

**S&P Dow Jones Indices
Decrement & Increment Indices
*Parameters***

July 2024

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Introduction

Index Representation

S&P DJI Decrement Indices. The decrement indices measure the performance of a strategy tracking a given S&P DJI index from which a pre-determined quantity of index value is deducted periodically. The value deducted may be expressed as a percentage of index level or as a pre-determined quantity of index points.

S&P DJI Increment Indices. The increment indices measure the performance of a strategy tracking a given S&P DJI index from which a pre-determined quantity of index value is increased periodically. The value increased may be expressed as a percentage of index level or as a pre-determined quantity of index points.

Index Behavior

S&P DJI Decrement Indices. Because decrement indices deduct index value, they systematically underperform their parent indices. Therefore, decrement indices are not intended to be used as the basis of index funds or other financial products that aim solely to replicate the performance of an index. Decrements that deduct index points have different characteristics than decrements that deduct a fixed percentage of index value. As a percentage of index level, index points decrements are not constant through time. For example, a 50-point index decrement from an index level of 1000 corresponds to 5% of index value, while a 50-point index decrement from an index level of 500 corresponds to 10% of index value.

S&P DJI Increment Indices. Because increment indices increase index value, they systematically outperform their parent indices. Therefore, increment indices are not intended to be used as the basis of index funds or other financial products that aim solely to replicate the performance of an index. Increments that increase index points have different characteristics than increments that increase a fixed percentage of index value. As a percentage of index level, index points increments are not constant through time. For example, a 50-point index increment from an index level of 1000 corresponds to 5% of index value, while a 50-point index increment from an index level of 500 corresponds to 10% of index value.

First Value Date (FVD)

The FVD is the first day for which there is a calculated value, back-tested or live, for a given index. If the FVD is the same as the Launch Date, there is no back-tested history for the index.

Base Value and Base Value Date

A hypothetical date in which the index was set at 100, 1000, or some other rounded number for calculation purposes.

Launch Date

The first-time data is accessible by the public (e.g., available in a file on EDX). It is also the day of the first live value. For Dow Jones indices launched prior to 7/2/2012, the launch date (i.e., the start of live vs. back-tested data) corresponds to DJI's legacy term "Date of Introduction," which was defined as the date at which an index was moved from development to production servers.

S&P Percentage Decrement Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P 500 3% Decrement Index	S&P 500	PR TR NTR	SPXDUP SPXDUT SPXDUN	Standard Fee Subtracted from Return	3%	01/28/2019
S&P France LargeMidCap Equal Weight 5% Decrement Index	S&P France LargeMidCap Equal Weight	PR TR NTR	SPFXEDUP SPFXEDUT SPFXEDUN	Standard Fee Subtracted from Return	5%	01/28/2019
S&P Europe 350 Equal Weight 5% Decrement Index	S&P Europe 350 Equal Weight	PR TR NTR	SP35EDUP SP35EDUT SP35EDUN	Standard Fee Subtracted from Return	5%	01/28/2019
S&P Euro 75 Equal Weight 5% Decrement Index	S&P Euro 75 Equal Weight	PR TR NTR	SPELEDUP SPELEDUT SPELEDUN	Standard Fee Subtracted from Return	5%	01/28/2019
S&P Italy LargeMidCap 5% Decrement Index	S&P Italy LargeMidCap	PR TR NTR	SPITXDUP SPITXDUT SPITXDUN	Standard Fee Subtracted from Return	5%	01/28/2019
S&P Euro 50 Equal Weight 3.5% Decrement Index	S&P Euro 50 Equal Weight	PR TR NTR	SPE5EDEP SPE5EDEN SPE5EDET	Standard Fee Subtracted from Return	3.5%	05/06/2019
S&P Spain LargeMidCap 5% Decrement Index	S&P Spain LargeMidCap	PR TR NTR	SPESXDUP SPESXDUT SPESXDUN	Standard Fee Subtracted from Return	5%	01/28/2019
S&P 500 2% Decrement Index	S&P 500	TR	SPX2DUT	Standard Fee Reduction	2%	05/24/2019
S&P 500 Smallest 200 Equal Weight 4% Decrement Index	S&P 500 Smallest 200 Equal Weight Index	TR NTR	SPS2EDUT SPS2EDUN	Standard Fee Subtracted from Return	4%	07/29/2019
S&P EuroUSA 50 ESG Select Equal Weight 5% Decrement Index	S&P EuroUSA 50 ESG Select Equal Weight Index	NTR	SPT5EDEN	Standard Fee Subtracted from Return	5%	08/26/2019
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 5% Decrement Index	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index	NTR	SPCEEDEN	Standard Fee Subtracted from Return	5%	09/30/2019
S&P 500/S&P SmallCap 600 130/30 0.30% Decrement Index	Long: S&P 500 Short: S&P SmallCap 600	PR TR NTR	SPLS3DUP SPLS3DUT SPLS3DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P SmallCap 600/S&P 500 130/30 0.30% Decrement Index	Long: S&P SmallCap 600 Short: S&P 500	PR TR NTR	SPSL3DUP SPSL3DUT SPSL3DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P 500/S&P SmallCap 600 150/50 0.40% Decrement Index	Long: S&P 500 Short: S&P SmallCap 600	PR TR NTR	SPLS5DUP SPLS5DUT SPLS5DUN	Standard Fee Subtracted from Return	0.40%	10/21/2019
S&P SmallCap 600/S&P 500 150/50 0.40% Decrement Index	Long: S&P SmallCap 600 Short: S&P 500	PR TR NTR	SPSL5DUP SPSL5DUT SPSL5DUN	Standard Fee Subtracted from Return	0.40%	10/21/2019
S&P 500 150/50 Quality 0.30% Decrement Index	Long: S&P 500 Quality Short: S&P 500 Quality - Lowest Quintile	PR TR NTR	SPXQ5DUP SPXQ5DUT SPXQ5DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P 500 150/50 Inverse-Quality 0.30% Decrement Index	Long: S&P 500 Quality - Lowest Quintile Short: S&P 500 Quality	PR TR NTR	SPXL5DUP SPXL5DUT SPXL5DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P 500 130/30 Quality 0.30% Decrement Index	Long: S&P 500 Quality Short: S&P 500 Quality - Lowest Quintile	PR TR NTR	SPXQ3DUP SPXQ3DUT SPXQ3DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P 500 130/30 Inverse-Quality 0.30% Decrement Index	Long: S&P 500 Quality - Lowest Quintile Short: S&P 500 Quality	PR TR NTR	SPXL3DUP SPXL3DUT SPXL3DUN	Standard Fee Subtracted from Return	0.30%	10/21/2019
S&P Balanced Global Bond and Equity Futures 0.4% Decrement Index	S&P Balanced Global Bond and Equity Futures Index	ER	SPBGBEF	Standard Fee Subtracted from Return	0.4%	01/23/2020
S&P 500 NTR 10% Dynamic Rebalancing Risk Control 2% Decrement Index (EUR)	S&P 500 NTR Dynamic Rebalancing Risk Control 10% Index (EUR)	TR ER	SPXR1DET SPXR1DEE	Standard Fee Subtracted from Return	2%	02/19/2020
S&P Kensho New Economies Sector Rotator Daily RC2 5% - 0.85% Decrement Index (USD)	S&P Kensho New Economies Sector Rotator Daily RC2 5% Index	TR ER	KNESRDT5 KNESRDE5	Standard Fee Subtracted from Return	0.85%	03/23/2020
S&P Kensho New Economies Sector Rotator Daily RC2 7% - 0.85% Decrement Index (USD)	S&P Kensho New Economies Sector Rotator Daily RC2 7% Index	TR ER	KNESRDT7 KNESRDE7	Standard Fee Subtracted from Return	0.85%	03/23/2020
S&P Eurozone 30 ESG-Momentum Select Equal Weight 4% Decrement Index (EUR) TR	S&P Eurozone 30 ESG-Momentum Select Equal Weight Index (EUR)	TR	SPE3E4ET	Standard Fee Subtracted from Return	4.00%	05/18/2020
S&P/TSX 60 2% Decrement Index (CAD)	S&P/TSX 60	TR NTR	SPTSD2CT SPTSD2CN	Standard Fee Subtracted from Return	2.00%	06/22/2020
S&P/TSX 60 3% Decrement Index (CAD)	S&P/TSX 60	TR NTR	SPTSD3CT SPTSD3CN	Standard Fee Subtracted from Return	3.00%	06/22/2020
S&P Global Water 3.5% Decrement Index	S&P Global Water	PR TR NTR	SPGWDEP SPGWDET SPGWDEN	Standard Fee Subtracted from Return	3.50%	10/05/2020

