

S&P Dow Jones Indices

A Division of **S&P Global**

S&P Dow Jones Decrement Indices Parameters

August 2020

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S&P Percentage Decrement Indices

Decrement Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P 500 3% Decrement Index	S&P 500	PR TR NTR	SPXDUP SPXDUT SPXDUN	Standard Fee Subtracted from Return	3%	1/28/2019
S&P France LargeMidCap Equal Weight 5% Decrement Index	S&P France LargeMidCap Equal Weight	PR TR NTR	SPFXEDUP SPFXEDUT SPFXEDUN	Standard Fee Subtracted from Return	5%	1/28/2019
S&P Europe 350 Equal Weight 5% Decrement Index	S&P Europe 350 Equal Weight	PR TR NTR	SP35EDUP SP35EDUT SP35EDUN	Standard Fee Subtracted from Return	5%	1/28/2019
S&P Euro 75 Equal Weight 5% Decrement Index	S&P Euro 75 Equal Weight	PR TR NTR	SPELEDUP SPELEDUT SPELEDUN	Standard Fee Subtracted from Return	5%	1/28/2019
S&P Italy LargeMidCap 5% Decrement Index	S&P Italy LargeMidCap	PR TR NTR	SPITXDUP SPITXDUT SPITXDUN	Standard Fee Subtracted from Return	5%	1/28/2019
S&P Euro 50 Equal Weight 3.5% Decrement Index	S&P Euro 50 Equal Weight	PR TR NTR	SPE5EDEP SPE5EDEN SPE5EDET	Standard Fee Subtracted from Return	3.5%	5/6/2019
S&P Spain LargeMidCap 5% Decrement Index	S&P Spain LargeMidCap	PR TR NTR	SPESXDUP SPESXDUT SPESXDUN	Standard Fee Subtracted from Return	5%	1/28/2019
S&P 500 2% Decrement Index	S&P 500	TR	SPX2DUT	Standard Fee Reduction	2%	5/24/2019
S&P 500 Smallest 200 Equal Weight 4% Decrement Index	S&P 500 Smallest 200 Equal Weight Index	TR NTR	SPS2EDUT SPS2EDUN	Standard Fee Subtracted from Return	4%	7/29/2019
S&P EuroUSA 50 ESG Select Equal Weight 5% Decrement Index	S&P EuroUSA 50 ESG Select Equal Weight Index	NTR	SPT5EDEN	Standard Fee Subtracted from Return	5%	8/26/2019
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 5% Decrement Index	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index	NTR	SPCEEDEN	Standard Fee Subtracted from Return	5%	9/30/2019
S&P 500/S&P SmallCap 600 130/30 0.30% Decrement Index	Long: S&P 500 Short: S&P SmallCap 600	PR TR NTR	SPLS3DUP SPLS3DUT SPLS3DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019

S&P Percentage Decrement Indices (continued)

Decrement Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P SmallCap 600/S&P 500 130/30 0.30% Decrement Index	Long: S&P SmallCap 600 Short: S&P 500	PR TR NTR	SPSL3DUP SPSL3DUT SPSL3DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P 500/S&P SmallCap 600 150/50 0.40% Decrement Index	Long: S&P 500 Short: S&P SmallCap 600	PR TR NTR	SPLS5DUP SPLS5DUT SPLS5DUN	Standard Fee Subtracted from Return	0.40%	10/21/2019
S&P SmallCap 600/S&P 500 150/50 0.40% Decrement Index	Long: S&P SmallCap 600 Short: S&P 500	PR TR NTR	SPSL5DUP SPSL5DUT SPSL5DUN	Standard Fee Subtracted from Return	0.40%	10/21/2019
S&P 500 150/50 Quality 0.30% Decrement Index	Long: S&P 500 Quality Short: S&P 500 Quality - Lowest Quintile	PR TR NTR	SPXQ5DUP SPXQ5DUT SPXQ5DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P 500 150/50 Inverse-Quality 0.30% Decrement Index	Long: S&P 500 Quality - Lowest Quintile Short: S&P 500 Quality	PR TR NTR	SPXL5DUP SPXL5DUT SPXL5DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P 500 130/30 Quality 0.30% Decrement Index	Long: S&P 500 Quality Short: S&P 500 Quality - Lowest Quintile	PR TR NTR	SPXQ3DUP SPXQ3DUT SPXQ3DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P 500 130/30 Inverse-Quality 0.30% Decrement Index	Long: S&P 500 Quality - Lowest Quintile Short: S&P 500 Quality	PR TR NTR	SPXL3DUP SPXL3DUT SPXL3DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P Balanced Global Bond and Equity Futures 0.4% Decrement Index	S&P Balanced Global Bond and Equity Futures Index	ER	SPBGBEF	Standard Fee Subtracted from Return	0.4%	1/23/2020
S&P 500 NTR 10% Dynamic Rebalancing Risk Control 2% Decrement Index (EUR)	S&P 500 NTR Dynamic Rebalancing Risk Control 10% Index (EUR)	TR ER	SPXR1DET SPXR1DEE	Standard Fee Subtracted from Return	2%	2/19/2020
S&P Kensho New Economies Sector Rotator Daily RC2 5% - 0.85% Decrement Index (USD)	S&P Kensho New Economies Sector Rotator Daily RC2 5% Index	TR ER	KNESRDT5 KNESRDE5	Standard Fee Subtracted from Return	0.85%	3/23/2020
S&P Kensho New Economies Sector Rotator Daily RC2 7% - 0.85% Decrement Index (USD)	S&P Kensho New Economies Sector Rotator Daily RC2 7% Index	TR ER	KNESRDT7 KNESRDE7	Standard Fee Subtracted from Return	0.85%	3/23/2020

