?**

   As of Jan. 3, 2023, the S&P 500 Daily RC2 8% Index was not referenced by futures contracts or options contracts.

vii. **Did the S&P 500 Daily RC2 8% Index provide an annual dividend yield in the immediately preceding calendar year from component underlying securities that is greater than 1.5 times the annual dividend yield of the S&P 500 as reported for the immediately preceding calendar year?**

   The S&P 500 Daily RC2 8% Index is composed of underlying equity and bond index components but not individual securities. Therefore, we cannot conclude that the Index provided an annual dividend yield in the immediately preceding calendar year from component underlying securities that is greater than 1.5 times the annual dividend yield of the S&P 500.
The S&P 500 Daily RC2 8% Index is based on one or more underlying indices, for which asset allocation and index level calculation use a specified set of rules as specified on S&P Risk Control 2.0 Indices Methodology document.

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Jan. 3, 2023