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P U.S. Multi-Asset Riskcasting 4% Target Volatility with 0.50% Decrement Index (USD)	S&P U.S. Multi-Asset Riskcasting Index (USD)	TR ER	SPUMR4DT SPUMR4DE	Standard Fee Subtracted from Return	0.50%	10/12/2020
S&P 500 Futures KRW Hedged (Fed Funds) 2% Decrement Index	S&P 500 Futures KRW Hedged (Fed Funds) (3PM KST Rate) Index ¹	TR	SPXFKDT	Standard Fee Subtracted from Return	2.00%	12/21/2020
S&P 500 Futures (Fed Funds) 3% Decrement Index (USD) TR	S&P 500 Futures (Fed Funds) Index	TR	SPXF3DT	Standard Fee Subtracted from Return	3.00%	04/26/2021
S&P EuroUSA 50 Low Carbon ESG Select Equal Weight 5% Decrement Index (EUR) NTR	S&P EuroUSA 50 Low Carbon ESG Select Equal Weight Index (EUR)	NTR	SPEUDPEN	Standard Fee Subtracted from Return	5.00%	02/01/2021
S&P 500 Futures (Fed Funds) 2% Decrement Index (USD) TR	S&P 500 Futures (Fed Funds) Index	TR	SPXF2DT	Standard Fee Subtracted from Return	2.00%	04/26/2021
S&P Global Clean Energy 3.5% Decrement Index	S&P Global Clean Energy	PR TR NTR	SPGCEDEP SPGCEDET SPGCEDEN	Standard Fee Subtracted from Return	3.50%	03/05/2021
S&P Global Luxury 5% Decrement Index (EUR)	S&P Global Luxury	TR NTR	SPGL5DET SPGL5DEN	Standard Fee Subtracted from Return	5.00%	04/05/2021
S&P Global Luxury 5% Decrement Index (USD)	S&P Global Luxury	TR NTR	SPGL5DUT SPGL5DUN	Standard Fee Subtracted from Return	5.00%	04/05/2021
S&P/ASX 200 4.5% Decrement Index (AUD)	S&P/ASX 200	TR NTR	SPAX2FAT SPAX2FAN	Standard Fee Subtracted from Return	4.50%	05/03/2021
S&P/ASX 200 Futures (AONIA) 4.5% Decrement Index (AUD) TR	S&P/ASX 200 Futures Index	TR	SPA2FADT	Standard Fee Subtracted from Return	4.50%	12/20/2021
S&P EuroUSAJapan 100 ESG Select Equal Weight 5% Decrement Index (EUR) NTR	S&P EuroUSAJapan 100 ESG Select Equal Weight Index	NTR	SPEUJDEN	Standard Fee Subtracted from Return	5.00%	05/10/2021
S&P Eurozone 50 ESG Select Equal Weight 5% Decrement Index (EUR) NTR	S&P Eurozone 50 ESG Select Equal Weight Index	NTR	SPE5EEDN	Standard Fee Subtracted from Return	5.00%	05/10/2021
S&P Eurozone 50 Environmental Select Equal Weight 5% Decrement Index (EUR) NTR	S&P Eurozone 50 Environmental Select Equal Weight Index	NTR	SPEENDEN	Standard Fee Subtracted from Return	5.00%	05/31/2021
S&P Global ESG Equity & Green Bond Balanced 5% Decrement Index (USD) TR	S&P Global ESG Equity & Green Bond Balanced Index	TR	SPGESDUT	Standard Fee Subtracted from Return	5.00%	06/07/2021

¹ Prior to August 14, 2020, the Fixing of Front-month Forward Contracts were captured at 4:00 PM London Time

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P Global ESG Equity & Green Bond Balanced 5% Decrement Index (EUR) TR	S&P Global ESG Equity & Green Bond Balanced Index	TR	SPGESDET	Standard Fee Subtracted from Return	5.00%	06/07/2021
S&P Global ESG Equity & Green Bond Balanced 5% Decrement Index (USD) NTR	S&P Global ESG Equity & Green Bond Balanced Index	NTR	SPGESDUN	Standard Fee Subtracted from Return	5.00%	07/15/2021
S&P Global ESG Equity & Green Bond Balanced 5% Decrement Index (EUR) NTR	S&P Global ESG Equity & Green Bond Balanced Index	NTR	SPGESDEN	Standard Fee Subtracted from Return	5.00%	07/15/2021
S&P Developed 100 Gender Equality & Inclusion Equal Weight 3.5% Decrement Index (EUR) NTR	S&P Developed 100 Gender Equality & Inclusion Equal Weight Index (EUR)	NTR	SPDHGDEN	Standard Fee Subtracted from Return	3.50%	08/02/2021
S&P NextGenerationEU Recovery Equity 5% Decrement Index (EUR)	S&P NextGenerationEU Recovery Equity Index (EUR)	TR NTR	SPNGF5ET SPNGF5EN	Standard Fee Subtracted from Return	5.00%	09/06/2021
S&P China A 300 3.5% Decrement Index (EUR)	S&P China A 300 Index (EUR)	TR NTR	SPC3DFET SPC3DFEN	Standard Fee Subtracted from Return	3.50%	10/11/2021
S&P 500 Sector Rotator 5% Daily RC2 (SOFR) 0.5% Decrement Index (USD)	S&P 500 Sector Rotator Daily RC2 5% Index (SOFR) (USD)	TR ER	SPXRSF5T SPXRSF5E	Standard Fee Subtracted from Return	0.50%	10/20/2021
S&P EuroUSAJapan 100 Net Zero 2050 Climate Transition Select 5% Decrement Index (EUR) NTR	S&P EuroUSAJapan 100 Net Zero 2050 Climate Transition Select Index	NTR	SPEJCFEN	Standard Fee Subtracted from Return	4.50%	10/11/2021
S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select 5% Decrement Index (EUR) NTR	S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Index	NTR	SPEJPFEN	Standard Fee Subtracted from Return	5.00%	10/11/2021
S&P Eurozone 50 Net Zero 2050 Climate Transition Select 5% Decrement Index (EUR) NTR	S&P Eurozone 50 Net Zero 2050 Climate Transition Select Index	NTR	SPEZCFEN	Standard Fee Subtracted from Return	5.00%	10/11/2021
S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select 5% Decrement Index (EUR) NTR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select Index	NTR	SPEZPFEN	Standard Fee Subtracted from Return	5.00%	10/11/2021
S&P France 20 Net Zero 2050 Climate Transition Select 5% Decrement Index (EUR) NTR	S&P France 20 Net Zero 2050 Climate Transition Select Index	NTR	SPFRCFEN	Standard Fee Subtracted from Return	5.00%	10/11/2021
S&P France 20 Net Zero 2050 Paris-Aligned Select 5% Decrement Index (EUR) NTR	S&P France 20 Net Zero 2050 Paris-Aligned Select Index	NTR	SPFRPFEN	Standard Fee Subtracted from Return	5.00%	10/11/2021
S&P Eurozone 50 Net Zero 2050 Climate Transition ESG Select 5% Decrement Index (EUR) NTR	S&P Eurozone 50 Net Zero 2050 Climate Transition ESG Select Index	NTR	SPZXCDEN	Standard Fee Subtracted from Return	5.00%	11/22/2021
S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select 5% Decrement Index (EUR) NTR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select Index	NTR	SPZXPDEN	Standard Fee Subtracted from Return	5.00%	11/22/2021