S&P Percentage Decrement Indices (continued)

Decrement Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P Eurozone 30 ESG-Momentum Select Equal Weight 4% Decrement Index (EUR) TR	S&P Eurozone 30 ESG-Momentum Select Equal Weight Index (EUR)	TR	SPE3E4ET	Standard Fee Subtracted from Return	4.00%	5/18/2020
S&P/TSX 60 2% Decrement Index (CAD)	S&P/TSX 60	TR NTR	SPTSD2CT SPTSD2CN	Standard Fee Subtracted from Return	2.00%	6/22/2020
S&P/TSX 60 3% Decrement Index (CAD)	S&P/TSX 60	TR NTR	SPTSD3CT SPTSD3CN	Standard Fee Subtracted from Return	3.00%	6/22/2020

S&P Fixed Point Decrement Indices

Decrement Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Base Value	Base Date	Launch Date
S&P Euro 75 Equal Weight 50 Point Decrement Index	S&P Euro 75 Equal Weight	TR NTR	SPEEDPET SPEEDPEN	Fixed Index Point Subtracted from Return	50 Index Points	1,000	6/28/2019	8/5/2019
S&P 500 Smallest 200 Equal Weight 40 Point Decrement Index	S&P 500 Smallest 200 Equal Weight Index	TR NTR	SPSEDPUT SPSEDPUN	Fixed Index Point Subtracted from Return	40 Index Points	1,000	6/28/2019	7/29/2019
S&P EuroUSA 50 ESG Select Equal Weight 50 Point Decrement Index	S&P EuroUSA 50 ESG Select Equal Weight Index	TR	SPT5EPET	Fixed Index Point Subtracted from Return	50 Index Points	720	4/30/2010	10/11/2019
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index	TR	SPCEEPET	Fixed Index Point Subtracted from Return	50 Index Points	885	4/30/2010	10/11/2019
S&P Eurozone Equal Sector 50 50-Point Decrement Index (EUR)	S&P Eurozone Equal Sector 50 Index (EUR)	TR NTR	SPEUSPET SPEUSPEN	Fixed Index Point Subtracted from Return	50 Index Points	1,000	1/31/2020	2/7/2020
S&P Eurozone 30 ESG-Momentum Select Equal Weight 50-Point Decrement Index (EUR) TR	S&P Eurozone 30 ESG-Momentum Select Equal Weight Index (EUR)	TR	SPE3EDET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	10/1/2019	2/3/2020
S&P Eurozone 30 ESG-Momentum Equal Weight 50-Point Decrement Index (EUR) TR	S&P Eurozone 30 ESG-Momentum Equal Weight Index (EUR)	TR	SPEE2DET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	1/2/2020	8/3/2020
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index	TR	SPCEEPET	Fixed Index Point Subtracted from Return	50 Index Points	885	4/30/2010	10/11/2019

S&P Fixed Point Decrement Indices (continued)

