

S&P Dow Jones Indices

A Division of **S&P Global**

S&P Dow Jones Risk Control Indices Methodology and Parameters

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S&P Dynamic Rebalancing Risk Control Indices

Dynamic Rebalancing Indices

The S&P Dynamic Rebalancing Risk Control Indices utilize an existing S&P index, plus an overlying mathematical algorithm designed to control the level of risk of the underlying index by establishing a specific volatility target and dynamically adjusting the exposure to the S&P index based on its historical volatility.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Minimum Daily Allocation Change	Maximum Daily Allocation Change	End of Month Rebalancing	Launch Date
S&P Latin America 40 Dynamic Rebalancing Risk Control 18% Index	Net Total Return	18%	100%	3-Month T-bill (USD)	Exponentially weighted	Daily	1 day	94%	97%	10%	NA	No	5-Jan-12
	Underlying Index	S&P Latin America 40 Net Total Return: SPTRL40T (USD)											
	BLOOMBERG SM Tickers:	Net Total Return: SPLAM18N (USD)											
S&P Long Term Value Creation (LTVC) Dynamic Rebalancing Risk Control 10% Index	Price Return	10%	100%	ESTR*	Exponentially weighted	5 Day	1 day	94%	97%	5%	NA	No	22-Apr-16
	Underlying Index	S&P Long Term Value Creation (LTVC) Global Price Return: SPLTVCUP (USD)											
	BLOOMBERG SM Tickers:	Total Return: SPLTVCRT						Excess Return: SPLTVCRE					
S&P 500 Futures Dynamic Rebalancing Risk Control 4% Index (USD) ER	Excess Return	4%	100%	0%	Average	Daily	1 day	20 days	40 days	5%	NA	No	23-Jan-20
	Underlying Index	S&P 500 Futures Excess Return Index: SPXFP (USD)											
	BLOOMBERG SM Tickers:	NA											
S&P 500 NTR Dynamic Rebalancing Risk Control 10% Index (EUR)	Net Total Return	10%	100%	ESTR(1)	Average	Daily	1 day	20 days	60 days	10%	25%	No	19-Feb-20
	Underlying Index	S&P 500 EUR Net Total Return Index: 500EURNTR (EUR)											
	BLOOMBERG SM Tickers:	Total Return: SPXDR1ET						Excess Return: SPXDR1EE					
S&P Global 1200 Low Carbon Low Volatility High Dividend Dynamic Rebalancing Risk Control 10% Index (ER)	Price Return	10%	100%	ESTR*	Exponentially weighted	Daily	1 day	94%	97%	5%	NA	No	31-Mar-16
	Underlying Index	S&P Global 1200 Low Carbon Low Volatility High Dividend Index (EUR): SPGCLDEP											
	BLOOMBERG SM Tickers:	Total Return: SPGCLDRT						Total Return: SPGCLDRT					

S&P Global BMI Risk Control Indices

Global Indices

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Global BMI Net Total Return: SGUN (USD)											
S&P Global BMI Daily Risk Control 10% USD Net Total Return Index	Net Total Return	10%	100%	3-Month T-bill (USD)	Exponentially weighted	5 day	2 days	94%	97%	Daily	21-Feb-14
	BLOOMBERG SM Tickers: Total Return: SPBMI10N (USD) Excess Return: SPBMI10E (USD)										
S&P Global BMI Daily Risk Control 12% USD Net Total Return Index	Net Total Return	12%	100%	3-Month T-bill (USD)	Exponentially weighted	5 day	2 days	94%	97%	Daily	21-Feb-14
	BLOOMBERG SM Tickers: Total Return: SPBMI12N (USD) Excess Return: SPBMI12E (USD)										
S&P Global BMI Daily Risk Control 15% USD Net Total Return Index	Net Total Return	15%	100%	3-Month T-bill (USD)	Exponentially weighted	5 day	2 days	94%	97%	Daily	21-Feb-14
	BLOOMBERG SM Tickers: Total Return: SPBMI15N (USD) Excess Return: SPBMI15E (USD)										
S&P Global BMI Daily Risk Control 5% USD Net Total Return Index	Net Total Return	5%	100%	3-Month T-bill (USD)	Exponentially weighted	5 day	2 days	94%	97%	Daily	21-Feb-14
	BLOOMBERG SM Tickers: Total Return: SPBMI5N (USD) Excess Return: SPBMI5E (USD)										

S&P 500 Risk Control Indices

Developed Market Indices

The S&P 500 Risk Control Indices represent portfolios consisting of the S&P 500 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Total Return: SPTR (USD) Price Return: SPX (USD)											
S&P 500 Daily Risk Control 5% Index	Total Return	5%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG SM Tickers:			Total Return: SPXT5UT (USD)				Excess Return: SPXT5UE (USD)			
S&P 500 Average Daily Risk Control 5% Index	Price Return	5%	100%	3-month LIBOR	Average	Daily	2 days	20 days	40 days	Daily	4-Apr-13
	BLOOMBERG SM Tickers:			Price Return: SPXAV5P (USD)				Excess Return: SPXAV5E (USD)			
S&P 500 Daily Risk Control 7% Index	Total Return	7%	100%	3-month LIBOR	Exponentially weighted	Daily	1 day	94%	97%	Daily	25-Jun-14
	BLOOMBERG SM Tickers:			Total Return: SPXT7UT (USD)				Excess Return: SPXT7UE (USD)			
S&P 500 Daily Risk Control 7.5% Index	Total Return	7.5%	150%	3-month LIBOR	Exponentially weighted	Daily	1 day	94%	97%	Daily	3-May-13
	BLOOMBERG SM Tickers:			Total Return: SPXRC7T (USD)				Excess Return: SPXRC7E (USD)			
S&P 500 Daily Risk Control 10% Index	Total Return	10%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	13-May-09
	BLOOMBERG SM Tickers:			Total Return: SPXT10UT (USD)				Excess Return: SPXT10UE (USD)			
S&P 500 PR Daily Risk Control 10% Index (USD)	Price Return	10%	150%	Rolling 3-month USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	15-Apr-19
	BLOOMBERG SM Tickers:			Total Return: SPX10UP (USD)							
S&P 500 Average Daily Risk Control 10% Index	Price Return	10%	100%	3-month LIBOR	Average	Daily	2 days	20 days	40 days	Daily	4-Apr-13
	BLOOMBERG SM Tickers:			Price Return: SPXAV10P (USD)				Excess Return: SPXAV10E (USD)			
S&P 500 Daily Risk Control 12% Index	Total Return	12%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	21-Apr-10
	BLOOMBERG SM Tickers:			Total Return: SPXT12DT (USD)							
S&P 500 Monthly Risk Control 12% Index	Total Return	12%	150%	Federal Funds	Maximum (20 day, 100 day) Moving Avg.	Daily	2 days	20 days	100 days	Monthly aligned with option expiry (3rd Friday each month)	10-Sep-09
	BLOOMBERG SM Tickers:			Total Return: SPXT12UT (USD)				Excess Return: SPXT12UE (USD)			
S&P 500 PR Daily Risk Control 18% Index (USD)	Price Return	18%	150%	Rolling 3-month USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	15-Apr-19
	BLOOMBERG SM Tickers:			Total Return: SPX18UP (USD)							

S&P 500 Capex Efficiency Risk Control Indices

Global Indices

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Capex Efficiency Total Return: SPXCAPUT (USD)											
S&P 500 Capex Efficiency Daily Risk Control 10% USD Total Return Index	Net Total Return	10%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	4-May-15
	BLOOMBERG SM Tickers: Total Return: SPXC10UT (USD)						Excess Return: SPXC10UE (USD)				
S&P 500 Capex Efficiency Daily Risk Control 15% USD Total Return Index	Net Total Return	15%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	4-May-15
	BLOOMBERG SM Tickers: Total Return: SPXC15UT (USD)						Excess Return: SPXC15UE (USD)				
S&P 500 Capex Efficiency Daily Risk Control 5% USD Total Return Index	Net Total Return	5%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	4-May-15
	BLOOMBERG SM Tickers: Total Return: SPXC5UT (USD)						Excess Return: SPXC5UE (USD)				

S&P 500 Riskcasting Risk Control Indices

The S&P Riskcasting Risk Control Indices represent portfolios consisting of the S&P 500 Riskcasting Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Riskcasting Total Return: SPXRCT (USD)											
S&P 500 Riskcasting Daily RC 5% Index	Total Return	5%	150%/100% *	Overnight USD LIBOR	Exponentially weighted, with volatility based on current allocation	Daily	2 days	94%	97%	Daily	22-Jun-20
	BLOOMBERG SM Tickers:		Total Return: SPXRC5T (USD)				Excess Return: SPXRC5E (USD)				
S&P 500 Riskcasting Daily RC 10% Index	Total Return	10%	150%/100% *	Overnight USD LIBOR	Exponentially weighted, with volatility based on current allocation	Daily	2 days	94%	97%	Daily	22-Jun-20
	BLOOMBERG SM Tickers:		Total Return: SPXRC10T (USD)				Excess Return: SPXRC10E (USD)				