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P 500 ESG 3% Decrement Index (USD) TR	S&P 500 ESG Index	TR	SPXESFUT	Standard Fee Subtracted from Return	3.00%	11/22/2021
S&P 500 ESG 3% Decrement Index (USD) NTR	S&P 500 ESG Index	NTR	SPXESFUN	Standard Fee Subtracted from Return	3.00%	11/22/2021
S&P Eurozone 50 Low Carbon & Water Intensity ESG Select Equal Weight 5% Decrement Index (EUR) NTR	S&P Eurozone 50 Low Carbon & Water Intensity ESG Select Equal Weight Index	NTR	SPE5LWDE	Standard Fee Subtracted from Return	5.00%	12/03/2021
S&P 500 Enhanced Beta 50 3% Decrement Index (USD) TR	S&P 500 Enhanced Beta 50 Index (USD) TR	TR	SP5EB5DT	Standard Fee Subtracted from Return	3.00%	12/03/2021
S&P Europe 350 Enhanced Beta 50 5% Decrement Index (EUR) TR	S&P Europe 350 Enhanced Beta 50 Index (EUR) TR	TR	SPE3E5DT	Standard Fee Subtracted from Return	5.00%	12/03/2021
S&P SmallCap 600 High Beta 100 2% Decrement Index (USD) TR	S&P SmallCap 600 High Beta 100 Index (USD) TR	TR	SP6EB1DT	Standard Fee Subtracted from Return	2.00%	12/20/2021
S&P Eurozone 50 Low Carbon & Water Intensity ESG Select Equal Weight 4% Decrement Index (EUR) NTR	S&P Eurozone 50 Low Carbon & Water Intensity ESG Select Equal Weight Index	NTR	SPELD4EN	Standard Fee Subtracted from Return	4.00%	12/20/2021
S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG 4% Decrement Index (EUR) NTR	S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG Index	NTR	SPEUPDEN	Standard Fee Subtracted from Return	4.00%	12/20/2021
S&P Kensho New Technology 5% Decrement Index (USD) NTR	S&P Kensho New Technology Index	NTR	KNTCHDEN	Standard Fee Subtracted from Return	5.00%	12/27/2021
S&P France 20 Low Carbon & Water Intensity ESG Select Equal Weight 4% Decrement Index (EUR) NTR	S&P France 20 Low Carbon & Water Intensity ESG Select Equal Weight Index	NTR	SPF2LFEN	Standard Fee Subtracted from Return	4.00%	01/07/2022
S&P EuroUSA 30 Natural Resources Efficient ESG Select Equal Weight 5% Decrement Index (EUR) NTR	S&P EuroUSA 30 Natural Resources Efficient ESG Select Equal Weight Index	NTR	SPUESDEN	Standard Fee Subtracted from Return	5.00%	01/10/2022
S&P Eurozone 30 Net Zero 2050 Climate Transition Pathway Select 5% Decrement Index (EUR) NTR	S&P Eurozone 30 Net Zero 2050 Climate Transition Pathway Select Index	NTR	SPECPFEN	Standard Fee Subtracted from Return	5.00%	01/24/2022
S&P Eurozone 30 Net Zero 2050 Paris-Aligned Transition Pathway Select 5% Decrement Index (EUR) NTR	S&P Eurozone 30 Net Zero 2050 Paris-Aligned Transition Pathway Select Index	NTR	SPEPPFEN	Standard Fee Subtracted from Return	5.00%	01/24/2022
DJIA Futures 2% Decrement Index (Fed Funds) (USD) TR	DJIA Futures Index (Fed Funds) (USD) TR	TR	DJIAF2DT	Standard Fee Subtracted from Return	2.00%	01/31/2022
DJIA Futures 3% Decrement Index (Fed Funds) (USD) TR	DJIA Futures Index (Fed Funds) (USD) TR	TR	DJIAF3DT	Standard Fee Subtracted from Return	3.00%	01/31/2022

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select 4% Decrement Index (EUR) NTR	S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Index	NTR	SPEJP4EN	Standard Fee Subtracted from Return	4.00%	01/31/2022
S&P Transatlantic 50 Net Zero 2050 Paris-Aligned Select 5% Decrement Index (EUR) NTR	S&P Transatlantic 50 Net Zero 2050 Paris-Aligned Select Index	NTR	SPTPPFEN	Standard Fee Subtracted from Return	5.00%	01/31/2022
S&P Transatlantic 50 Net Zero 2050 Climate Transition Select 5% Decrement Index (EUR) NTR	S&P Transatlantic 50 Net Zero 2050 Climate Transition Select Index	NTR	SPTCPFEN	Standard Fee Subtracted from Return	5.00%	01/31/2022
S&P Europe LargeMidCap Net Zero 2050 Paris-Aligned ESG 4% Decrement Index (EUR) NTR	S&P Europe LargeMidCap Net Zero 2050 Paris-Aligned ESG Index	NTR	SPEUPDEN	Standard Fee Subtracted from Return	4.00%	01/31/2022
S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select 4% Decrement Index (EUR) NTR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select Index	NTR	SPZXPEN	Standard Fee Subtracted from Return	4.00%	02/14/2022
S&P Transatlantic 100 Net Zero 2050 Paris-Aligned ESG Select 4% Decrement Index (EUR) NTR	S&P Transatlantic 100 Net Zero 2050 Paris-Aligned ESG Select Index	NTR	SPTPAFEN	Standard Fee Subtracted from Return	4.00%	02/14/2022
S&P U.S. Equity Momentum 40% VT 4% Decrement Index	S&P U.S. Equity Momentum 40% VT 4% Index	ER	SPUMP40	Standard Fee Subtracted from Return	4.00%	03/14/2022
S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG 5% Decrement Index (EUR) NTR	S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG Index	NTR	SPEPAFEN	Standard Fee Subtracted from Return	5.00%	03/21/2022
S&P Europe LargeMidCap Net Zero 2050 Paris-Aligned ESG 5% Decrement Index (EUR) NTR	S&P Europe LargeMidCap Net Zero 2050 Paris-Aligned ESG Index	NTR	SPEUPEEN	Standard Fee Subtracted from Return	5.00%	03/21/2022
S&P Eurozone 30 Equal Sector ESG Select Equal Weight 5% Decrement Index (EUR) NTR	S&P Eurozone 30 Equal Sector ESG Select Equal Weight Index	NTR	SPE3SDEN	Standard Fee Subtracted from Return	5.00%	03/21/2022
S&P Eurozone 50 Paris-Aligned Climate Select 3.75% Decrement Index (EUR) NTR	S&P Eurozone 50 Paris-Aligned Climate Select Index	NTR	SPEZPDEN	Standard Fee Subtracted from Return	3.75%	03/28/2022
S&P Eurozone 25 Low Carbon & Water Intensity ESG Select Plus Equal Weight 5% Decrement Index (EUR) NTR	S&P Eurozone 25 Low Carbon & Water Intensity ESG Select Plus Equal Weight Index	NTR	SPELWFEN	Standard Fee Subtracted from Return	5.00%	04/04/2022
S&P Eurozone 25 Low Carbon & Water Intensity ESG Select Plus Equal Weight 5% Decrement Index (USD) NTR	S&P Eurozone 25 Low Carbon & Water Intensity ESG Select Plus Equal Weight Index	NTR	SPELWFUN	Standard Fee Subtracted from Return	5.00%	04/04/2022
S&P Transatlantic 80 Low Carbon & Water Intensity ESG Select Equal Weight 4% Decrement Index (EUR) NTR	S&P Transatlantic 80 Low Carbon & Water Intensity ESG Select Equal Weight Index	NTR	SPTLF2EN	Standard Fee Subtracted from Return	4.00%	04/04/2022
S&P Transatlantic 80 Low Carbon & Water Intensity ESG Select Equal Weight 4% Decrement Index (USD) NTR	S&P Transatlantic 80 Low Carbon & Water Intensity ESG Select Equal Weight Index	NTR	SPTLF2UN	Standard Fee Subtracted from Return	4.00%	04/04/2022

