

**S&P Dow Jones  
Indices**

A Division of **S&P Global**

# S&P Dow Jones Risk Control Indices Parameters

March 2025

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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 Rebalancing 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 <sup>SM</sup> Tickers: Net Total Return: SPLAM18N (USD)												
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 <sup>SM</sup> 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 <sup>SM</sup> Tickers: Total Return: SPXDR1ET Excess Return: SPXDR1EE												
S&P Bitcoin Dynamic Rebalancing Risk Control 40% Index (CET Close) (USD)	Price Return	40%	100%	SOFR	Exponentially weighted	Daily	1 day	94%	97%	10%	NA	No	4-Feb-22
	Underlying Index S&P Bitcoin Index (CET Close) (USD): SPBTCCC												
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPBTDR4T Excess Return: SPBTDR4E												
S&P Ethereum Dynamic Rebalancing Risk Control 40% Index (CET Close) (USD)	Price Return	40%	100%	SOFR	Exponentially weighted	Daily	1 day	94%	97%	10%	NA	No	4-Feb-22
	Underlying Index S&P Ethereum Index (CET Close) (USD): SPETHCC												
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPETDR4T Excess Return: SPETDR4E												
S&P Cryptocurrency Top 10 Dynamic Rebalancing Risk Control 40% Index (Singapore Close) (USD)	Price Return	40%	100%	SOFR	Exponentially weighted	Daily	1 day	94%	97%	10%	NA	No	26-Sep-22
	Underlying Index S&P Cryptocurrency Top 10 Index (Singapore Close) (USD) SPCC10S												
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPCTDR4T Excess Return: SPCTDR4E												

(1) ESTR was available starting from Oct. 1, 2019. Prior to that date, hypothetical value of ESTR was calculated using EONIA less a fixed 8.5 basis point. (\*) EONIA interest rate used prior to November 22, 2021.

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> Tickers: Total Return: SPBMI5N (USD)							Excess Return: SPBMI5E (USD)			

## S&amp;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, that dynamically adjust 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXT5UT (USD)				Excess Return: SPXT5UE (USD)		
S&P 500 Average Daily Risk Control 5% Index	Price Return	5%	100%	SOFR +.13088**	Average	Daily	2 days	20 days	40 days	Daily	4-Apr-13
	BLOOMBERG <sup>SM</sup> Tickers:				Price Return: SPXAV5P (USD)				Excess Return: SPXAV5E (USD)		
S&P 500 Daily Risk Control 6% Index	Total Return	6%	150%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	3-Mar-25
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXTR6UT (USD)				Excess Return: SPXRC6UE (USD)		
S&P 500 Daily Risk Control 7% Index	Total Return	7%	100%	SOFR +.13088**	Exponentially weighted	Daily	1 day	94%	97%	Daily	25-Jun-14
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXT7UT (USD)				Excess Return: SPXT7UE (USD)		
S&P 500 Daily Risk Control 7.5% Index	Total Return	7.5%	150%	SOFR +.13088**	Exponentially weighted	Daily	1 day	94%	97%	Daily	3-May-13
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXRC7T (USD)				Excess Return: SPXRC7E (USD)		
S&P 500 Daily Risk Control 8% Index	Total Return	8%	150%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	3-Feb-25
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXTR8UT (USD)				Excess Return: SPXRC8UE (USD)		
S&P 500 Daily Risk Control 10% Index	Total Return	10%	150%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	13-May-09
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXT10UT (USD)				Excess Return: SPXT10UE (USD)		
S&P 500 PR Daily Risk Control 10% Index (USD)	Price Return	10%	150%	SOFR +.13088***	Exponentially weighted	Daily	2 days	94%	97%	Daily	15-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXT10UP (USD)						
S&P 500 Average Daily Risk Control 10% Index	Price Return	10%	100%	SOFR +.13088**	Average	Daily	2 days	20 days	40 days	Daily	4-Apr-13
	BLOOMBERG <sup>SM</sup> Tickers:				Price Return: SPXAV10P (USD)				Excess Return: SPXAV10E (USD)		
S&P 500 Volatility Plus Risk Control	Price Return	Dynamic Volatility Target****	200%	N/A	Exponentially weighted*****	Daily	2 days	94%	97%	Daily	21-Mar-22
	BLOOMBERG <sup>SM</sup> Tickers:				Price Return: SPXVPRCU (USD)						
S&P 500 Daily Risk Control 12% Index	Total Return	12%	150%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	21-Apr-10
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXT12DT (USD)				Excess Return: SPXT12DE (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 <sup>SM</sup> Tickers:				Total Return: SPXT12UT (USD)				Excess Return: SPXT12UE (USD)		
S&P 500 PR Daily Risk Control 18% Index (USD)	Price Return	18%	150%	SOFR +.13088***	Exponentially weighted	Daily	2 days	94%	97%	Daily	15-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPX18UP (USD)						
S&P 500 Daily Risk Control 14% Index	Total Return	14%	150%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	3-Mar-25
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXT14UT (USD)				Excess Return: SPXT14UE (USD)		
S&P 500 Daily Risk Control 15% Index	Total Return	15%	150%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: SPXT15UT (USD)				Excess Return: SPXT15UE (USD)		