S&P 500 Low Volatility Riskcasting Risk Control Indices

Developed Market Indices

The S&P 500 Low Volatility Riskcasting Risk Control Indices represent portfolios consisting of the S&P 500 Low Volatility Riskcasting Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Low Volatility Riskcasting Total Return: SPXLVRCT (USD)											
S&P 500 Low Volatility Riskcasting Daily RC 5% Index	Total Return	5%	150%/100% *	Overnight USD LIBOR	Exponentially weighted, with volatility based on current allocation	Daily	2 days	94%	97%	Daily	22-Jun-20
	BLOOMBERG SM Tickers:		Total Return: SPXLVR5T (USD)				Excess Return: SPXLVR5E (USD)				
S&P 500 Low Volatility Riskcasting Daily RC 10% Index	Total Return	10%	150%/100% *	Overnight USD LIBOR	Exponentially weighted, with volatility based on current allocation	Daily	2 days	94%	97%	Daily	22-Jun-20
	BLOOMBERG SM Tickers:		Total Return: SPXLR10T (USD)				Excess Return: SPXLR10E (USD)				

S&P Europe 350 Riskcasting Daily RC 5% Index

Developed Market Indices

The S&P Europe 350 Riskcasting Risk Control Indices represent portfolios consisting of the S&P Europe 350 Riskcasting Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Europe 350 Riskcasting Total Return: SPERCT (EUR)											
S&P Europe 350 Riskcasting Daily RC 5% Index	Total Return	5%	150%/100%*	EONIA	Exponentially weighted, with volatility based on current allocation	Daily	2 days	94%	97%	Daily	10-Aug-20
	BLOOMBERG SM Tickers:		Total Return: SPERC5T (EUR)				Excess Return: SPERC5E (EUR)				

S&P Global 1200 Riskcasting Risk Control Indices

Developed Market Indices

The S&P Global 1200 Riskcasting Risk Control Indices represent portfolios consisting of the S&P Global 1200 Riskcasting Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Global 1200 Riskcasting Total Return: SPGRCT (USD)											
S&P Global 1200 Riskcasting Daily RC 5% Index	Total Return	5%	150%/100% *	Overnight USD LIBOR	Exponentially weighted, with volatility based on current allocation	Daily	2 days	94%	97%	Daily	10-Aug-20
	BLOOMBERG SM Tickers:		Total Return: SPGRC5T (USD)				Excess Return: SPGRC5E (USD)				

S&P 500 Average Risk Control Indices

Developed Market Indices

The S&P 500 Average Risk Control Indices represent portfolios consisting of the S&P 500 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. For the volatility value, we use the higher of the two simple averages of the underlying index's volatility computed over 20 or 40 trailing days.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Total Return: SPTR (USD) Price Return: SPX (USD)											
S&P 500 Average Daily Risk Control 5% Index	Price Return	5%	100%	3-month LIBOR	Average	Daily	2 days	20 days	40 days	Daily	4-Apr-13
	BLOOMBERG SM Tickers:		Price Return: SPXAV5P (USD)				Excess Return: SPXAV5E (USD)				
S&P 500 Average Daily Risk Control 10% Index	Price Return	10%	100%	3-month LIBOR	Average	Daily	2 days	20 days	40 days	Daily	4-Apr-13
	BLOOMBERG SM Tickers:		Price Return: SPXAV10P (USD)				Excess Return: SPXAV10E (USD)				

S&P/TSX 60 Risk Control Indices

Developed Market Indices

The S&P/TSX 60 Risk Control Indices represent portfolios consisting of the S&P/TSX 60 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P/TSX 60 Total Return: TX60AR (CAD)											
S&P/TSX 60 Daily Risk Control 5% Index	Total Return	5%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA)	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Apr-12
	BLOOMBERG SM Tickers:		Total Return: SPTC5TR (CAD)				Excess Return: SPTC5ER (CAD)				
S&P/TSX 60 Daily Risk Control 8% Index	Total Return	8%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA)	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Apr-12
	BLOOMBERG SM Tickers:		Total Return: SPTC8TR (CAD)				Excess Return: SPTC8ER (CAD)				
S&P/TSX 60 Daily Risk Control 10% Index	Total Return	10%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA)	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Apr-12
	BLOOMBERG SM Tickers:		Total Return: SPTC10TR (CAD)				Excess Return: SPTC10ER (CAD)				
S&P/TSX 60 Daily Risk Control 12% Index	Total Return	12%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA)	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Apr-12
	BLOOMBERG SM Tickers:		Total Return: SPTC12TR (CAD)				Excess Return: SPTC12ER (CAD)				
S&P/TSX 60 Daily Risk Control 15% Index	Total Return	15%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA)	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Apr-12
	BLOOMBERG SM Tickers:		Total Return: SPTC15TR (CAD)				Excess Return: SPTC15ER (CAD)				
S&P/TSX 60 Carbon Efficient Daily Risk Control 10% ER Index	Total Return	10%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA)	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-20
	BLOOMBERG SM Tickers:		Total Return: RC60 (CAD)				Excess Return: RE60 (CAD)				

S&P/TSX Composite Banks Risk Control Indices

Developed Market Indices

The S&P/TSX Composite Banks Risk Control Indices represent portfolios consisting of the S&P/TSX Composite Banks index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P/TSX Composite Index Banks Total Return											
S&P/TSX Composite Banks Risk Control 5% Index	Total Return	5%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA)	Exponentially weighted	Daily	2 days	94%	97%	Daily	4-Aug-20
	Tickers:		Total Return: TXCBRC5				Excess Return: TXCBRC5E				
S&P/TSX Composite Banks Risk Control 8% Index	Total Return	8%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA)	Exponentially weighted	Daily	2 days	94%	97%	Daily	4-Aug-20
	Tickers:		Total Return: TXCBRC8				Excess Return: TXCBRC8E				

S&P Europe 350 Risk Control Indices

Developed Market Indices

The S&P Europe 350 Risk Control Indices represent portfolios consisting of the S&P Europe 350 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns with short and long-term measures of volatility used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Europe 350 Net Total Return: SPTR350N (EUR) S&P Europe 350 Total Return: SPTR350E (EUR) Price Return: SPEUROU (USD)											
S&P Europe 350 Daily Risk Control 5% Index	Net Total Return	5%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG SM Tickers:	Net Total Return: SPEU5EN (EUR)				Excess Return: SPEU5EE (EUR)					
S&P Europe 350 Daily Risk Control 8% Index	Net Total Return	8%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Net Total Return: SPEU8EN (EUR)				Excess Return: SPEU8EE (EUR)					
S&P Europe 350 Daily Risk Control 10% Index	Net Total Return	10%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG SM Tickers:	Net Total Return: SPEU10EN (EUR)				Excess Return: SPEU10EE (EUR)					
S&P Europe 350 Daily Risk Control 12% Index	Net Total Return	12%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Net Total Return: SPEU12EN (EUR)				Excess Return: SPEU12EE (EUR)					
S&P Europe 350 Daily Risk Control 15% Index	Net Total Return	15%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG SM Tickers:	Net Total Return: SPEU15EN (EUR)				Excess Return: SPEU15EE (EUR)					
S&P Europe 350 Daily Risk Control 18% Index	Net Total Return	18%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Net Total Return: SPEU18EN (EUR)				Excess Return: SPEU18EE (EUR)					
S&P Europe 350 TR Daily Risk Control 5% Index	Total Return	5%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Total Return: SPET5ET (EUR)				Excess Return: SPET5EE (EUR)					
S&P Europe 350 TR Daily Risk Control 8% Index	Total Return	8%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Total Return: SPET8ET (EUR)				Excess Return: SPET8EE (EUR)					
S&P Europe 350 TR Daily Risk Control 10% Index	Total Return	10%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Total Return: SPET10ET (EUR)				Excess Return: SPET10EE (EUR)					
S&P Europe 350 Daily Risk Control 12% Index	Total Return	12%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Total Return: SPET12ET (EUR)				Excess Return: SPET12EE (EUR)					
S&P Europe 350 Daily Risk Control 15% Index	Total Return	15%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Total Return: SPET15ET (EUR)				Excess Return: SPET15EE (EUR)					
S&P Europe 350 Daily Risk Control 18% Index	Total Return	18%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	17-Nov-17
	BLOOMBERG SM Tickers:	Total Return: SPET18ET (EUR)				Excess Return: SPET18EE (EUR)					
S&P Europe 350 PR Daily Risk Control 10% Index (USD)	Price Return	10%	150%	3-month LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	15-Apr-19
	BLOOMBERG SM Tickers:	Price Return: SPE10UP (USD)									
S&P Europe 350 PR Daily Risk Control 18% Index (USD)	Price Return	10%	150%	3-month LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	15-Apr-19
	BLOOMBERG SM Tickers:	Price Return: SPE18UP (USD)									
S&P Europe 350 PR Daily Risk Control 10% Index (EUR)	Price Return	10%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	3-Jul-19
	BLOOMBERG SM Tickers:	Price Return: SPE10EP (EUR)									
S&P Europe 350 PR Daily Risk Control 18% Index (EUR)	Price Return	10%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	3-Jul-19
	BLOOMBERG SM Tickers:	Price Return: SPE18EP (EUR)									

(*) EONIA interest rate used prior to November 22, 2021.

