

S&P Dow Jones Indices Launches S&P Riskcasting Index Series

New indices use advanced artificial intelligence technology from Bramham Gardens to adjust equity and fixed income positions in response to market signals

NEW YORK, April 17, 2020: S&P Dow Jones Indices (“S&P DJI”), the world’s leading index provider, today announced the launch of the new S&P Riskcasting Index Series. Utilizing the power of artificial intelligence technology from Bramham Gardens, the new indices automatically adjust equity and fixed income positions as historical behavior-based market signals indicate potentially favorable or less favorable conditions for stocks.

The Riskcasting Strategy

The index series is based on a strategy called Riskcasting, which seeks to maximize exposure to the most favorable asset classes at a given time. The goal of Riskcasting is to determine when is the most favorable time to allocate to equities vs. when it is time to allocate more weighting towards bonds.

Bramham Gardens, a Paris-based firm specializing in artificial intelligence-driven investment strategies, creates a daily signal from derivatives tied to the S&P 500, which the index uses to gain insight into historical investor sentiment and perspective on market conditions.

The daily Riskcasting Signal is used to form one of three simple market views: positive, negative or neutral. The index then adjusts its allocation in the relevant S&P equity index and the S&P 10-Year U.S. Treasury Note Futures Index accordingly.

“Technology is a critical focus for S&P Global as next-generation tools such as artificial intelligence, machine learning and other innovations continue to impact financial markets,” said Peter Roffman, Managing Director and Global Head of Innovation and Strategy for S&P Dow Jones Indices. “The S&P Riskcasting Index Series embodies creative use of such technologies.”

“We are delighted to work with S&P Dow Jones Indices to serve the risk-minded investor,” said Dr. Arnaud de Servigny, Chief Executive Officer of Bramham Gardens. “The Riskcasting series aims to offer a smooth investment journey for pension plans, insurance companies and wealth-preservation investors, particularly during times of high volatility.”

At launch, the S&P Riskcasting Index Series includes the follow six indices:

- The S&P 500 Riskcasting Index
- The S&P 500 Riskcasting Lower Volatility Index
- The S&P 500 Riskcasting Daily RC 10% Index
- The S&P 500 Riskcasting Daily RC 5% Index
- The S&P 500 Low Volatility Riskcasting Daily RC 10% Index
- The S&P 500 Low Volatility Riskcasting Daily RC 5% Index

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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