(\*) Overnight USD LIBOR was used prior to December 20, 2021

(\*\*) 3M LIBOR was used prior to December 20, 2021

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021

(\*\*\*\*) target volatility is realized volatility of underlying index<sub>t-2</sub>+10%

(\*\*\*\*\*) the volatility measure is determined by taking the average of the Short-Term Volatility and Long-Term Volatility

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	4-May-15
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	4-May-15
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	4-May-15
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPXC5UT (USD) Excess Return: SPXC5UE (USD)										

(\*) Overnight USD LIBOR was used prior to December 20, 2021

S&P 500 Futures Risk Control Indices

Developed Market Indices

The S&P 500 Futures Risk Control Indices represent portfolios consisting of the S&P 500 Futures index and a cash component accruing interest (for any total return versions). 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
Underlying Index: S&P 500 Futures Excess Return Index: SPXFP (USD)											
S&P 500 Futures Volatility Plus Daily Risk Control Index	Price Return	Dynamic Volatility Target*	200%	N/A	Exponentially weighted**	Daily	2 days	94%	97%	Daily	25-Apr-22
	BLOOMBERG <sup>SM</sup> Tickers:		Excess Return: SPXFPRE (USD)								

(\*) target volatility is realized volatility of underlying index<sub>t-2</sub>+10%

(\*\*) the volatility measure is determined by taking the average of the Short-Term Volatility and Long-Term Volatility

## 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR +.13088**	Average	Daily	2 days	20 days	40 days	Daily	4-Apr-13
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPXAV5P (USD)			Excess Return: SPXAV5E (USD)							
S&P 500 Average Daily Risk Control 10% Index	Price Return	10%	100%	SOFR +.13088**	Average	Daily	2 days	20 days	40 days	Daily	4-Apr-13
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPXAV10P (USD)			Excess Return: SPXAV10E (USD)							
(**) 3M LIBOR was used prior to December 20, 2021											



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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> Tickers:		Total Return: RC60 (CAD)				Excess Return: RE60 (CAD)				

### Developed Market Indices

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
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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&amp;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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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	Weekly	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG <sup>SM</sup> 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 <sup>SM</sup> 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	Weekly	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG <sup>SM</sup> 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 <sup>SM</sup> 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	Weekly	2 days	94%	97%	Daily	10-Sep-09
	BLOOMBERG <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> Tickers: Total Return: SPET18ET (EUR)				Excess Return: SPET18EE (EUR)						
S&P Europe 350 PR Daily Risk Control 10% Index (USD)	Price Return	10%	150%	SOFR +.13088**	Exponentially weighted	Daily	2 days	94%	97%	Daily	15-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPE10UP (USD)										
S&P Europe 350 PR Daily Risk Control 18% Index (USD)	Price Return	18%	150%	SOFR +.13088**	Exponentially weighted	Daily	2 days	94%	97%	Daily	15-Apr-19
	BLOOMBERG <sup>SM</sup> 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 <sup>SM</sup> Tickers: Price Return: SPE10EP (EUR)										
S&P Europe 350 PR Daily Risk Control 18% Index (EUR)	Price Return	18%	150%	ESTR*	Exponentially weighted	Daily	2 days	94%	97%	Daily	3-Jul-19
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPE18EP (EUR)										