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P Transatlantic 80 Low Carbon & Water Intensity ESG Select Equal Weight 5% Decrement Index (USD) NTR	S&P Transatlantic 80 Low Carbon & Water Intensity ESG Select Equal Weight Index	NTR	SPTLWFUN	Standard Fee Subtracted from Return	5.00%	04/04/2022
S&P France 40 Paris-Aligned Transition ESG 5% Decrement Index (EUR) NTR	S&P France 40 Paris-Aligned Transition ESG Index	NTR	SPFRPAB	Standard Fee Subtracted from Return	5.00%	05/30/2022
S&P 500 and Kensho Cyber Security Top 10 25% Capped 80/20 Blend 3% Decrement Index (USD) NTR	S&P 500 and Kensho Cyber Security Top 10 25% Capped 80/20 Blend Index (USD)	NTR	SPXKTFUN	Standard Fee Subtracted from Return	3.00%	05/31/2022
S&P 500 and Kensho Cyber Security Top 10 25% Capped 80/20 Blend 3.5% Decrement Index (USD) NTR	S&P 500 and Kensho Cyber Security Top 10 25% Capped 80/20 Blend Index (USD)	NTR	SPXKF2UN	Standard Fee Subtracted from Return	3.50%	06/27/2022
S&P 500 Sector Rotator 5% Daily RC2 0.5% Decrement Index (USD)	S&P 500 Sector Rotator Daily RC2 5% Index	TR ER	SPXRSS5E SPXRSS5T	Standard Fee Subtracted from Return	0.50%	06/06/2022
S&P EuroUSAJapan 60 ESG Select Equal Weight 5% Decrement Index (EUR) NTR	S&P EuroUSAJapan 60 ESG Select Equal Weight Index	NTR	SPEUJFEN	Standard Fee Subtracted from Return	5.00%	06/20/2022
S&P EuroUSAJapan 55/40/5 ESG Select Equal Weight 5% Decrement Index (EUR) NTR	S&P EuroUSAJapan 55/40/5 ESG Select Equal Weight Index	NTR	SPEUEDEN	Standard Fee Subtracted from Return	5.00%	06/20/2022
S&P 500 Futures 25% Defined Volatility 3% Decrement Index (USD) ER	S&P 500 Futures 25% Defined Volatility Index (USD) ER	ER	SPXFD25E	Nonstandard – refer to index methodology	3.00%	06/24/2022
S&P 500 Futures 30% Defined Volatility 3% Decrement Index (USD) ER	S&P 500 Futures 30% Defined Volatility Index (USD) ER	ER	SPXFD30E	Nonstandard – refer to index methodology	3.00%	06/24/2022
S&P 500 Futures 35% Defined Volatility 3% Decrement Index (USD) ER	S&P 500 Futures 35% Defined Volatility Index (USD) ER	ER	SPXFD35E	Nonstandard – refer to index methodology	3.00%	06/24/2022
S&P Core Eurozone 50 Paris-Aligned Transition ESG 5% Decrement Index (EUR) NTR	S&P Core Eurozone 50 Paris-Aligned Transition ESG Index	NTR	SPCEPAB	Standard Fee Subtracted from Return	5.00%	08/29/2022
S&P/TSX 60 Futures 3% Decrement Index (CORRA) (CAD) TR	S&P/TSX 60 Futures Index (CORRA) (CAD) TR	TR	SPT6FCDT	Standard Fee Subtracted from Return	3.00%	09/19/2022
S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select 4% Decrement Index (EUR) NTR	S&P Transatlantic 50 Net Zero 2050 Paris-Aligned Select Index	NTR	SPEZF4EN	Standard Fee Subtracted from Return	4.00%	09/26/2022
S&P Transatlantic 50 Net Zero 2050 Paris-Aligned Select 4% Decrement Index (EUR) NTR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select Index	NTR	SPTPF4EN	Standard Fee Subtracted from Return	4.00%	09/26/2022
S&P 500 Low Volatility 5% Daily Risk Control 1% Decrement Index (USD)	S&P 500 Low Volatility Daily Risk Control 5%	TR ER	SPLV5FUT SPLV5FUE	Standard Fee Subtracted from Return	1.00%	10/10/2022
S&P EuropeUSAJapan Ex-UK 50 Net Zero 2050 Paris-Aligned Select 5% Decrement Index (EUR) NTR	S&P EuropeUSAJapan Ex-UK 50 Net Zero 2050 Paris-Aligned Select Index	NTR	SPGPDFEN	Standard Fee Subtracted from Return	5.00%	10/17/2022

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P EuroUSAJapan 55/40/5 ESG Screened Select Equal Weight 5% Decrement Index EUR (NTR)	S&P Eurozone BMI Index, S&P United States BMI Index, or S&P Japan BNI Index	NTR	SPEJSFEN	Standard Fee Subtracted from Return	5.00%	01/16/2023
S&P EuroUSA 50 Net Zero 2050 Paris-Aligned Select 5% Decrement Index EUR (NTR)	S&P Eurozone LargeMidCap Index and United States LargeMidCap Index	NTR	SPES5DEN	Standard Fee Subtracted from Return	5.00%	01/16/2023
S&P Luxury Basket Series 1 5% Decrement Index (EUR) NTR	S&P Luxury Basket Series 1 Index (EUR)	NTR	SPSLFFEN	Standard Fee Subtracted from Return	5.00%	01/23/2023
S&P EuroUSA 50 ESG Screened Select Equal Weight 5% Decrement Index EUR (NTR)	S&P Eurozone BMI or S&P United States BMI Index	NTR	SPEUSFEN	Standard Fee Subtracted from Return	5.00%	01/23/2023
S&P Europe 50 ESG Screened Select Equal Weight (BEL, DEU, FRA, NLD) 5 % Decrement Index EUR (NTR)	S&P Eurozone BMI Index	NTR	SPEESFEN	Standard Fee Subtracted from Return	5.00%	01/23/2023
S&P EuroUSA 100 Net Zero 2050 Paris-Aligned Select 5% Decrement Index (EUR) NTR	S&P Eurozone LargeMidCap and United States LargeMidCap	NTR	SPUEPFEN	Standard Fee Subtracted from Return	5.00%	02/27/2023
S&P EuroUSAJapan Low Volatility Islamic 60 Equal Weight 5% Decrement Index (USD) NTR	S&P EuroUSAJapan Low Volatility Islamic 60 Equal Weight Index (USD) NTR	NTR	SPEUVFEN	Standard Fee Subtracted from Return	5.00%	02/27/2023
S&P EuroUSAJapan Low Volatility Islamic 60 Equal Weight 5% Decrement Index (EUR) NTR	S&P EuroUSAJapan Low Volatility Islamic 60 Equal Weight Index (EUR) NTR	NTR	SPEUVFEN	Standard Fee Subtracted from Return	5.00%	02/27/2023
S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select FMC Weighted 5% Decrement Index (EUR) NTR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select FMC Weighted Index	NTR	SPEPEFEN	Standard Fee Subtracted from Return	5.00%	06/05/2023
S&P Transatlantic 100 Net Zero 2050 Paris Aligned Select FMC Weighted 5% Decrement Index NTR	S&P Transatlantic 100 Net Zero 2050 Paris Aligned Select FMC Weighted Index	NTR	SPTPEFEN	Standard Fee Subtracted from Return	5.00%	06/05/2023
S&P Eurozone Automotive & Electric Vehicles 5% Decrement Index (EUR) NTR	S&P Eurozone Automotive & Electric Vehicles Index (EUR) NTR	NTR	SPEAEFEN	Standard Fee Subtracted from Return	5.00%	07/05/2023
S&P EuropeUSAJapan Ex-UK 100 ESG-Momentum Tilted Social-Score Equal Weight 5% Decrement Index (EUR) NTR	S&P EuropeUSAJapan Ex-UK 100 ESG-Momentum Tilted Social-Score Equal Weight (EUR) NTR	NTR	SPGSDFEN	Standard Fee Subtracted from Return	5.00%	08/07/2023
S&P Eurozone 50 Paris-Aligned Climate Select 3.75% Decrement Index (EUR) TR	S&P Eurozone 50 Paris-Aligned Climate Select Index (EUR) TR	TR	SPEZD1ET	Standard Fee Subtracted from Return	3.75%	08/28/2023
S&P Eurozone 50 Paris-Aligned Climate Select 5% Decrement Index (EUR) TR	S&P Eurozone 50 Paris-Aligned Climate Select Index (EUR) TR	TR	SPEZD2ET	Standard Fee Subtracted from Return	5.00%	08/28/2023
S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select FMC Weighted 5% Decrement Index (EUR) NTR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select FMC Weighted Index (EUR) NTR	NTR	SPEPSFEN	Standard Fee Subtracted from Return	5.00%	09/10/2023