S&P Asia 50 Risk Control Indices

Developed Market Indices

The S&P Asia 50 Risk Control Indices represent portfolios consisting of the S&P Asia 50 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Asia 50 Net Total Return: SPAS50NT (USD) SPAS50EN (EUR)											
S&P Asia 50 Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPRA5UT (USD) SPRA5EN (EUR) Excess Return: SPRA5UE (USD) SPRA5EE (EUR)										
S&P Asia 50 Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPRA10UT (USD) SPRA10EN (EUR) Excess Return: SPRA10UE (USD) SPRA10EE (EUR)										
S&P Asia 50 Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPRA15UT (USD) SPRA15EN (EUR) Excess Return: SPRA15UE (USD) SPRA15EE (EUR)										

S&P/ASX 200 Risk Control Indices

Developed Market Indices

The S&P/ASX 200 Risk Control Indices represent portfolios consisting of the S&P/ASX 200 index and a cash component accruing interest. The indices are dynamically adjusted in order to target a level of volatility indicated below. If the risk level reaches a threshold that is too high, the exposure to the index is decreased in order to maintain the target volatility. If the risk level is too low, then the indices will employ leverage to maintain the targeted level of volatility. Realized historical volatility is calculated using a simple 100-day moving average.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P/ASX 200 Total Return: ASA51 (AUD) S&P/ASX 200 Price Return: AS51 (AUD)											
S&P/ASX 200 Daily Risk Control 5% Index	Total Return	5%	150%	RBA Overnight Cash Rate	100-day moving average	Daily	2 days	N/A	N/A	Daily	10-Sep-09
	BLOOMBERG SM Tickers:		Total Return: SPAX5AT (AUD)				Excess Return: SPAX5AE (AUD)				
S&P/ASX 200 Daily Risk Control 10% Index	Total Return	10%	150%	RBA Overnight Cash Rate	100-day moving average	Daily	2 days	N/A	N/A	Daily	10-Sep-09
	BLOOMBERG SM Tickers:		Total Return: SPAX10AT (AUD)				Excess Return: SPAX10AE (AUD)				
	Total Return	10%	150%	3-month rolling Euribor	Exponentially weighted	Daily	2 days	N/A	N/A	Daily	15-Aug-12
BLOOMBERG SM Tickers:		Total Return: SPAX10ET(EUR)				Excess Return: SPAX10EE (EUR)					
S&P/ASX 200 Daily Risk Control 12% Index	Total Return	12%	150%	RBA Overnight Cash Rate	100-day moving average	Daily	2 days	N/A	N/A	Daily	9-May-11
	BLOOMBERG SM Tickers:		Total Return: SPAX12AT (AUD)				Excess Return: SPAX12AE (AUD)				
S&P/ASX 200 Daily Risk Control 15% Index	Total Return	15%	150%	RBA Overnight Cash Rate	100-day moving average	Daily	2 days	N/A	N/A	Daily	10-Sep-09
	BLOOMBERG SM Tickers:		Total Return: SPAX15AT (AUD)				Excess Return: SPAX15AE (AUD)				

S&P/JPX Risk Control Indices

Developed Market Indices

The S&P/JPX Risk Control Indices represent portfolios consisting of the TOPIX index and a cash component accruing interest. The indices are dynamically adjusted in order to target a level of volatility indicated below. Realized historical volatility is calculated using a simple 100-day moving average.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: Topix Total Return Index											
S&P/JPX Risk Control 5% Total Return Index	Total Return	5%	100%	Uncollateralized Overnight Call Rate	100-day moving average	Daily	2 days	N/A	N/A	Daily	17-Dec-15
	BLOOMBERG SM Tickers: Total Return: SJXDR5T Excess Return: SJXDR5E										
S&P/JPX Risk Control 10% Total Return Index	Total Return	10%	100%	Uncollateralized Overnight Call Rate	100-day moving average	Daily	2 days	N/A	N/A	Daily	17-Dec-15
	BLOOMBERG SM Tickers: Total Return: SJXDR10T Excess Return: SJXDR10E										
S&P/JPX Risk Control 15% Total Return Index	Total Return	15%	100%	Uncollateralized Overnight Call Rate	100-day moving average	Daily	2 days	N/A	N/A	Daily	17-Dec-15
	BLOOMBERG SM Tickers: Total Return: SJXDR15T Excess Return: SJXDR15E										

S&P 500 Dividend Aristocrats Risk Control Indices

Developed Market Indices

The S&P 500 Dividend Aristocrats Risk Control Indices represent portfolios consisting of the S&P 500 Dividend Aristocrats index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Dividend Aristocrats Total Return: SPDAUDT (USD) SPDAEUT (EUR) SPDASKT (SEK)											
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index	Total Return	5%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG SM Tickers: Total Return: SPXD5UN (USD) SPXD5EN (EUR) Excess Return: SPXD5UE (USD) SPXD5EE (EUR)										
S&P 500 Dividend Aristocrats Daily Risk Control 8% Index	Total Return	8%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG SM Tickers: Total Return: SPXD8UN (USD) SPXD8EN (EUR) SPXD8SN (SEK) Excess Return: SPXD8UE (USD) SPXD8EE (EUR) SPXD8SE (SEK)										
S&P 500 Dividend Aristocrats Daily Risk Control 10% Index	Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG SM Tickers: Total Return: SPXD10UN (USD) SPXD10EN (EUR) SPXD10SN (SEK) Excess Return: SPXD10UE (USD) SPXD10EE (EUR) SPXD10SE (SEK)										
S&P 500 Dividend Aristocrats Daily Risk Control 12% Index	Total Return	12%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG SM Tickers: Total Return: SPXD12UN (USD) SPXD12EN (EUR) SPXD12SN (SEK) Excess Return: SPXD12UE (USD) SPXD12EE (EUR) SPXD12SE (SEK)										
S&P 500 Dividend Aristocrats Daily Risk Control 15% Index	Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	100-day moving average	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG SM Tickers: Total Return: SPXD15UN (USD) SPXD15EN (EUR) SPXD15SN (SEK) Excess Return: SPXD15UE (USD) SPXD15EE (EUR) SPXD15SE (SEK)										

S&P 500 Low Volatility Risk Control Indices

Developed Market Indices

The S&P 500 Low Volatility Risk Control Indices represent portfolios consisting of the S&P 500 Low Volatility Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Low Volatility Total Return: SP5LVIT (USD) Price Return: SP5LVI (USD)											
S&P 500 Low Volatility Daily Risk Control 5% Index	Total Return	5%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG SM Tickers: Total Return: SPLV5UT (USD) SPLV5ET (EUR) SPLV5ST (SEK) Excess Return: SPLV5UE (USD) SPLV5EE (EUR) SPLV5SE (SEK)										
S&P 500 Low Volatility Daily Risk Control 8% Index	Total Return	8%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG SM Tickers: Total Return: SPLV8UT (USD) SPLV8ET (EUR) SPLV8ST (SEK) Excess Return: SPLV8UE (USD) SPLV8EE (EUR) SPLV8SE (SEK)										
S&P 500 Low Volatility Daily Risk Control 10% Index	Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG SM Tickers: Total Return: SPLV10UT (USD) SPLV10ET (EUR) SPLV10ST (SEK) Excess Return: SPLV10UE (USD) SPLV10EE (EUR) SPLV10SE (SEK)										
S&P 500 Low Volatility Daily Risk Control 12% Index	Total Return	12%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG SM Tickers: Total Return: SPLV12UT (USD) SPLV12ET (EUR) SPLV12ST (SEK) Excess Return: SPLV12UE (USD) SPLV12EE (EUR) SPLV12SE (SEK)										
S&P 500 Low Volatility Daily Risk Control 15% Index	Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG SM Tickers: Total Return: SPLV15UT (USD) SPLV15ET (EUR) SPLV15ST (SEK) Excess Return: SPLV15UE (USD) SPLV15EE (EUR) SPLV15SE (SEK)										
S&P 500 Low Volatility (PR) Daily Risk Control 5% USD Index	Price Return	5%	100%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	14-Nov-16
	BLOOMBERG SM Tickers: Price Return: SPLVP5UP Excess Return: SPLVP5UE										