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

(\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR +.13088 or Euribor**	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088 or Euribor**	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088 or Euribor**	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPRA15UT (USD)   SPRA15EN (EUR) Excess Return: SPRA15UE (USD)   SPRA15EE (EUR)										

(\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

## 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
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**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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> Tickers:			Total Return: SPAX15AT (AUD)				Excess Return: SPAX15AE (AUD)			

## Developed Market Indices

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	100-day moving average	Daily	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPXD15UN (USD)   SPXD15EN (EUR)   SPXD15SN (SEK) Excess Return: SPXD15UE (USD)   SPXD15EE (EUR)   SPXD15SE (SEK)										

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021 instead of SOFR + .13088

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	14-Nov-16
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPLVP5UP Excess Return: SPLVP5UE										

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021 instead of SOFR +.13088



## 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
<b>Underlying Index:</b> S&P 500 Low Volatility (CAD) Hedged Total Return: SP5LVCTH (CAD)   Price Return: SP5LVICH (CAD)											
<b>S&amp;P 500 Low Volatility Daily Risk Control 5% CAD Hedged Index</b>	Total Return	5%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA) + 0.455 *	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPXL5HCT (CAD)						Excess Return: SPXL5ECE (CAD)				
<b>S&amp;P 500 Low Volatility Daily Risk Control 8% CAD Hedged Index</b>	Total Return	8%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA) + 0.455 *	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPXL8HCT (CAD)						Excess Return: SPXL8ECE (CAD)				
<b>S&amp;P 500 Low Volatility Daily Risk Control 10% CAD Hedged Index</b>	Total Return	10%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA) + 0.455 *	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPX10HCT (CAD)						Excess Return: SPX10CCE (CAD)				
<b>S&amp;P 500 Low Volatility PR Daily Risk Control 5% CAD Hedged Index</b>	Total Return	5%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA) + 0.455 *	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPXL5HCP (CAD)						Excess Return: SPXL5HCE (CAD)				
<b>S&amp;P 500 Low Volatility PR Daily Risk Control 8% CAD Hedged Index</b>	Total Return	8%	150%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA) + 0.455 *	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPXL8HCP (CAD)						Excess Return: SPXL8HCE (CAD)				
<b>S&amp;P 500 Low Volatility PR Daily Risk Control 10% CAD Hedged Index</b>	Price Return	10%	100%	CAONREPO Index (Bank of Canada Overnight Repo Rate CORRA) + 0.455 *	Exponentially weighted	Daily	2 days	94%	97%	Daily	22-Apr-19
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPX10HCP (CAD)						Excess Return: SPX10HCE (CAD)				

(\*) Rolling 3-month CDOR was used prior to July 1, 2024

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	31-Aug-11
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPRETIRE										

(\*) Overnight USD LIBOR was used prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR +.13088***	Exponentially weighted	Daily	2 days	94%	97%	Daily	11-Mar-16
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SP5LVRUT Excess Return: SPXLVR7E										

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .02963**	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-16
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .02963**	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-16
	BLOOMBERG <sup>SM</sup> 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 <sup>SM</sup> Tickers: Price Return: SPXLP1EP Excess Return: SPXLP1EE										
S&P 500 Low Volatility High Dividend Daily Risk Control 15% Index	Total Return	15%	150%	SOFR + .02963**	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-16
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPXL15UT (USD) Excess Return: SPXL15UE (USD)										

(\*\*) Overnight USD LIBOR was used prior to December 20, 2021

(\*) 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Aug-10
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPND18UN (USD)   SPND18EN (EUR)   SPND18SN (SEK)							Excess Return: SPND18UE (USD)   SPND18EE (EUR)   SPND18SE (SEK)			

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021 instead of SOFR +.13088

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	14-May-12
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPILM10T (EUR)							Excess Return: SPILM10E (EUR)			

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021 instead of SOFR +.13088

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
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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%	SOFR + .02963*	Exponentially weighted	Daily	Selected Underlying Index	2 days	94%	97%	Daily	16-Aug-19
	BLOOMBERG <sup>SM</sup> Tickers:				Total Return: N/A				Excess Return: SPXGR5UE (USD)			

(\*) Overnight USD LIBOR was used prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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 *	Exponentially weighted	Daily	Selected Underlying Index	2 days	94%	97%	Daily	20-Sep-21
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPXESU5T (USD) Excess Return: SPXESU5E (USD)											