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee	Launch Date
S&P Transatlantic 100 Net Zero 2050 Paris-Aligned ESG Select FMC Weighted 5% Decrement Index (EUR) NTR	S&P Transatlantic 100 Net Zero 2050 Paris-Aligned ESG Select FMC Weighted Index (EUR) NTR	NTR	SPTPSFEN	Standard Fee Subtracted from Return	5.00%	09/10/2023
S&P Kensho Artificial Intelligence Enablers & Adopters 5% Decrement Index (EUR) NTR	S&P Kensho Artificial Intelligence Enablers & Adopters Index (EUR) TR	NTR	KAIEADEN	Standard Fee Subtracted from Return	5.00%	09/25/2023
S&P Eurozone LargeMidCap 30 Temperature Alignment Equal Weight 5% Decrement Index (EUR) NTR	S&P Eurozone LargeMidCap 30 Temperature Alignment Equal Weight Index (EUR) NTR	NTR	SPEXTFEN	Standard Fee Subtracted from Return	5.00%	10/30/2023
S&P Transatlantic 50 SDG FMC Weighted 5% Decrement Index (EUR) NTR	S&P Transatlantic 50 SDG FMC Weighted Index (EUR) NTR	NTR	SPTRADEN	Standard Fee Subtracted from Return	5.00%	11/13/2023
S&P Europe & North America 80 Net Zero 2050 Paris-Aligned ESG Select FMC Weighted 5% Decrement Index (EUR) NTR	S&P Europe & North America 80 Net Zero 2050 Paris-Aligned ESG Select FMC Weighted Index (EUR) NTR	NTR	SPENPFEN	Standard Fee Subtracted from Return	5.00%	01/15/2024
S&P 500 Futures 35% Defined Volatility 5% Decrement Index (USD) ER	S&P 500 Futures 35% Defined Volatility Index (USD) ER	ER	SPXFD355	Nonstandard – refer to index methodology	5.00%	03/28/2024
S&P 500 Futures 35% Defined Volatility 6% Decrement Index (USD) ER	S&P 500 Futures 35% Defined Volatility Index (USD) ER	ER	SPXFD356	Nonstandard – refer to index methodology	6.00%	04/26/2024
S&P 500 Futures 35% Edge Volatility 6% Decrement Index (USD) ER	S&P 500 Futures Index ER	ER	SPXF3EV6	Nonstandard – refer to index methodology	6.00%	05/10/2024
S&P 500 Futures 40% Edge Volatility 6% Decrement Index (USD) ER	S&P 500 Futures Index ER	ER	SPXF4EV6	Nonstandard – refer to index methodology	6.00%	05/10/2024

S&P Fixed Point Decrement Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
S&P Euro 75 Equal Weight 50 Point Decrement Index	S&P Euro 75 Equal Weight	TR NTR	SPEEDPET SPEEDPEN	Fixed Index Point Subtracted from Return	50	N/A	922 1,005	12/31/1998	1,000	6/28/2019	959 959	8/5/2019	0.0521
S&P 500 Smallest 200 Equal Weight 40 Point Decrement Index	S&P 500 Smallest 200 Equal Weight Index	TR NTR	SPSEDPUT SPSEDPUN	Fixed Index Point Subtracted from Return	40	N/A	379 477	12/15/1989 12/31/1998	1,000	6/28/2019	1,007 1,007	7/29/2019	0.0397
S&P EuroUSA 50 ESG Select Equal Weight 50 Point Decrement Index	S&P EuroUSA 50 ESG Select Equal Weight Index	TR	SPT5EPET	Fixed Index Point Subtracted from Return	50	N/A	720	4/30/2010	720	4/30/2010	1,010	10/11/2019	0.0495
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index	TR	SPCEEPET	Fixed Index Point Subtracted from Return	50	N/A	885	4/30/2010	885	4/30/2010	1,008	10/11/2019	0.0496
S&P Eurozone Equal Sector 50 50-Point Decrement Index (EUR)	S&P Eurozone Equal Sector 50 Index (EUR)	TR	SPEUSPET	Fixed Index Point Subtracted from Return	50	N/A	923	3/17/2006	1,000	1/2/2007	912	2/7/2020	0.0548
S&P Eurozone 30 ESG-Momentum Select Equal Weight 50-Point Decrement Index (EUR) TR	S&P Eurozone 30 ESG-Momentum Select Equal Weight Index (EUR)	TR	SPE3EDET	Fixed Index Point Subtracted from Return	50	N/A	897	4/29/2011	1,000	10/1/2019	1,037	2/3/2020	0.0482
S&P Eurozone 30 ESG-Momentum Equal Weight 50-Point Decrement Index (EUR) TR	S&P Eurozone 30 ESG-Momentum Equal Weight Index (EUR)	TR	SPEE2DET	Fixed Index Point Subtracted from Return	50	N/A	960	4/29/2011	1,000	1/2/2020	852	8/3/2020	0.0587
S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight 50-Point Decrement Index (EUR)	S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Index (EUR)	TR	SPTEMDET	Fixed Index Point Subtracted from Return	50	N/A	683	4/29/2011	1,000	1/2/2020	963	11/30/2020	0.0519
S&P Eurozone Equal Sector Weight 50 50-Point Decrement Index (EUR) TR	S&P Eurozone Equal Sector Weight 50 Index (EUR) TR	TR	SPEUSPET	Fixed Index Point Subtracted from Return	50	N/A	923	3/17/2006	1,000	1/2/2007	901	4/30/2021	0.0555
S&P France 60 Equal Weight 50 Point Decrement Index (EUR)	S&P France 60 Equal Weight Index (EUR)	TR	SP60EDET	Fixed Index Point Subtracted from Return	50	N/A	970	9/15/2006	1,000	3/31/2015	1,065	2/7/2020	0.0469
S&P France 60 ESG Equal Weight 50 Point Decrement Index (EUR)	S&P France 60 ESG Equal Weight Index (EUR)	TR	SPESEDET	Fixed Index Point Subtracted from Return	50	N/A	745	6/18/2010	1,000	1/2/2018	969	2/7/2020	0.0516