S&P 500 Low Volatility (CAD) Hedged Risk Control Indices

Developed Market Indices

The S&P 500 Low Volatility (CAD) Hedged Risk Control Indices represent portfolios consisting of the S&P 500 Low Volatility (CAD) Hedged Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Low Volatility (CAD) Hedged Total Return: SP5LVCTH (CAD) Price Return: SP5LVICH (CAD)											
S&P 500 Low Volatility Daily Risk Control 5% CAD Hedged Index	Total Return	5%	150%	Rolling 3-month CAD Interest Rate Fixing	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG SM Tickers:		Total Return: SPXL5HCT (CAD)				Excess Return: SPXL5ECE (CAD)				
S&P 500 Low Volatility Daily Risk Control 8% CAD Hedged Index	Total Return	8%	150%	Rolling 3-month CAD Interest Rate Fixing	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG SM Tickers:		Total Return: SPXL8HCT (CAD)				Excess Return: SPXL8ECE (CAD)				
S&P 500 Low Volatility Daily Risk Control 10% CAD Hedged Index	Total Return	10%	150%	Rolling 3-month CAD Interest Rate Fixing	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG SM Tickers:		Total Return: SPX10HCT (CAD)				Excess Return: SPX10CCE (CAD)				
S&P 500 Low Volatility PR Daily Risk Control 5% CAD Hedged Index	Total Return	5%	150%	Rolling 3-month CAD Interest Rate Fixing	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG SM Tickers:		Price Return: SPXL5HCP (CAD)				Excess Return: SPXL5HCE (CAD)				
S&P 500 Low Volatility PR Daily Risk Control 8% CAD Hedged Index	Total Return	8%	150%	Rolling 3-month CAD Interest Rate Fixing	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG SM Tickers:		Price Return: SPXL8HCP (CAD)				Excess Return: SPXL8HCE (CAD)				
S&P 500 Low Volatility PR Daily Risk Control 10% CAD Hedged Index	Price Return	10%	100%	Rolling 3-month CAD Interest Rate Fixing	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG SM Tickers:		Price Return: SPX10HCP (CAD)				Excess Return: SPX10HCE (CAD)				

S&P U.S. Retiree Spending Index

Developed Market Indices

The S&P U.S. Retiree Spending Index is designed to measure the performance of a balanced, multi-asset investment strategy across equities and fixed income. The equity exposure in the index targets economic sectors that are expected to be affected by retiree spending due to a changing U.S. demographic and the fixed income exposure helps to reduce the equity risk and overall portfolio volatility.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P U.S. Retiree Spending Composite Index (USD)											
S&P U.S. RETIREE SPENDING INDEX	Total Return	5%	100%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG SM Tickers: Total Return: SPRETIRE										

S&P 500 Low Volatility Rate Response Risk Control Indices

Developed Market Indices

The S&P 500 Low Volatility Rate Response Risk Control 7% is designed to measure 100 companies in the S&P 500 that have exhibited low volatility, while reducing negative exposure to changes in interest rates. Stocks with a high positive sensitivity to interest rates are expected to have higher relative returns when interest rates rise and conversely, lower relative returns when interest rates fall. The index also dynamically rebalances exposure to maintain a 7% volatility target.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Low Volatility Rate Response Index: SP5LVRUP (USD)											
S&P 500 Low Volatility Daily Rate Response Risk Control 7%	Price Return	7%	150%	Rolling 3-month USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	11-Mar-16
	BLOOMBERG SM Tickers:		Total Return: SP5LVRUT				Excess Return: SPXLVR7E				

S&P 500 Low Volatility High Dividend Risk Control Indices

Developed Market Indices

The S&P 500 Low Volatility High Dividend Risk Control Indices represent portfolios consisting of the S&P 500 Low Volatility High Dividend index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Low Volatility High Dividend Total Return: SP5LVHDT (USD) Price Return: SP5LVHD (USD)											
S&P 500 Low Volatility High Dividend Daily Risk Control 5% Index	Total Return	5%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-16
	BLOOMBERG SM Tickers:		Total Return: SPXLD5UT (USD)				Excess Return: SPXLD5UE (USD)				
S&P 500 Low Volatility High Dividend Daily Risk Control 10% Index	Total Return	10%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-16
	BLOOMBERG SM Tickers:		Total Return: SPXL10UT (USD)				Excess Return: SPXL10UE (USD)				
S&P 500 Low Volatility High Dividend Risk Control 10% Index (EUR)	Price Return	10%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-16
	BLOOMBERG SM Tickers:		Price Return: SPXLP1EP				Excess Return: SPXLP1EE				
S&P 500 Low Volatility High Dividend Daily Risk Control 15% Index	Total Return	15%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-16
	BLOOMBERG SM Tickers:		Total Return: SPXL15UT (USD)				Excess Return: SPXL15UE (USD)				

(*) EURO LIBOR interest rate used prior to November 22, 2021.

S&P Nordic LargeCap Risk Control Indices

Developed Market Indices

The S&P Nordic LargeCap Daily Risk Control 10% Index represents a portfolio consisting of the S&P Nordic LargeCap Index and a cash component accruing interest. The index is dynamically adjusted to target a 10% level of volatility. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the index to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Nordic LargeCap Net Total Return: SBPRNLUN (USD) SBPRNLEN (EUR) SBPRNLSN (SEK)											
S&P Nordic LargeCap Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG SM Tickers:		Net Total Return: SPND10UN (USD) SPND10EN (EUR) SPND10SN (SEK)				Excess Return: SPND10UE (USD) SPND10EE (EUR) SPND10SE (SEK)				
S&P Nordic LargeCap Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG SM Tickers:		Net Total Return: SPND15UN (USD) SPND15EN (EUR) SPND15SN (SEK)				Excess Return: SPND15UE (USD) SPND15EE (EUR) SPND15SE (SEK)				
S&P Nordic LargeCap Daily Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG SM Tickers:		Net Total Return: SPND18UN (USD) SPND18EN (EUR) SPND18SN (SEK)				Excess Return: SPND18UE (USD) SPND18EE (EUR) SPND18SE (SEK)				

S&P Italy LargeMidCap Capped Risk Control Indices

Developed Market Indices

The S&P Italy LargeMidCap Capped Daily Risk Control Indices represent portfolios consisting of the S&P Italy LargeMidCap Capped index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Italy LargeMidCap Capped Index Net Total Return: SPILMCEN (EUR)											
S&P Italy LargeMidCap Capped Daily Risk Control 10% Index	Net Total Return	10%	100%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	14-May-12
	BLOOMBERG SM Tickers:		Net Total Return: SPILM10T (EUR)				Excess Return: SPILM10E (EUR)				

S&P 500 Growth Value Rotator Daily Risk Control 5% Index (USD) ER

Developed Market Indices

S&P 500 Growth Value Rotator Daily Risk Control 5% Index (USD) ER measures the performance of the S&P 500 Growth Value Rotator Index in excess of the overnight USD LIBOR. The index is dynamically adjusted to maintain a target volatility of 5%. The realized short- and long-term volatility calculations are reset at each rebalancing, using the current allocation combinations for historical volatility calculations, as opposed to the realized volatility of the actual risk-controlled index.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Volatility Reference Index	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Growth Value Rotator Index (USD)												
S&P 500 Growth Value Rotator Daily Risk Control 5% Index (USD) ER	Total Return	5%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	Selected Underlying Index	2 days	94%	97%	Daily	16-Aug-19
BLOOMBERG SM Tickers:		Total Return: N/A					Excess Return: SPXGR5UE (USD)					

S&P 500 ESG Daily Risk Control 5% Index (USD) ER

Developed Market Indices

S&P 500 ESG Daily Risk Control 5% Index (USD) ER measures the performance of the S&P 500 ESG Index in excess of the overnight USD SOFR. The index is dynamically adjusted to maintain a target volatility of 5%. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short- and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Volatility Reference Index	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 ESG Index (USD)												
S&P 500 ESG Daily Risk Control 5% Index (USD) ER	Total Return	5%	150%	Overnight USD SOFR (Overnight US LIBOR prior to 8/22/2014)	Exponentially weighted	Daily	Selected Underlying Index	2 days	94%	97%	Daily	20-Sep-21
BLOOMBERG SM Tickers: Total Return: SPXESU5T (USD) Excess Return: SPXESU5E (USD)												

S&P BRIC 40 Risk Control Indices

Emerging Market Indices

The S&P BRIC 40 Risk Control Indices represent portfolios consisting of the S&P BRIC 40 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P BRIC 40 Net Total Return: SPTRBRIC (USD) SPTRBRIE (EUR)											
S&P BRIC 40 Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPTR5UN (USD) SPTR5EN (EUR) Excess Return: SPTR5UE (USD) SPTR5EE (EUR)										
S&P BRIC 40 Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPTR10UN (USD) SPTR10EN (EUR) Excess Return: SPTR10UE (USD) SPTR10EE (EUR)										
S&P BRIC 40 Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPTR15UN (USD) SPTR15EN (EUR) Excess Return: SPTR15UE (USD) SPTR15EE (EUR)										
S&P BRIC 40 Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPTR18UN (USD) SPTR18EN (EUR) Excess Return: SPTR18UE (USD) SPTR18EE (EUR)										