(\*) Overnight USD LIBOR was used prior to August 22, 2018



S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Daily Risk Control 15% Index

Developed Market Indices

S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Daily Risk Control 15% Index measures the performance of the S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Index in excess of the ESTR. The index is dynamically adjusted to maintain a target volatility of 15%. Volatility is calculated as a simple average of the underlying index's volatility computed over 20 days.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Volatility Reference Index	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
Underlying Index: S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Index												
S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Daily Risk Control 15% Index	Total Return	15%	150%	ESTR *	Average	Daily	Selected Underlying Index	2 days	20 days	20 days	Daily	20-Dec-21
	BLOOMBERG <sup>SM</sup> Tickers:			Total Return: SPTT15ET					Excess Return: SPTT15EE			

(\*) EONIA was used prior to 10/1/2019

S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% Index

Developed Market Indices

S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% Index measures the performance of the S&P Transatlantic 100 ESG Select Equal Weight Index and a cash component accruing interest. The index is dynamically adjusted to maintain a target volatility of 17%. Volatility is calculated as a simple average of the underlying index's volatility computed over 40 days.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Volatility Reference Index	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
Underlying Index: S&P Transatlantic 100 ESG Select Equal Weight Index												
S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% Index	Total Return	17%	150%	ESTR *	Average	Daily	Selected Underlying Index	2 days	40 days	40 days	Daily	27-Feb-23
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPTEERET											

(\*) EONIA was used prior to 10/1/2019

S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Daily Risk Control 17% Index

Developed Market Indices

S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Daily Risk Control 17% Index Index measures the performance of the S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Index and a cash component accruing interest. The index is dynamically adjusted to maintain a target volatility of 17%. Volatility is calculated as a simple average of the underlying index's volatility computed over 40 days.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Volatility Reference Index	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
Underlying Index: S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Index												
S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Daily Risk Control 17% Index	Total Return	17%	150%	ESTR *	Average	Daily	Selected Underlying Index	2 days	40 days	40 days	Daily	29-Jan-24
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPEJXRET											

(\*) EONIA was used prior to 10/1/2019

S&P Transatlantic 100 Equal Weight Daily Risk Control 17% Index

Developed Market Indices

S&P Transatlantic 100 Equal Weight Daily Risk Control 17% Index measures the performance of the S&P Transatlantic 100 Equal Weight Index and a cash component accruing interest. The index is dynamically adjusted to maintain a target volatility of 17%. Volatility is calculated as a simple average of the underlying index's volatility computed over 20 days.

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Volatility Reference Index	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
Underlying Index: S&P Transatlantic 100 Equal Weight Index												
S&P Transatlantic 100 Equal Weight Daily Risk Control 17% Index	Total Return	17%	150%	ESTR *	Average	Daily	Selected Underlying Index	2 days	20 days	20 days	Daily	25-Mar-24
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPTT17ET											

(\*) EONIA - .085 was used prior to 10/1/2019

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR+.13088 or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR+.13088 or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR+.13088 or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR+.13088 or Euribor	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPTR18UN (USD)   SPTR18EN (EUR)							Excess Return: SPTR18UE (USD)   SPTR18EE (EUR)			

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	21-May-12
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	21-May-12
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	21-May-12
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	21-May-12
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPB18RUN (USD)   SPB18REN (EUR)							Excess Return: SPB18RUE (USD)   SPB18REE (EUR)			

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

S&P BRICT Risk Control Indices

Emerging Market Indices

The S&P BRICT Risk Control Indices represent portfolios consisting of the S&P BRICT 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
Underlying Index: S&P BRICT Net Total Return: SPBRCTUN (USD)   SPBRCTEN (EUR)   SPBRCTSN (SEK)											
S&P BRICT Daily Risk Control 10% Index	Net Total Return	10%	150%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	15-Nov-10
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPBR10UN (USD)   SPBR10EN (EUR)   SPBR10SN (SEK)							Excess Return: SPBR10UE (USD)   SPBR10EE (EUR)   SPBR10SE (SEK)			
S&P BRICT Daily Risk Control 15% Index	Net Total Return	15%	150%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	15-Nov-10
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPBR15UN (USD)   SPBR15EN (EUR)   SPBR15SN (SEK)							Excess Return: SPBR15UE (USD)   SPBR15EE (EUR)   SPBR15SE (SEK)			
S&P BRICT Daily Risk Control 18% Index	Net Total Return	18%	150%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	15-Nov-10
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPBR18UN (USD)   SPBR18EN (EUR)   SPBR18SN (SEK)							Excess Return: SPBR18UE (USD)   SPBR18EE (EUR)   SPBR18SE (SEK)			