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
S&P Eurozone 100 Equal Weight 50 Point Decrement Index (EUR)	S&P Eurozone 100 Equal Weight Index (EUR)	TR	SPEZEPET	Fixed Index Point Subtracted from Return	50	N/A	1,107	9/15/2006	1,000	3/31/2015	958	2/7/2020	0.0522
S&P Eurozone 100 50-Point Decrement Index (EUR)	S&P Eurozone 100 Index (EUR)	TR	SPEZDPET	Fixed Index Point Subtracted from Return	50	N/A	1,159	9/15/2006	1,000	3/31/2015	944	2/7/2020	0.0530
S&P Eurozone 100 ESG Equal Weight 50 Point Decrement Index (EUR)	S&P Eurozone 100 ESG Equal Weight Index (EUR)	TR	SPEEEPET	Fixed Index Point Subtracted from Return	50	N/A	788	6/18/2010	1,000	1/2/2018	1,003	2/7/2020	0.0499
S&P France 80 50-Point Decrement Index (EUR)	S&P France 80 Index (EUR)	TR	SPF80PET	Fixed Index Point Subtracted from Return	50	N/A	1,137	9/15/2006	1,000	3/31/2015	1,134	2/7/2020	0.0441
S&P France 50 ESG 50 Point Decrement Index (EUR)	S&P France 50 ESG Index (EUR)	TR	SPFEFPET	Fixed Index Point Subtracted from Return	50	N/A	813	6/18/2010	1,000	1/2/2018	1,058	2/7/2020	0.0473
S&P France 20 & Germany 20 Equal Weight 50 Point Decrement Index (EUR)	S&P France 20 and Germany 20 Equal Weight Index (EUR)	TR	SPFGEDET	Fixed Index Point Subtracted from Return	50	N/A	928	9/15/2006	1,000	3/31/2015	1,024	2/7/2020	0.0488
S&P France 20 & Germany 20 ESG Equal Weight 50 Point Decrement Index (EUR)	S&P France 20 and Germany 20 ESG Equal Weight Index (EUR)	TR	SPFGGDET	Fixed Index Point Subtracted from Return	50	N/A	725	6/18/2010	1,000	1/2/2018	970	2/7/2020	0.0515
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index (Series 2) (EUR) TR	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index (EUR)	TR	SPCEEDET	Fixed Index Point Subtracted from Return	50	N/A	855	4/30/2010	855	4/30/2010	999	2/20/2020	0.0501
S&P EuroUSA 50 ESG Select Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P EuroUSA 50 ESG Select Equal Weight Index (EUR)	TR	SPT5EDET	Fixed Index Point Subtracted from Return	50	N/A	680	4/30/2010	680	4/30/2010	998	2/20/2020	0.0501
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index (Series 3) (EUR) TR	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index (EUR)	TR	SPCED3ET	Fixed Index Point Subtracted from Return	50	N/A	933	4/30/2010	1,000	6/5/2020	922	6/15/2020	0.0542
S&P EuroUSA 50 ESG Select Equal Weight 50 Point Decrement Index (Series 3) (EUR) TR	S&P EuroUSA 50 ESG Select Equal Weight Index (EUR)	TR	SPT5D3ET	Fixed Index Point Subtracted from Return	50	N/A	727	4/30/2010	1,000	6/5/2020	936	6/15/2020	0.0534
S&P Eurozone 30 ESG-Momentum Select Equal Weight 50-Point Decrement Index (Series 2) (EUR) TR	S&P Eurozone 30 ESG-Momentum Select Equal Weight Index (EUR)	TR	SPE3D2ET	Fixed Index Point Subtracted from Return	50	N/A	956	4/29/2011	1,000	6/16/2020	1,038	7/15/2020	0.0482
S&P Eurozone 30 ESG-Momentum Equal Weight 50-Point Decrement	S&P Eurozone 30 ESG-Momentum Equal Weight Index (EUR) TR	TR	SPES2DET	Fixed Index Point Subtracted from Return	50	N/A	1,039	4/29/2011	1,000	7/24/2020	975	8/31/2020	0.0513

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
Index (Series 2) (EUR) TR													
S&P Euro 50 Equal Weight 50 Point Decrement Index (EUR)	S&P Euro 50 Equal Weight	TR NTR	SPEU5DET SPEU5DEN	Fixed Index Point Subtracted from Return	50	N/A	1,055 1151	12/30/2005	1,000	12/31/2019	958 951	2/10/2021	0.0522 0.0526
S&P Euro 50 Equal Weight 50 Point Decrement Index (Series 2) (EUR)	S&P Euro 50 Equal Weight	TR NTR	SPEU5SDT SPEU5SDN	Fixed Index Point Subtracted from Return	50	N/A	1,019 1,116	12/30/2005	1,000	6/14/2021	987 987	7/12/2021	0.0507 0.0507
S&P France 20 Equal Weight 50 Point Decrement Index (EUR)	S&P France 20 Equal Weight Index	TR NTR	SPF2EDET SPF2EDEN	Fixed Index Point Subtracted from Return	50	N/A	753 824	4/29/2005	1,000	12/31/2019	1,012 1,006	4/19/2021	0.0494 0.0497
S&P Eurozone 50 ESG Select Equal Weight 50 Point Decrement Index (EUR) TR	S&P Eurozone 50 ESG Select Equal Weight Index (EUR)	TR	SPE5EPET	Fixed Index Point Subtracted from Return	50	N/A	794	4/30/2010	1,000	12/31/2019	1,060	5/10/2021	0.0472
S&P Eurozone 50 Environmental Select Equal Weight 50 Point Decrement Index (EUR) TR	S&P Eurozone 50 Environmental Select Equal Weight Index (EUR)	TR	SPEENDET	Fixed Index Point Subtracted from Return	50	N/A	726	6/30/2010	1,000	5/26/2021	1,007	5/31/2021	0.0497
S&P EuroUSA 50 Low Carbon ESG Select Equal Weight 50 Point Decrement Index (EUR) TR (Series 2)	S&P EuroUSA 50 Low Carbon ESG Select Equal Weight Index (EUR)	TR	SPEUF2ET	Fixed Index Point Subtracted from Return	50	N/A	689	4/30/2010	689	4/30/2010	979	6/7/2021	0.0511
S&P Eurozone 30 ESG-Momentum Equal Weight 50-Point Decrement Index (EUR) TR (Series 3)	S&P Eurozone 30 ESG-Momentum Equal Weight Index (EUR)	TR	SPES3DET	Fixed Index Point Subtracted from Return	50	N/A	937	04/29/2011	1,000	5/7/2021	1,023	6/7/2021	0.0489
S&P EuroUSAJapan 100 ESG Select Equal Weight 50 Point Decrement Index (EUR) TR	S&P EuroUSAJapan 100 ESG Select Equal Weight Index (EUR)	TR	SPEUJPET	Fixed Index Point Subtracted from Return	50	N/A	791	04/30/2010	791	4/30/2010	1000	5/10/2021	0.0500
S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight 50-Point Decrement Index (Series 2) (EUR) TR	S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight 50-Point Decrement Index (EUR)	TR	SPTS2DET	Fixed Index Point Subtracted from Return	50	N/A	641	04/29/2011	1,000	6/16/2021	1,002	6/21/2021	0.0499
S&P Eurozone 50 ESG Select Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P Eurozone 50 ESG Select Equal Weight Index (EUR)	TR	SPE5ESDT	Fixed Index Point Subtracted from Return	50	N/A	761	04/30/2010	1,000	6/14/2021	982	6/28/2021	0.0509
S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index (Series 4) (EUR) TR	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) Index (EUR)	TR	SPCED4ET	Fixed Index Point Subtracted from Return	50	N/A	819	04/30/2010	950	6/24/2021	956	8/9/2021	0.0523

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
S&P France 30 ESG-Momentum Tilted Equal Weight 50 Point Decrement Index (EUR) TR	S&P France 30 ESG-Momentum Tilted Equal Weight Index (EUR)	TR	SPF3MDET	Fixed Index Point Subtracted from Return	50	N/A	884	04/29/2011	1,000	6/17/2021	964	7/19/2021	0.0519
S&P Global 50 ESG Select Equal Weight 50 Point Decrement Index (USD) NTR	S&P Global 50 ESG Select Equal Weight Index (USD)	NTR	SPG5EDUN	Fixed Index Point Subtracted from Return	50	N/A	734	04/30/2010	1,000	7/16/2021	997	7/27/2021	0.0502
S&P Global 50 ESG Select Equal Weight 50 Point Decrement Index (EUR) NTR	S&P Global 50 ESG Select Equal Weight Index (EUR)	NTR	SPG5EDEN	Fixed Index Point Subtracted from Return	50	N/A	667	04/30/2010	1,000	7/16/2021	995	7/27/2021	0.0503
S&P NextGenerationEU Recovery Equity 50 Point Decrement Index (EUR)	S&P NextGenerationEU Recovery Equity Index (EUR)	TR NTR	SPNGD5ET SPNGD5EN	Fixed Index Point Subtracted from Return	50	N/A	707 750	6/18/2010	1,000	8/27/2021	1,006 1,006	9/6/2021	0.0497 0.0497
S&P Global 50 ESG Select Equal Weight 50 Point Decrement Index (EUR) NTR	S&P Global 50 ESG Select Equal Weight Index (EUR)	NTR	SPG5EDEN	Fixed Index Point Subtracted from Return	50	N/A	667	04/30/2010	1,000	7/16/2021	995	7/27/2021	0.0503
S&P NextGenerationEU Recovery Equity 50 Point Decrement Index (EUR)	S&P NextGenerationEU Recovery Equity Index (EUR)	TR NTR	SPNGD5ET SPNGD5EN	Fixed Index Point Subtracted from Return	50	N/A	707 750	6/18/2010	1,000	8/27/2021	1,006 1,006	9/6/2021	0.0497 0.0497
S&P EuroUSAJapan 100 Net Zero 2050 Climate Transition Select 50 Point Decrement Index (EUR) TR	S&P EuroUSAJapan 100 Net Zero 2050 Climate Transition Select Index	TR	SPEJCDET	Fixed Index Point Subtracted from Return	50	N/A	618	12/31/2010	1,000	10/4/2021	1,014	10/11/2021	0.0493
S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select 50 Point Decrement Index (EUR) TR	S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Index	TR	SPEJPDET	Fixed Index Point Subtracted from Return	50	N/A	574	12/31/2010	1,000	10/4/2021	1,015	10/11/2021	0.0493
S&P Eurozone 50 Net Zero 2050 Climate Transition Select 50 Point Decrement Index (EUR) TR	S&P Eurozone 50 Net Zero 2050 Climate Transition Select Index	TR	SPEZCDET	Fixed Index Point Subtracted from Return	50	N/A	744	12/31/2010	1,000	9/6/2021	965	10/11/2021	0.0518
S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select 50 Point Decrement Index (EUR) TR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select Index	TR	SPEZPDET	Fixed Index Point Subtracted from Return	50	N/A	717	12/31/2010	1,000	9/6/2021	956	10/11/2021	0.0523
S&P France 20 Net Zero 2050 Climate Transition Select 50 Point Decrement Index (EUR) TR	S&P France 20 Net Zero 2050 Climate Transition Select Index	TR	SPFRCDET	Fixed Index Point Subtracted from Return	50	N/A	721	12/31/2010	1,000	10/4/2021	1,002	10/11/2021	0.0499
S&P France 20 Net Zero 2050 Paris-Aligned Select 50 Point Decrement Index (EUR) TR	S&P France 20 Net Zero 2050 Paris-Aligned Select Index	TR	SPFRPDET	Fixed Index Point Subtracted from Return	50	N/A	712	12/31/2010	1,000	10/4/2021	1,002	10/11/2021	0.0499