Decrement Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Base Value	Base Date	Launch Date
S&P Eurozone Equal Sector 50 50-Point Decrement Index (EUR)	S&P Eurozone Equal Sector 50 Index (EUR)	TR NTR	SPEUSPET SPEUSPEN	Fixed Index Point Subtracted from Return	50 Index Points	1,000	1/31/2020	2/7/2020
S&P France 60 Equal Weight 50 Point Decrement Index (EUR)	S&P France 60 Equal Weight Index (EUR)	TR	SP60EDET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	3/31/2015	2/7/2020
S&P France 60 ESG Equal Weight 50 Point Decrement Index (EUR)	S&P France 60 ESG Equal Weight Index (EUR)	TR	SPESEDET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	1/2/2018	2/7/2020
S&P Eurozone 100 Equal Weight 50 Point Decrement Index (EUR)	S&P Eurozone 100 Equal Weight Index (EUR)	TR	SPEZEPET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	3/31/2015	2/7/2020
S&P Eurozone 100 50-Point Decrement Index (EUR)	S&P Eurozone 100 Index (EUR)	TR	SPEZDPET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	3/31/2015	2/7/2020
S&P Eurozone 100 ESG Equal Weight 50 Point Decrement Index (EUR)	S&P Eurozone 100 ESG Equal Weight Index (EUR)	TR	SPEEEPET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	1/2/2018	2/7/2020
S&P France 80 50-Point Decrement Index (EUR)	S&P France 80 Index (EUR)	TR	SPF80PET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	3/31/2015	2/7/2020
S&P France 50 ESG 50 Point Decrement Index (EUR)	S&P France 50 ESG Index (EUR)	TR	SPFEFPET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	1/2/2018	2/7/2020
S&P France 20 & Germany 20 Equal Weight 50 Point Decrement Index (EUR)	S&P France 20 and Germany 20 Equal Weight Index (EUR)	TR	SPFGEDET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	3/31/2015	2/7/2020
S&P France 20 & Germany 20 ESG Equal Weight 50 Point Decrement Index (EUR)	S&P France 20 and Germany 20 ESG Equal Weight Index (EUR)	TR	SPFGGDET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	1/2/2018	2/7/2020

S&P Fixed Point Decrement Indices (continued)

Decrement Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Base Value	Base Date	Launch Date
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index (Series 2) (EUR) TR	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index (EUR)	TR	SPCEEDET	Fixed Index Point Subtracted from Return	50 Index Points	855	4/30/2010	2/20/2020
S&P EuroUSA 50 ESG Select Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P EuroUSA 50 ESG Select Equal Weight Index (EUR)	TR	SPT5EDET	Fixed Index Point Subtracted from Return	50 Index Points	680	4/30/2010	2/20/2020
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index (Series 3) (EUR) TR	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index (EUR)	TR	SPCED3ET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	6/5/2020	6/15/2020
S&P EuroUSA 50 ESG Select Equal Weight 50 Point Decrement Index (Series 3) (EUR) TR	S&P EuroUSA 50 ESG Select Equal Weight Index (EUR)	TR	SPT5D3ET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	6/5/2020	6/15/2020
S&P Eurozone 30 ESG-Momentum Select Equal Weight 50-Point Decrement Index (Series 2) (EUR) TR	S&P Eurozone 30 ESG-Momentum Select Equal Weight Index (EUR)	TR	SPE3D2ET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	6/15/2020	7/15/2020
S&P Eurozone 30 ESG-Momentum Equal Weight 50-Point Decrement Index (EUR) TR	S&P Eurozone 30 ESG-Momentum Equal Weight Index (EUR) TR	TR	SPEE2DET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	1/2/2020	8/3/2020
S&P Eurozone 30 ESG-Momentum Equal Weight 50-Point Decrement Index (Series 2) (EUR) TR	S&P Eurozone 30 ESG-Momentum Equal Weight Index (EUR) TR	TR	SPES2DET	Fixed Index Point Subtracted from Return	50 Index Points	1,000	7/24/2020	8/31/2020

S&P Decrement Indices' Other Return Types

Decrement Indices

Index Name	Underlying Index	Return Type	Index Code	Description	Cash Rate	Fixing of Front-month and 1W Forward Contracts ¹	Launch Date
S&P 500 KRW Hedged 2% Decrement Index ER	S&P 500 2% Decrement Index	Currency Hedged Excess Return	SPXKH2DE	Calculate the Excess Return index, then apply currency hedge on the excess return index.	Fed fund rate	2:00 PM Korea Standard Time	5/24/2019

¹ Prior to July 24, 2019 the Fixing of Front-month Forward Contracts were captured at 4:00 PM London Time

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