S&P BRIC High Yield Risk Control Indices

Emerging Market Indices

The S&P BRIC High Yield Risk Control Index represent portfolios consisting of the S&P BRIC High Yield index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P BRIC High Yield Index Net Total Return: SPBRHYUN (USD) SPBRHYEN (EUR)											
S&P BRIC High Yield Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	21-May-12
	BLOOMBERG SM Tickers: Net Total Return: SPB5RUN (USD) SPB5REN (EUR) Excess Return: SPB5RUE (USD) SPB5REE (EUR)										
S&P BRIC High Yield Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	21-May-12
	BLOOMBERG SM Tickers: Net Total Return: SPB10RUN (USD) SPB10REN (EUR) Excess Return: SPB10RUE (USD) SPB10REE (EUR)										
S&P BRIC High Yield Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	21-May-12
	BLOOMBERG SM Tickers: Net Total Return: SPB15RUN (USD) SPB15REN (EUR) Excess Return: SPB15RUE (USD) SPB15REE (EUR)										
S&P BRIC High Yield Daily Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	21-May-12
	BLOOMBERG SM Tickers: Net Total Return: SPB18RUN (USD) SPB18REN (EUR) Excess Return: SPB18RUE (USD) SPB18REE (EUR)										

S&P BRIC Risk Control Indices

Emerging Market Indices

The S&P BRIC Risk Control Indices represent portfolios consisting of the S&P BRIC index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P BRIC Net Total Return: SPBRCTUN (USD) SPBRCTEN (EUR) SPBRCTSN (SEK)											
S&P BRIC Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	15-Nov-10
	BLOOMBERG SM Tickers:		Net Total Return: SPBR10UN (USD) SPBR10EN (EUR) SPBR10SN (SEK)				Excess Return: SPBR10UE (USD) SPBR10EE (EUR) SPBR10SE (SEK)				
S&P BRIC Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	15-Nov-10
	BLOOMBERG SM Tickers:		Net Total Return: SPBR15UN (USD) SPBR15EN (EUR) SPBR15SN (SEK)				Excess Return: SPBR15UE (USD) SPBR15EE (EUR) SPBR15SE (SEK)				
S&P BRIC Daily Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	15-Nov-10
	BLOOMBERG SM Tickers:		Net Total Return: SPBR18UN (USD) SPBR18EN (EUR) SPBR18SN (SEK)				Excess Return: SPBR18UE (USD) SPBR18EE (EUR) SPBR18SE (SEK)				

S&P Latin America 40 Risk Control Indices

Emerging Market Indices

The S&P Latin America 40 Risk Control Indices represent portfolios consisting of the S&P Latin America 40 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Latin America 40 Net Total Return: SPTRL40N (USD) SPLACENT (EUR)											
S&P Latin America 40 Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPLM5UN (USD) SPLM5EN (EUR) Excess Return: SPLM5UE (USD) SPLM5EE (EUR)										
S&P Latin America 40 Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPLM10UN (USD) SPLM10EN (EUR) Excess Return: SPLM10UE (USD) SPLM10EE (EUR)										
S&P Latin America 40 Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPLM15UN (USD) SPLM15EN (EUR) Excess Return: SPLM15UE (USD) SPLM15EE (EUR)										
S&P Latin America 40 Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPTRL18N (USD) Excess Return: SPTRL18E (USD)										

S&P/BMV Mexico Risk Control Indices

Emerging Market Indices

The S&P/BMV Mexico Risk Control Indices represent portfolios consisting of the S&P/BMV IPC and S&P/BMV IRT indices and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P/BMV IPC (Price Return): (MXN)											
S&P/BMV IPC Daily Risk Control 5% Index (MXN)	Price Return	5%	100%	28 Day TIE	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-18
	BLOOMBERG SM Tickers:				Total Return: SPMPC5MP (MXN)				Excess Return: SPMPC5ME (MXN)		
S&P/BMV IPC Daily Risk Control 10% Index (MXN)	Price Return	10%	100%	28 Day TIE	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-18
	BLOOMBERG SM Tickers:				Total Return: SPMP10MP (MXN)				Excess Return: SPMP10ME (MXN)		
Underlying Index: S&P/BMV IRT (Total Return): (MXN)											
S&P/BMV IRT Daily Risk Control 5% Index (MXN)	Total Return	5%	100%	28 Day TIE	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-18
	BLOOMBERG SM Tickers:				Total Return: SPMRT5MT (MXN)				Excess Return: SPMRT5ME (MXN)		
S&P/BMV IRT Daily Risk Control 10% Index (MXN)	Total Return	10%	100%	28 Day TIE	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-18
	BLOOMBERG SM Tickers:				Total Return: SPMT10MT (MXN)				Excess Return: SPMT10ME (MXN)		

S&P Southeast Asia 40 Risk Control Indices

Emerging Market Indices

The S&P Southeast Asia 40 Risk Control Indices represent portfolios consisting of the S&P Southeast Asia 40 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Southeast Asia 40 Net Total Return: SPSEA4UN (USD) SPSE4UEN (EUR) SPSEA4SN (SEK)											
S&P Southeast Asia 40 Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPSE5UN (USD) SPSE5EN (EUR) Excess Return: SPSE5UE (USD) SPSE5EE (EUR)										
S&P Southeast Asia 40 Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPSE10UN (USD) SPSE10EN (EUR) Excess Return: SPSE10UE (USD) SPSE10EE (EUR)										
S&P Southeast Asia 40 Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPSE15UN (USD) SPSE15EN (EUR) Excess Return: SPSE15UE (USD) SPSE15EE (EUR)										
S&P Southeast Asia 40 Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPSEA18N (USD) SPSE18SN (SEK) Excess Return: SPSEA18E (USD) SPSE18SE (SEK)										

S&P Africa 40 Risk Control Indices

Emerging Market Indices

The S&P Africa 40 Risk Control Index represent portfolios consisting of the S&P Africa 40 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Africa 40 Net Total Return: SPAFRUN (USD) SPAFREN (EUR)											
S&P Africa 40 Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	22-Feb-11
	BLOOMBERG SM Tickers: Net Total Return: SPAF5UN (USD) SPAF5EN (EUR) Excess Return: SPAF5UE (USD) SPAF5EE (EUR)										
S&P Africa 40 Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	22-Feb-11
	BLOOMBERG SM Tickers: Net Total Return: SPAF10UN (USD) SPAF10EN (EUR) Excess Return: SPAF10UE (USD) SPAF10EE (EUR)										
S&P Africa 40 Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	22-Feb-11
	BLOOMBERG SM Tickers: Net Total Return: SPAF15UN (USD) SPAF15EN (EUR) Excess Return: SPAF15UE (USD) SPAF15EE (EUR)										
S&P Africa 40 Daily Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	22-Feb-11
	BLOOMBERG SM Tickers: Net Total Return: SPAF18UN (USD) SPAF18EN (EUR) Excess Return: SPAF18UE (USD) SPAF18EE (EUR)										

S&P Access Africa Risk Control Indices

Emerging Market Indices

The S&P Access Africa Risk Control Indices represent portfolios consisting of the S&P Access Africa index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Access Africa Net Total Return: SPAAUN (USD) SPAAEN (EUR) SPAASN (SEK)											
S&P Access Africa Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	14-Jun-11
	BLOOMBERG SM Tickers:		Net Total Return: SPAA10UN (USD) SPAA10EN (EUR) SPAA10SN (SEK)				Excess Return: SPAA10UE (USD) SPAA10EE (EUR) SPAA10SE (SEK)				
S&P Access Africa Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	14-Jun-11
	BLOOMBERG SM Tickers:		Net Total Return: SPAA15UN (USD) SPAA15EN (EUR) SPAA15SN (SEK)				Excess Return: SPAA15UE (USD) SPAA15EE (EUR) SPAA15SE (SEK)				
S&P Access Africa Daily Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	14-Jun-11
	BLOOMBERG SM Tickers:		Net Total Return: SPAA18UN (USD) SPAA18EN (EUR) SPAA18SN (SEK)				Excess Return: SPAA18UE (USD) SPAA18EE (EUR) SPAA18SE (SEK)				
S&P Access Africa Daily Risk Control 20% Index	Net Total Return	20%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	9-Apr-12
	BLOOMBERG SM Tickers:		Net Total Return: SPAA20SN (SEK)				Excess Return: SPAA20SE (SEK)				