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
S&P Eurozone 50 Low Carbon & Water Intensity ESG Select Equal Weight 50 Point Decrement Index (EUR)	S&P Eurozone 50 Low Carbon & Water Intensity ESG Select Equal Weight Index	TR NTR	SPE5LDET SPE5LDEN	Fixed Index Point Subtracted from Return	50	N/A	884 941	4/30/2010	1,000	12/31/2020	1,147 1,141	10/25/2021	0.0436 0.0438
S&P France 20 Low Carbon & Water Intensity ESG Select Equal Weight 50 Point Decrement Index (EUR)	S&P France 20 Low Carbon & Water Intensity ESG Select Equal Weight Index	TR NTR	SPF2LDET SPF2LDEN	Fixed Index Point Subtracted from Return	50	N/A	750 807	4/30/2010	1,000	12/31/2020	1,054 1,048	10/25/2021	0.0474 0.0477
S&P Eurozone 30 ESG-Momentum EW 50-Pt Decrement Index (930.38 Base Level) (EUR) TR	S&P Eurozone 30 ESG-Momentum Equal Weight 50-Point Decrement Index (EUR)	TR	SPES4DET	Fixed Index Point Subtracted from Return	50	N/A	895	4/29/2011	930.38	9/28/2021	964	11/1/2021	0.0519
S&P Eurozone 50 Net Zero 2050 Climate Transition ESG Select 50 Point Decrement Index (EUR) TR	S&P Eurozone 50 Net Zero 2050 Climate Transition ESG Select Index	TR	SPZXCDET	Fixed Index Point Subtracted from Return	50	N/A	730	12/31/2010	1,000	11/15/2021	995	11/22/2021	0.0503
S&P Eurozone 50 Net Zero 2050 Climate Transition ESG Select 50 Point Decrement Index (EUR) TR	S&P Eurozone 50 Net Zero 2050 Climate Transition ESG Select Index	TR	SPZXCDET	Fixed Index Point Subtracted from Return	50	N/A	730	12/31/2010	1,000	11/15/2021	995	11/22/2021	0.0503
S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select 50 Point Decrement Index (EUR) TR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select Index	TR	SPZXPDET	Fixed Index Point Subtracted from Return	50	N/A	718	12/31/2010	1,000	11/15/2021	997	11/22/2021	0.0502
S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Daily Risk Control 15% 50-Point Decrement Index (EUR) TR	S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Daily Risk Control 15% Index (EUR) TR	TR	SPT15DET	Fixed Index Point Subtracted from Return	50	N/A	636	5/31/2011	1,000	12/13/2021	985	12/20/2021	0.0508
S&P Kensho New Technology 50 Point Decrement Index (USD) TR	S&P Kensho New Technology Index	TR	KNTCHDET	Fixed Index Point Subtracted from Return	50	N/A	1,000	7/15/2013	1,000	7/15/2013	3,275	12/27/2021	0.0153
S&P Kensho New Technology 50 Point Decrement (Series 2) Index (USD) TR	S&P Kensho New Technology Index	TR	KNTC2DET	Fixed Index Point Subtracted from Return	50	N/A	711	12/31/2019	1,000	12/20/2021	1,060	12/27/2021	0.0472
S&P Kensho New Technology 50 Point Decrement (Series 2) Index (EUR) TR	S&P Kensho New Technology Index	TR	KNTE2DET	Fixed Index Point Subtracted from Return	50	N/A	694	12/31/2019	1000	01/10/2022	967	01/18/2022	0.0512
S&P Kensho New Technology 50 Point Decrement Index (Series 3) (USD) TR	S&P Kensho New Technology Index	TR	KNTC3DET	Fixed Index Point Subtracted from Return	50	N/A	864	12/31/2019	1000	11/21/2022	998	11/28/2022	0.0501
S&P Kensho New Technology 50 Point Decrement Index (Series 3) (EUR) TR	S&P Kensho New Technology Index	TR	KNTE3DET	Fixed Index Point Subtracted from Return	50	N/A	798	12/31/2019	1000	11/21/2022	983	11/28/2022	0.0509

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
Decrement Index (Series 3) (EUR) TR													
S&P Europe LargeMidCap Banks (Industry Group) 50 Point Decrement Index (EUR) TR	S&P Europe LargeMidCap Banks (Industry Group) Index	TR	SPEXBFUT	Fixed Index Point Subtracted from Return	50	N/A	857	11/30/2011	1,000	1/13/2022	909	12/28/2021	0.0550
S&P Europe LargeMidCap Energy (Industry Group) 50 Point Decrement Index (EUR) TR	S&P Europe LargeMidCap Energy (Industry Group) Index	TR	SPEXEFUT	Fixed Index Point Subtracted from Return	50	N/A	961	11/30/2011	1,000	07/09/2019	747	12/28/2021	0.0669
S&P Europe LargeMidCap Energy (Industry Group) Capped 50 Point Decrement Index (EUR) TR	S&P Europe LargeMidCap Energy (Industry Group) Capped Index	TR	SPEXEDET	Fixed Index Point Subtracted from Return	50	N/A	928	06/21/2019	910	07/03/2023	900	07/14/2023	0.055
S&P Europe LargeMidCap Insurance (Industry Group) 50 Point Decrement Index (EUR) TR	S&P Europe LargeMidCap Insurance (Industry Group) Index	TR	SPEXIFUT	Fixed Index Point Subtracted from Return	50	N/A	1000	11/13/2007	1,000	11/13/2007	874	12/28/2021	0.0572
S&P Eurozone LargeMidCap Banks (Industry Group) 50 Point Decrement Index (EUR) TR	S&P Eurozone LargeMidCap Banks (Industry Group) Index	TR	SPEZBDET	Fixed Index Point Subtracted from Return	50	N/A	891	11/30/2011	1,000	01/13/2022	1002	02/07/2022	0.0499
S&P Eurozone LargeMidCap Banks (Industry Group) Capped 50 Point Decrement Index (EUR) TR	S&P Eurozone LargeMidCap Banks (Industry Group) Capped Index	TR	SPEBCDET	Fixed Index Point Subtracted from Return	50	N/A	806	12/16/2011	1,000	03/06/2023	996	08/07/2023	0.0502
S&P Euro 75 Equal Weight 50 Point Decrement Index	S&P Euro 75 Equal Weight	TR NTR	SPEEDPET SPEEDPEN	Fixed Index Point Subtracted from Return	50	N/A	922 1,005	12/31/1998	1,000	6/28/2019	959 959	08/05/2019	0.0521
S&P 500 Smallest 200 Equal Weight 40 Point Decrement Index	S&P 500 Smallest 200 Equal Weight Index	TR NTR	SPSEDPUT SPSEDPUN	Fixed Index Point Subtracted from Return	40	N/A	379 477	12/15/1989 12/31/1998	1,000	6/28/2019	1,007 1,007	07/29/2019	0.0397
S&P Eurozone 30 Net Zero 2050 Climate Transition Pathway Select 50 Point Decrement Index (EUR) TR	S&P Eurozone 30 Net Zero 2050 Climate Transition Pathway Select Index	TR	SPECPDET	Fixed Index Point Subtracted from Return	50	N/A	771	12/31/2016	1,000	1/17/2022	944	1/24/2022	0.0529
S&P Eurozone 30 Net Zero 2050 Paris-Aligned Transition Pathway Select 50 Point Decrement Index (EUR) TR	S&P Eurozone 30 Net Zero 2050 Paris-Aligned Transition Pathway Select Index	TR	SPEPPDET	Fixed Index Point Subtracted from Return	50	N/A	771	12/31/2016	1,000	1/17/2022	945	1/24/2022	0.0529
S&P Transatlantic 50 Net Zero 2050 Paris-Aligned Select 50 Point Decrement Index (EUR) TR	S&P Transatlantic 50 Net Zero 2050 Paris-Aligned Select Index	TR	SPTPPDET	Fixed Index Point Subtracted from Return	50	N/A	595	12/31/2010	1,000	1/4/2022	947	1/31/2022	0.0527