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> Tickers:		Net Total Return: SPTRL18N (USD)					Excess Return: SPTRL18E (USD)			

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021



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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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 TIIE	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-18
	BLOOMBERG <sup>SM</sup> 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 TIIE	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-18
	BLOOMBERG <sup>SM</sup> 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 TIIE	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-18
	BLOOMBERG <sup>SM</sup> 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 TIIE	Exponentially weighted	Daily	2 days	94%	97%	Daily	23-Aug-18
	BLOOMBERG <sup>SM</sup> 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	16-Sep-09
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPSEA18N (USD)   SPSE18SN (SEK) Excess Return: SPSEA18E (USD)   SPSE18SE (SEK)										

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

## Emerging Market Indices

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	22-Feb-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	22-Feb-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	22-Feb-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	22-Feb-11
	BLOOMBERG <sup>SM</sup> Tickers:			Net Total Return: SPAF18UN (USD)   SPAF18EN (EUR)				Excess Return: SPAF18UE (USD)   SPAF18EE (EUR)			
(***) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021											

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR +.13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	14-Jun-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	14-Jun-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	14-Jun-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	9-Apr-12
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPAA20SN (SEK) Excess Return: SPAA20SE (SEK)										

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR +.13088, Euribor, or BBA LIBOR***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	11-Aug-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088, Euribor, or BBA LIBOR***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	11-Aug-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088, Euribor, or BBA LIBOR***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	11-Aug-11
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPN18UN (USD)   SPN18EN (EUR)   SPN18GN (GBP) Excess Return: SPN18UE (USD)   SPN18EE (EUR)   SPN18GE (GBP)										

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR +.13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Jul-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Jul-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Jul-11
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPEA18UN (USD)   SPEA18EN (EUR)   SPEA18SN (SEK)							Excess Return: SPEA18UE (USD)   SPEA18EE (EUR)   SPEA18SE (SEK)			

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

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 Rebalancing 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	19-Feb-15
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: DJBGI5P (USD) Excess Return: DJBGI5E (USD)										
Dow Jones Brookfield Global Infrastructure Daily Risk Control 10%	Price Return	10%	150%	SOFR + .02963*	Exponentially weighted	Daily	2 days	94%	97%	Daily	19-Feb-15
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: DJBGI10P (USD) Excess Return: DJBGI10E (USD)										
Dow Jones Brookfield Global Infrastructure Daily Risk Control 15%	Price Return	15%	150%	SOFR + .02963*	Exponentially weighted	Daily	2 day	94%	97%	Daily	19-Feb-15
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: DJBGI15P (USD) Excess Return: DJBGI15E (USD)										

(\*) Overnight USD LIBOR was used prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPAT15UN (USD)   SPAT15EN (EUR)   SPAT15SN (SEK)							Excess Return: SPAT15UE (USD)   SPAT15EE (EUR)   SPAT15SE (SEK)			

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021



# 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
Underlying Index: S&P Emerging Market Intrastructure Index Net Total Return: SPGEIFDN (USD)   SPGEIFEN (EUR)											
S&P Emerging Market Infrastructure Daily Risk Control 10% Index	Net Total Return	10%	150%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	25-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	25-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	25-Sep-09
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPGE20UN (USD)   SPGE20EN (EUR) Excess Return: SPGE20UE (USD)   SPGE20EE (EUR)										

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .02963** or ESTR*	Maximum (20 day, 40 day) moving average	Daily	2 days	20 days	40 days	Daily	13-Jan-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .02963** or ESTR*	Maximum (20 day, 40 day) moving average	Daily	2 days	20 days	40 days	Daily	13-Jan-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .02963** or ESTR*	Maximum (20 day, 40 day) moving average	Daily	2 days	20 days	40 days	Daily	13-Jan-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .02963** or ESTR*	Maximum (20 day, 40 day) moving average	Daily	2 days	20 days	40 days	Daily	13-Jan-10
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPGC15UN (USD)   SPGC15EN (EUR) Excess Return: SPGC15UE (USD)   SPGC15EE (EUR)										