S&P Next Emerging 40 Risk Control Indices

Emerging Market Indices

The S&P Next Emerging 40 Risk Control Indices represent portfolios consisting of the S&P Next Emerging 40 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Next Emerging 40 Net Total Return: SPN40EU (USD) SPN40EE (EUR) SPN40EG (GBP)											
S&P Next Emerging 40 Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or BBA LIBOR	Exponentially weighted	Weekly	2 days	94%	97%	Daily	11-Aug-11
	BLOOMBERG SM Tickers: Net Total Return: SPN10UN (USD) SPN10EN (EUR) SPN10GN (GBP) Excess Return: SPN10UE (USD) SPN10EE (EUR) SPN10GE (GBP)										
S&P Next Emerging 40 Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or BBA LIBOR	Exponentially weighted	Weekly	2 days	94%	97%	Daily	11-Aug-11
	BLOOMBERG SM Tickers: Net Total Return: SPN15UN (USD) SPN15EN (EUR) SPN15GN (GBP) Excess Return: SPN15UE (USD) SPN15EE (EUR) SPN15GE (GBP)										
S&P Next Emerging 40 Daily Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR, Euribor, or BBA LIBOR	Exponentially weighted	Weekly	2 days	94%	97%	Daily	11-Aug-11
	BLOOMBERG SM Tickers: Net Total Return: SPN18UN (USD) SPN18EN (EUR) SPN18GN (GBP) Excess Return: SPN18UE (USD) SPN18EE (EUR) SPN18GE (GBP)										

S&P Emerging Asia 40 Risk Control Indices

Emerging Market Indices

The S&P Emerging Asia 40 Risk Control Indices represent portfolios consisting of the S&P Emerging Asia 40 index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Emerging Asia 40 Net Total Return: SPEM40UN (USD) SPEM40EN (EUR) SPEM40SN (SEK)											
S&P Emerging Asia 40 Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Jul-11
	BLOOMBERG SM Tickers:		Net Total Return: SPEA10UN (USD) SPEA10EN (EUR) SPEA10SN (SEK)				Excess Return: SPEA10UE (USD) SPEA10EE (EUR) SPEA10SE (SEK)				
S&P Emerging Asia 40 Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Jul-11
	BLOOMBERG SM Tickers:		Net Total Return: SPEA15UN (USD) SPEA15EN (EUR) SPEA15SN (SEK)				Excess Return: SPEA15UE (USD) SPEA15EE (EUR) SPEA15SE (SEK)				
S&P Emerging Asia 40 Daily Risk Control 18% Index	Net Total Return	18%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Jul-11
	BLOOMBERG SM Tickers:		Net Total Return: SPEA18UN (USD) SPEA18EN (EUR) SPEA18SN (SEK)				Excess Return: SPEA18UE (USD) SPEA18EE (EUR) SPEA18SE (SEK)				

S&P Pan Asia Low Volatility Risk Control Indices

Emerging Market Indices

The S&P Pan Asia Low Volatility Risk Control Indices represent portfolios consisting of the S&P Pan Asia Low Volatility Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Pan Asia Low Volatility Index Net Total Return: SPPALVN (USD) SPPALVEN (EUR) SPPALVSN (SEK)											
S&P Pan Asia Low Volatility Daily Risk Control 4% Index	Net Total Return	4%	150%	Rolling 3-month USD LIBOR, Euribor, or STIBOR	Exponentially weighted	Weekly	2 days	94%	97%	Daily	26-Nov-12
	BLOOMBERG SM Tickers: NTR: SPAL4N (USD) SPAL4EN (EUR) SPAL4SN (SEK) ER: SPAL4E (USD) SPAL4EE (EUR) SPAL4SE (SEK)										
S&P Pan Asia Low Volatility Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month USD LIBOR, Euribor, or STIBOR	Exponentially weighted	Weekly	2 days	94%	97%	Daily	26-Nov-12
	BLOOMBERG SM Tickers: NTR: SPAL5N (USD) SPAL5EN (EUR) SPAL5SN (SEK) ER: SPAL5E (USD) SPAL5EE (EUR) SPAL5SE (SEK)										
S&P Pan Asia Low Volatility Daily Risk Control 8% Index	Net Total Return	8%	150%	Rolling 3-month USD LIBOR, Euribor, or STIBOR	Exponentially weighted	Weekly	2 days	94%	97%	Daily	26-Nov-12
	BLOOMBERG SM Tickers: NTR: SPAL8N (USD) SPAL8EN (EUR) SPAL8SN (SEK) ER: SPAL8E (USD) SPAL8EE (EUR) SPAL8SE (SEK)										
S&P Pan Asia Low Volatility Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or STIBOR	Exponentially weighted	Weekly	2 days	94%	97%	Daily	26-Nov-12
	BLOOMBERG SM Tickers: NTR: SPAL10N (USD) SPAL10EN (EUR) SPAL10SN (SEK) ER: SPAL10E (USD) SPAL10EE (EUR) SPAL10SE (SEK)										
S&P Pan Asia Low Volatility Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or STIBOR	Exponentially weighted	Weekly	2 days	94%	97%	Daily	26-Nov-12
	BLOOMBERG SM Tickers: NTR: SPAL15N (USD) SPAL15EN (EUR) SPAL15SN (SEK)+A4 ER: SPAL15E (USD) SPAL15EE (EUR) SPAL15SE (SEK)										

Dow Jones Brookfield Global Infrastructure Daily Risk Control Indices

Global Thematic Indices

The index builds on the Dow Jones Brookfield Global Infrastructure Index methodology by overlying mathematical algorithms that maintain index risk profiles at specific volatility targets. The indices dynamically rebalance exposure to the Dow Jones Brookfield Global Infrastructure Index to maintain target risk at 5%, 10%, or 15% profiles.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: Dow Jones Brookfield Global Infrastructure Index: Price Return: DJGBI											
Dow Jones Brookfield Global Infrastructure Daily Risk Control 5%	Price Return	5%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	19-Feb-15
	BLOOMBERG SM Tickers:		Price Return: DJBGI5P (USD)				Excess Return: DJBGI5E (USD)				
Dow Jones Brookfield Global Infrastructure Daily Risk Control 10%	Price Return	10%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 days	94%	97%	Daily	19-Feb-15
	BLOOMBERG SM Tickers:		Price Return: DJBGI10P (USD)				Excess Return: DJBGI10E (USD)				
Dow Jones Brookfield Global Infrastructure Daily Risk Control 15%	Price Return	15%	150%	Overnight USD LIBOR	Exponentially weighted	Daily	2 day	94%	97%	Daily	19-Feb-15
	BLOOMBERG SM Tickers:		Price Return: DJBGI15P (USD)				Excess Return: DJBGI15E (USD)				

S&P Asia Infrastructure Risk Control Indices

Global Thematic Indices

The S&P Asia Infrastructure Risk Control Indices represent portfolios consisting of the S&P Asia Infrastructure Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Asia Infrastructure Index Net Total Return: SPATINFN (USD) SPATINEN (EUR) SPATINSN (SEK)											
S&P Asia Infrastructure Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG SM Tickers:		Net Total Return: SPAT5UN (USD) SPAT5EN (EUR)					Excess Return: SPAT5UE (USD) SPAT5EE (EUR)			
S&P Asia Infrastructure Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG SM Tickers:		Net Total Return: SPAT10UN (USD) SPAT10EN (EUR)					Excess Return: SPAT10UE (USD) SPAT10EE (EUR)			
S&P Asia Infrastructure Daily Risk Control 12% Index	Net Total Return	12%	150%	Rolling 3-month LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG SM Tickers:		Net Total Return: SPAT12UN (USD) SPAT12EN (EUR) SPAT12SN (SEK)					Excess Return: SPAT12UE (USD) SPAT12EE (EUR) SPAT12SE (SEK)			
S&P Asia Infrastructure Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG SM Tickers:		Net Total Return: SPAT15UN (USD) SPAT15EN (EUR) SPAT15SN (SEK)					Excess Return: SPAT15UE (USD) SPAT15EE (EUR) SPAT15SE (SEK)			

S&P Emerging Market Infrastructure Risk Control Indices

Global Thematic Indices

The S&P Emerging Market Infrastructure Risk Control Index represents a portfolio consisting of the S&P Emerging Market Infrastructure Index and a cash component accruing interest. The index is dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Emerging Market Infrastructure Index Net Total Return: SPGEIFDN (USD) SPGEIFEN (EUR)											
S&P Emerging Market Infrastructure Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	25-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPGE10UN (USD) SPGE10EN (EUR) Excess Return: SPGE10UE (USD) SPGE10EE (EUR)										
S&P Emerging Market Infrastructure Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	25-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPGE15UN (USD) SPGE15EN (EUR) Excess Return: SPGE15UE (USD) SPGE15EE (EUR)										
S&P Emerging Market Infrastructure Daily Risk Control 20% Index	Net Total Return	20%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	25-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPGE20UN (USD) SPGE20EN (EUR) Excess Return: SPGE20UE (USD) SPGE20EE (EUR)										

S&P Global Clean Energy Risk Control Indices

Global Thematic Indices

The S&P Global Clean Energy Risk Control Indices represent portfolios consisting of the S&P Global Clean Energy Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns based on a simple daily-moving average. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Global Clean Energy Index Net Total Return: SPGTCEDN (USD) SPGTCEEN (EUR)											
S&P Global Clean Energy Daily Risk Control 5% Index	Net Total Return	5%	150%	Overnight LIBOR or ESTR*	Maximum (20 day, 40 day) moving average	Daily	2 days	20 days	40 days	Daily	13-Jan-10
	BLOOMBERG SM Tickers: Net Total Return: SPGC5UN (USD) SPGC5EN (EUR) Excess Return: SPGC5UE (USD) SPGC5EE (EUR)										
S&P Global Clean Energy Daily Risk Control 10% Index	Net Total Return	10%	150%	Overnight LIBOR or ESTR*	Maximum (20 day, 40 day) moving average	Daily	2 days	20 days	40 days	Daily	13-Jan-10
	BLOOMBERG SM Tickers: Net Total Return: SPGC10UN (USD) SPGC10EN (EUR) Excess Return: SPGC10UE (USD) SPGC10EE (EUR)										
S&P Global Clean Energy Daily Risk Control 12% Index	Net Total Return	12%	150%	Overnight LIBOR or ESTR*	Maximum (20 day, 40 day) moving average	Daily	2 days	20 days	40 days	Daily	13-Jan-10
	BLOOMBERG SM Tickers: Net Total Return: SPGC12UN (USD) SPGC12EN (EUR) Excess Return: SPGC12UE (USD) SPGC12EE (EUR)										
S&P Global Clean Energy Daily Risk Control 15% Index	Net Total Return	15%	150%	Overnight LIBOR or ESTR*	Maximum (20 day, 40 day) moving average	Daily	2 days	20 days	40 days	Daily	13-Jan-10
	BLOOMBERG SM Tickers: Net Total Return: SPGC15UN (USD) SPGC15EN (EUR) Excess Return: SPGC15UE (USD) SPGC15EE (EUR)										

(*) EURO LIBOR interest rate used prior to November 22, 2021.

S&P Global Infrastructure Risk Control Indices

Global Thematic Indices

The S&P Global Infrastructure Risk Control Indices represent portfolios consisting of the S&P Global Infrastructure Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Global Infrastructure Index: SPGTINNT (USD) SPGTINNE (EUR)											
S&P Global Infrastructure Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPGT5UN (USD) SPGT5EN (EUR) Excess Return: SPGT5UE (USD) SPGT5EE (EUR)										
S&P Global Infrastructure Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPGT10UN (USD) SPGT10EN (EUR) Excess Return: SPGT10UE (USD) SPGT10EE (EUR)										
S&P Global Infrastructure Risk Control 12% Index	Net Total Return	12%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	17-Nov-08
	BLOOMBERG SM Tickers: Net Total Return: SPGT12UN (USD) SPGT12EN (EUR) Excess Return: SPGT12UE (USD) SPGT12EE (EUR)										
S&P Global Infrastructure Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Sep-09
	BLOOMBERG SM Tickers: Net Total Return: SPGT15UN (USD) SPGT15EN (EUR) Excess Return: SPGT15UE (USD) SPGT15EE (EUR)										

S&P Global Natural Resources Risk Control Indices

Global Thematic Indices

The S&P Global Natural Resources Risk Control Indices represent portfolios consisting of the S&P Global Natural Resources Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Volatility is calculated as a function of historical returns that uses exponential weightings to give more significance to recent observations. In addition, short and long-term measures of volatility are used to cause the indices to deleverage quickly, but increase exposure more gradually on a relative basis.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Global Natural Resources Index Net Total Return: SPGNRUT (USD) SPGNRET (EUR) SPGNRSN (SEK)											
S&P Global Natural Resources Daily Risk Control 5% Index	Net Total Return	5%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG SM Tickers: Net Total Return: SPGN5UN (USD) SPGN5EN (EUR) Excess Return: SPGN5UE (USD) SPGN5EE (EUR)										
S&P Global Natural Resources Daily Risk Control 10% Index	Net Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG SM Tickers: Net Total Return: SPGN10UN (USD) SPGN10EN (EUR) Excess Return: SPGN10UE (USD) SPGN10EE (EUR)										
S&P Global Natural Resources Daily Risk Control 12% Index	Net Total Return	12%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG SM Tickers: Net Total Return: SPGN12UN (USD) SPGN12EN (EUR) SPGN12SN (SEK) Excess Return: SPGN12UE (USD) SPGN12EE (EUR) SPGN12SE (SEK)										
S&P Global Natural Resources Daily Risk Control 15% Index	Net Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG SM Tickers: Net Total Return: SPGN15UN (USD) SPGN15EN (EUR) SPGN15SN (SEK) Excess Return: SPGN15UE (USD) SPGN15EE (EUR) SPGN15SE (SEK)										

S&P Latin America Infrastructure Risk Control Indices

Global Thematic Indices

The S&P Latin America Infrastructure Risk Control Indices represent portfolios consisting of the S&P Latin America Infrastructure Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P Latin America Infrastructure Index TR: SPLAINUN (USD) SPLAINEN (EUR) SPLAINSN (SEK)											
S&P Latin America Infrastructure Daily Risk Control 8% Index	Total Return	8%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG SM Tickers: Net Total Return: SPLI8UN (USD) SPLI8EN (EUR) SPLI8SN (SEK) Excess Return: SPLI8UE (USD) SPLI8EE (EUR) SPLI8SE (SEK)										
S&P Latin America Infrastructure Daily Risk Control 10% Index	Total Return	10%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG SM Tickers: Net Total Return: SPLI10UN (USD) SPLI10EN (EUR) SPLI10SN (SEK) Excess Return: SPLI10UE (USD) SPLI10EE (EUR) SPLI10SE (SEK)										
S&P Latin America Infrastructure Daily Risk Control 12% Index	Total Return	12%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG SM Tickers: Net Total Return: SPLI12UN (USD) SPLI12EN (EUR) SPLI12SN (SEK) Excess Return: SPLI12UE (USD) SPLI12EE (EUR) SPLI12SE (SEK)										
S&P Latin America Infrastructure Daily Risk Control 15% Index	Total Return	15%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG SM Tickers: Net Total Return: SPLI15UN (USD) SPLI15EN (EUR) SPLI15SN (SEK) Excess Return: SPLI15UE (USD) SPLI15EE (EUR) SPLI15SE (SEK)										
S&P Latin America Infrastructure Daily Risk Control 18% Index	Total Return	18%	150%	Rolling 3-month USD LIBOR, Euribor, or Stibor	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG SM Tickers: Net Total Return: SPLI18UN (USD) SPLI18EN (EUR) SPLI18SN (SEK) Excess Return: SPLI18UE (USD) SPLI18EE (EUR) SPLI18SE (SEK)										

S&P Global 1200 Dividend Stability Low Volatility Daily F

The index builds on the S&P Global 1200 Dividend Stability Low Volatility Index methodology by overlying mathematical
 The indices dynamically rebalance exposure to the S&P Global 1200 Dividend Stability Low Volatility Index to maintain t

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date
Underlying Index: S&P Global 1200 Dividend Stability Low Volatility Index (EUR): SPDVOGEP							
S&P Global 1200 Dividend Stability Low Volatility Daily Risk Control 10%	Price Return	10%	150%	ESTR*	Exponentially weighted	Daily	2 days
	BLOOMBERG SM Price Return: SPDVP1EP Tickers:						

(*) EONIA interest rate used prior to November 22, 2021.

Risk Control Indi

Global Thematic Indices

algorithms that maintain index risk profiles at specific volatility targets.
arget risk at 5%, 10%, or 15% profiles.

Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
94%	97%	Daily	21-Jun-17

Excess Return: SPDVP1EE

S&P 500 Buyback Risk Control Indices

Global Thematic Indices

The S&P 500 Buyback Risk Control Indices represent portfolios consisting of the S&P 500 Buyback Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P 500 Buyback Index Total Return: SPBUYUT (USD) SPBUYST (SEK) Price Return: SPBUYUP (USD) SPBUYSP (SEK)											
S&P 500 Buyback Daily Risk Control 5% Index	Total Return	5%	150%	2-month and 3-month LIBOR or Stibor	Decay	Daily	2 days	94%	97%	Daily	21-Jun-13
	BLOOMBERG SM Tickers: Total Return: SPBUY5UT (USD) SPBUY5ST (SEK) Excess Return: SPBUY5UE (USD) SPBUY5SE (SEK)										
S&P 500 Buyback Daily Risk Control 8% Index	Total Return	8%	150%	2-month and 3-month LIBOR or Stibor	Decay	Daily	2 days	94%	97%	Daily	21-Jun-13
	BLOOMBERG SM Tickers: Total Return: SPBUY8UT (USD) SPBUY8ST (SEK) Excess Return: SPBUY8UE (USD) SPBUY8SE (SEK)										