(\*) EURO LIBOR interest rate used prior to November 22, 2021.  
(\*\*) Overnight USD LIBOR was used prior to December 20, 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Sep-09
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	17-Nov-08
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088 or Euribor***	Exponentially weighted	Weekly	2 days	94%	97%	Daily	25-Sep-09
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPGT15UN (USD)   SPGT15EN (EUR) Excess Return: SPGT15UE (USD)   SPGT15EE (EUR)										

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Weekly	2 days	94% Decay Factor	97% Decay Factor	Daily	22-Feb-10
	BLOOMBERG <sup>SM</sup> Tickers:		Net Total Return: SPGN15UN (USD)   SPGN15EN (EUR)   SPGN15SN (SEK)					Excess Return: SPGN15UE (USD)   SPGN15EE (EUR)   SPGN15SE (SEK)			

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

# 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG <sup>SM</sup> 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%	SOFR + .13088, Euribor, or Stibor***	Exponentially weighted	Daily	2 days	94%	97%	Daily	28-Sep-11
	BLOOMBERG <sup>SM</sup> Tickers: Net Total Return: SPLI18UN (USD)   SPLI18EN (EUR)   SPLI18SN (SEK) Excess Return: SPLI18UE (USD)   SPLI18EE (EUR)   SPLI18SE (SEK)										

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
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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%	SOFR +.13088 or Stibor***	Decay	Daily	2 days	94%	97%	Daily	21-Jun-13
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088 or Stibor***	Decay	Daily	2 days	94%	97%	Daily	21-Jun-13
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: SPBUY8UT (USD)   SPBUY8ST (SEK) Excess Return: SPBUY8UE (USD)   SPBUY8SE (SEK)										

(\*\*\*) Rolling 3-month USD LIBOR was used instead of SOFR +.13088 prior to December 20, 2021

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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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%	SOFR +.13088***	Decay	Daily	2 days	94%	97%	Daily	20-Jun-13
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088***	Decay	Daily	2 days	94%	97%	Daily	20-Jun-13
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088***	Decay	Daily	2 days	94%	97%	Daily	20-Jun-13
	BLOOMBERG <sup>SM</sup> 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%	SOFR +.13088***	Decay	Daily	2 days	94%	97%	Daily	20-Jun-13
	BLOOMBERG <sup>SM</sup> Tickers: Total Return: DJUSR15T (USD) Excess Return: DJUSR15E (USD)										

(\*\*\*) Rolling 3-month USD LIBOR was used prior to December 20, 2021

S&P Global 1200 Dividend Stability Low Volatility Daily Risk Control Indices

Global Thematic Indices

The index builds on the S&P Global 1200 Dividend Stability Low Volatility Index methodology by overlying mathematical algorithms that maintain index risk profiles at specific volatility targets. The indices dynamically Rebalancing exposure to the S&P Global 1200 Dividend Stability Low Volatility 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch 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	94%	97%	Daily	21-Jun-17
	BLOOMBERG <sup>SM</sup> Tickers: Price Return: SPDVP1EP Excess Return: SPDVP1EE										

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



## Commodities Indices

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> Tickers: Total Return: SPGS12UT (USD)   SPGS12ET (EUR) Excess Return: SPGS12UP (USD)   SPGS12EP (EUR)										

## 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> 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 <sup>SM</sup> Tickers:			Total Return: SPDY12UT (USD)   SPDY12ET (EUR)				Excess Return: SPDY12UP (USD)   SPDY12EP (EUR)			

## 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 Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Launch Date
<b>Underlying Index:</b> S&P GSCI Dynamic Roll Alpha Light Energy: SPDYALEP (USD)											
<b>S&amp;P GSCI Dynamic Roll Alpha Light Energy Daily Risk Control 3% Index</b>	Total Return	3%	150%	N/A	Exponentially weighted	Daily	2 days	94%	97%	Daily	30-Apr-13
	BLOOMBERG <sup>SM</sup> Tickers:		Total Return: SPDALE3T (USD)				Excess Return: SPDALE3E (USD)				