Dow Jones U.S. Real Estate Risk Control Indices

Global Thematic Indices

The Dow Jones U.S. Real Estate Risk Control Indices represent portfolios consisting of the Dow Jones U.S. Real Estate Index and a cash component accruing interest. The indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: Dow Jones U.S. Real Estate Index Net TR: DJUSRET (USD)											
Dow Jones U.S. Real Estate Daily Risk Control 5% USD Total Return Index	Net Total Return	5%	150%	2-month and 3-month LIBOR	Decay	Daily	2 days	94%	97%	Daily	20-Jun-13
	BLOOMBERG SM Tickers:		Total Return: DJUSR5T (USD)				Excess Return: DJUSR5E (USD)				
Dow Jones U.S. Real Estate Daily Risk Control 8% USD Total Return Index	Net Total Return	8%	150%	2-month and 3-month LIBOR	Decay	Daily	2 days	94%	97%	Daily	20-Jun-13
	BLOOMBERG SM Tickers:		Total Return: DJUSR8T (USD)				Excess Return: DJUSR8E (USD)				
Dow Jones U.S. Real Estate Daily Risk Control 10% USD Total Return Index	Net Total Return	10%	150%	2-month and 3-month LIBOR	Decay	Daily	2 days	94%	97%	Daily	20-Jun-13
	BLOOMBERG SM Tickers:		Total Return: DJUSR10T (USD)				Excess Return: DJUSR10E (USD)				
Dow Jones U.S. Real Estate Daily Risk Control 15% USD Total Return Index	Net Total Return	15%	150%	2-month and 3-month LIBOR	Decay	Daily	2 days	94%	97%	Daily	20-Jun-13
	BLOOMBERG SM Tickers:		Total Return: DJUSR15T (USD)				Excess Return: DJUSR15E (USD)				

S&P GSCI Risk Control Indices

Commodities Indices

The S&P GSCI Risk Control Indices represent portfolios consisting of the S&P GSCI index and a cash component accruing interest. The exposure to the indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P GSCI Total Return: SPGSCITR (USD)											
S&P GSCI Daily Risk Control 5% Index	Total Return	5%	150%	3-Month T-bill (USD), 3-Month Bubill (EUR)	Exponentially weighted	Daily	2 days	94%	97%	Daily	1-Dec-11
	BLOOMBERG SM Tickers: Total Return: SPGS5UT (USD) SPGS5ET (EUR) Excess Return: SPGS5UP (USD) SPGS5EP (EUR)										
S&P GSCI Daily Risk Control 8% Index	Total Return	8%	150%	3-Month T-bill (USD), 3-Month Bubill (EUR)	Exponentially weighted	Daily	2 days	94%	97%	Daily	1-Dec-11
	BLOOMBERG SM Tickers: Total Return: SPGS8UT (USD) SPGS8ET (EUR) Excess Return: SPGS8UP (USD) SPGS8EP (EUR)										
S&P GSCI Daily Risk Control 10% Index	Total Return	10%	150%	3-Month T-bill (USD), 3-Month Bubill (EUR)	Exponentially weighted	Daily	2 days	94%	97%	Daily	1-Dec-11
	BLOOMBERG SM Tickers: Total Return: SPGS10UT (USD) SPGS10ET (EUR) Excess Return: SPGS10UP (USD) SPGS10EP (EUR)										
S&P GSCI Daily Risk Control 12% Index	Total Return	12%	150%	3-Month T-bill (USD), 3-Month Bubill (EUR)	Exponentially weighted	Daily	2 days	94%	97%	Daily	1-Dec-11
	BLOOMBERG SM Tickers: Total Return: SPGS12UT (USD) SPGS12ET (EUR) Excess Return: SPGS12UP (USD) SPGS12EP (EUR)										

S&P GSCI Dynamic Roll Risk Control Indices

Commodities Indices

The S&P GSCI Dynamic Roll Risk Control Indices represent portfolios consisting of the S&P GSCI Dynamic Roll index and a cash component accruing interest. The exposure to the indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P GSCI Dynamic Roll Total Return: SPDYCITR (USD)											
S&P GSCI Dynamic Roll Daily Risk Control 5% Index	Total Return	5%	150%	3-Month T-bill (USD), 3-Month Bubill (EUR)	Exponentially weighted	Daily	2 days	94%	97%	Daily	1-Dec-11
	BLOOMBERG SM Tickers: Total Return: SPDY5UT (USD) SPDY5ET (EUR) Excess Return: SPDY5UP (USD) SPDY5EP (EUR)										
S&P GSCI Dynamic Roll Daily Risk Control 8% Index	Total Return	8%	150%	3-Month T-bill (USD), 3-Month Bubill (EUR)	Exponentially weighted	Daily	2 days	94%	97%	Daily	1-Dec-11
	BLOOMBERG SM Tickers: Total Return: SPDY8UT (USD) SPDY8ET (EUR) Excess Return: SPDY8UP (USD) SPDY8EP (EUR)										
S&P GSCI Dynamic Roll Daily Risk Control 10% Index	Total Return	10%	150%	3-Month T-bill (USD), 3-Month Bubill (EUR)	Exponentially weighted	Daily	2 days	94%	97%	Daily	1-Dec-11
	BLOOMBERG SM Tickers: Total Return: SPDY10UT (USD) SPDY10ET (EUR) Excess Return: SPDY10UP (USD) SPDY10EP (EUR)										
S&P GSCI Dynamic Roll Daily Risk Control 12% Index	Total Return	12%	150%	3-Month T-bill (USD), 3-Month Bubill (EUR)	Exponentially weighted	Daily	2 days	94%	97%	Daily	1-Dec-11
	BLOOMBERG SM Tickers: Total Return: SPDY12UT (USD) SPDY12ET (EUR) Excess Return: SPDY12UP (USD) SPDY12EP (EUR)										

S&P GSCI Dynamic Roll Alpha Light Energy Risk Control Indices

Commodities Indices

The exposure to the indices are dynamically adjusted to target a level of volatility indicated below. Realized historical volatility is calculated using an exponentially weighted average. Short and long-term measures of volatility are taken using decay factors of 94% and 97%, respectively. In order to be conservative, the higher level of volatility is used in the risk control calculation.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalance Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalance Frequency	Launch Date
Underlying Index: S&P GSCI Dynamic Roll Alpha Light Energy: SPDYALEP (USD)											
S&P GSCI Dynamic Roll Alpha Light Energy Daily Risk Control 3% Index	Total Return	3%	150%	N/A	Exponentially weighted	Daily	2 days	94%	97%	Daily	30-Apr-13
	BLOOMBERG SM Tickers:		Total Return: SPDALE3T (USD)				Excess Return: SPDALE3E (USD)				

Special Notes

15% closure rule for calculating S&P Risk Control Indices

An S&P Risk Control index will not rebalance on days when 15% or more of the stocks in the underlying risk index are closed. See the S&P Index Mathematics Methodology for further details. This rule was implemented beginning February 2010 for existing indices. Therefore, indices launched prior to February 2010 will have the 15% rule implemented at the beginning of February 2010. Indices launched after February 2010 will only have the 15% rule applied on a going forward basis from the launch date of each index. The launch date for each index can be found in this S&P Risk Control Parameter document.

Decimal Places Rounding

Rounded to 3 decimal places from August 3, 1998 to August 31, 2010. From Sept 1, 2010 to current, rounded to 2 decimal places.

Not rounded for history up until August 3, 2009. For August 3, 2009 to current, rounded to 2 decimal places.

Rounded to 2 decimal places for entire history from November 1, 2004 to current.

Rounded to 2 decimal places for entire history to current.

Decimal Places Rounding

Not rounded for history up until Jan 19, 1999. From Jan 20, 1999 to Sept 7, 1999, rounded to 2 decimal places. From Sept 8, 1999 to October 5, 1999, rounded to 3 decimal places. From Oct 6, 1999 to current, rounded to 2 decimal places.

Not rounded for history up until Jan 19, 2009. From Jan 20, 2009 to Sept 7, 2009, rounded to 2 decimal places. From Sept 8, 2009 to August 31, 2010, rounded to 3 decimal places. From Sept 1, 2010 to current, rounded to 2 decimal places.

Rounded to 2 decimal places for entire history to current.

Decimal Places Rounding

Rounded to 4 decimal places for entire history from November 21, 2003 to August 31, 2010. From Sept 1, 2010 to current, rounded to 2 decimal places.

Not rounded for history up until July 29, 2009. From July 30, 2009 to current, rounded to 2 decimal places.

Not rounded for entire history from November 21, 2003 to August 31, 2010. From Sept 1, 2010 to current, rounded to 2 decimal places.

Not rounded for history up until Jan 19, 2009. From Jan 20, 2009 to current, rounded to 2 decimal places.

Rounded to 4 decimal places for entire history from November 15, 2002 to August 31, 2010. From Sept 1, 2010 to current, rounded to 2 decimal places.

Rounded to 2 decimal places for entire history to current.

Decimal Places Rounding

Rounded to 2 decimal places for entire history to current.

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