## Deduction Indices

Index Name	Underlying Risk Index	Risk Control Level	Maximum Leverage	Interest Rate	Volatility Calculation	Return Frequency for Volatility	Lag to Rebalancing Date	Decay Factor Short-Term Volatility	Decay Factor Long-Term Volatility	Rebalancing Frequency	Deduction	Launch Date
Underlying Index: S&P Global 100 ( C ): SPG100												
S&P Global 100 PR 5% Daily Risk Control 0.5% Deduction Index (USD) ER	Price Return	5%	150%	Federal Funds	Exponentially weighted	Daily	3 days	87.05%	99.725%	Daily	0.5% per annum	18-Sep-23
	BLOOMBERG <sup>SM</sup> Tickers: Excess Return: SPGLR5TE											
S&P Global 100 PR 5% Daily Risk Control Index (USD) ER	Price Return	5%	150%	Federal Funds	Exponentially weighted	Daily	3 days	87.05%	99.725%	Daily	None	18-Sep-23
	BLOOMBERG <sup>SM</sup> Tickers: Excess Return: SPGLRC5E											

## 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.

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### Decimal Places Rounding

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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.

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### Decimal Places Rounding

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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.

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### Decimal Places Rounding

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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.

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### Decimal Places Rounding

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Rounded to 2 decimal places for entire history to current.

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## Disclaimer

### Performance Disclosure/Back-Tested Data

Where applicable, S&P Dow Jones Indices and its index-related affiliates (“S&P DJI”) defines various dates to assist our clients by providing transparency. The First Value Date is the first day for which there is a calculated value (either live or back-tested) for a given index. The Base Date is the date at which the index is set to a fixed value for calculation purposes. The Launch Date designates the date when the values of an index are first considered live: index values provided for any date or time period prior to the index’s Launch Date are considered back-tested. S&P DJI defines the Launch Date as the date by which the values of an index are known to have been released to the public, for example via the company’s public website or its data feed to external parties. 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However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Also, the treatment of corporate actions in back-tested performance may differ from treatment for live indices due to limitations in replicating index management decisions. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results. Typically, when S&P DJI creates back-tested index data, S&P DJI uses actual historical constituent-level data (e.g., historical price, market capitalization, and corporate action data) in its calculations. As ESG investing is still in early stages of development, certain datapoints used to calculate certain ESG indices may not be available for the entire desired period of back-tested history. The same data availability issue could be true for other indices as well. In cases when actual data is not available for all relevant historical periods, S&P DJI may employ a process of using “Backward Data Assumption” (or pulling back) of ESG data for the calculation of back-tested historical performance. “Backward Data Assumption” is a process that applies the earliest actual live data point available for an index constituent company to all prior historical instances in the index performance. For example, Backward Data Assumption inherently assumes that companies currently not involved in a specific business activity (also known as “product involvement”) were never involved historically and similarly also assumes that companies currently involved in a specific business activity were involved historically too. The Backward Data Assumption allows the hypothetical back-test to be extended over more historical years than would be feasible using only actual data. For more information on “Backward Data Assumption” please refer to the FAQ. The methodology and factsheets of any index that employs backward assumption in the back-tested history will explicitly state so. The methodology will include an Appendix with a table setting forth the specific data points and relevant time period for which backward projected data was used. Index returns shown do not represent the results of actual trading of investable assets/securities. S&P DJI maintains the index and calculates the index levels and performance shown or discussed but does not manage any assets. Index returns do not reflect payment of any sales charges or fees an investor may pay to purchase the securities underlying the Index or investment funds that are intended to track the performance of the Index. The imposition of these fees and charges would cause actual and back-tested performance of the securities/fund to be lower than the Index performance shown. As a simple example, if an index returned 10% on a US \$100,000 investment for a 12-month period (or US \$10,000) and an actual asset-based fee of 1.5% was imposed at the end of the period on the investment plus accrued interest (or US \$1,650), the net return would be 8.35% (or US \$8,350) for the year. Over a three-year period, an annual 1.5% fee taken at year end with an assumed 10% return per year would result in a cumulative gross return of 33.10%, a total fee of US \$5,375, and a cumulative net return of 27.2% (or US \$27,200).

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