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
S&P Transatlantic 50 Net Zero 2050 Climate Transition Select 50 Point Decrement Index (EUR) TR	S&P Transatlantic 50 Net Zero 2050 Climate Transition Select Index	TR	SPTCPDET	Fixed Index Point Subtracted from Return	50	N/A	629	12/31/2010	1,000	1/4/2022	944	1/31/2022	0.0529
S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG 50 Point Decrement Index (EUR) TR	S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG Index	TR	SPEPADET	Fixed Index Point Subtracted from Return	50	N/A	831	12/31/2016	1,000	1/3/2022	944	1/31/2022	0.0529
S&P EuroUSA 30 Natural Resources Efficient ESG Select Equal Weight 50 Point Decrement Index (EUR) TR	S&P EuroUSA 30 Natural Resources Efficient ESG Select Equal Weight Index	TR	SPUESDET	Fixed Index Point Subtracted from Return	50	N/A	628	04/30/2010	1,000	1/20/2022	1009	2/9/2022	0.0496
S&P EuroUSAJapan 100 ESG Select Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P EuroUSAJapan 100 ESG Select Equal Weight Index	TR	SPEJPFET	Fixed Index Point Subtracted from Return	50	N/A	768	04/30/2010	1,000	1/20/2022	990	2/9/2022	0.0505
S&P Transatlantic 100 ESG Select Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P Transatlantic 100 ESG Select Equal Weight Index	TR	SPTED2ET	Fixed Index Point Subtracted from Return	50	N/A	610	6/18/2010	1,000	2/7/2022	992	2/14/2022	0.0504
S&P EuroUSA 50 Low Carbon ESG Select Equal Weight 50 Point Decrement Index (Series 3) (EUR) TR	S&P EuroUSA 50 Low Carbon ESG Select Equal Weight Index	TR	SPEUF3ET	Fixed Index Point Subtracted from Return	50	N/A	683	4/30/2010	1,000	2/9/2022	965	2/17/2022	0.0518
S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select 50 Point Decrement Index (Series 2) (EUR) TR	S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Index	TR	SPEPD2ET	Fixed Index Point Subtracted from Return	50	N/A	563	12/31/2010	1,000	01/31/2022	946	2/28/2022	0.0528
S&P Eurozone 50 Low Carbon & Water Intensity ESG Select Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P Eurozone 50 Low Carbon & Water Intensity ESG Select Equal Weight Index	TR	SPE5D2ET	Fixed Index Point Subtracted from Return	50	N/A	859	4/30/2010	1,000	02/24/2022	961	03/03/2022	0.0520
S&P France 20 Low Carbon & Water Intensity ESG Select Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P France 20 Low Carbon & Water Intensity ESG Select Equal Weight Index	TR	SPF2D2ET	Fixed Index Point Subtracted from Return	50	N/A	760	4/30/2010	1,000	02/24/2022	965	03/03/2022	0.0518
S&P Eurozone 30 Equal Sector ESG Select Equal Weight 50 Point Decrement	S&P Eurozone 30 Equal Sector ESG Select Equal Weight Index	TR	SPE3SDET	Fixed Index Point Subtracted from Return	50	N/A	628	30/2010	960	01/03/2022	871	03/21/2022	0.0574

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
Index (960 Base Level) (EUR) TR													
S&P Eurozone 30 Equal Sector ESG Select Equal Weight 50 Point Decrement Index (1080 Base Level) (EUR) TR	S&P Eurozone 30 Equal Sector ESG Select Equal Weight Index	TR	SPEZS2ET	Fixed Index Point Subtracted from Return	50	N/A	664	4/30/2010	1,080	01/03/2022	981	03/21/2022	0.0510
S&P Eurozone 25 Low Carbon & Water Intensity ESG Select Plus Equal Weight 50 Point Decrement Index (EUR) TR	S&P eurozone 25 Low Carbon & Water Intensity ESG Select Plus Equal Weight Index	TR	SPELWDET	Fixed Index Point Subtracted from Return	50	N/A	699	4/30/2010	1,000	03/28/2022	916	04/04/2022	0.0545
S&P Transatlantic 80 Low Carbon & Water Intensity ESG Select Equal Weight 50 Point Decrement Index (USD) TR	S&P transatlantic 80 Low Carbon & Water Intensity ESG Select Equal Weight Index	TR	SPTLWDUT	Fixed Index Point Subtracted from Return	50	N/A	735	4/30/2010	1,000	03/28/2022	937	04/04/2022	0.0533
S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select 50 Point Decrement Index (Series 2) (EUR) TR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned ESG Select Index	TR	SPZXD2ET	Fixed Index Point Subtracted from Return	50	N/A	758	12/31/2010	1,000	06/06/2022	927	06/13/2022	0.054
S&P EuroUSA 50 Low Carbon ESG Select Equal Weight 50 Point Decrement Index (Series 4) (EUR) TR	S&P EuroUSA 50 Low Carbon ESG Select Equal Weight Index	TR	SPEUF4ET	Fixed Index Point Subtracted from Return	50	N/A	714	04/30/2010	1,000	05/30/2010	918	06/20/2022	0.054
S&P EuroUSAJapan 60 ESG Select Equal Weight 50 Point Decrement Index (EUR) TR	S&P EuroUSAJapan 60 ESG Select Equal Weight Index	TR	SPEUJDET	Fixed Index Point Subtracted from Return	50	N/A	680	06/18/2010	1,000	06/13/2022	981	06/20/2022	0.050
S&P EuroUSAJapan 55/40/5 ESG Select Equal Weight 50 Point Decrement Index (EUR) TR	S&P EuroUSAJapan 55/40/5 ESG Select Equal Weight Index	TR	SPEUEPET	Fixed Index Point Subtracted from Return	50	N/A	664	04/30/2010	1,000	05/30/2010	909	06/20/2022	0.055
S&P EuropeUSAJapan Ex-UK 50 Net Zero 2050 Paris-Aligned Select 50 Point Decrement Index (EUR) TR	S&P EuropeUSAJapan Ex-UK 50 Net Zero 2050 Paris-Aligned Index	TR	SPGPDET	Fixed Index Point Subtracted from Return	50	N/A	581	12/31/2010	1,000	6/2/2022	958	07/11/2022	0.052
S&P EuropeUSAJapan Ex-UK 50 ESG-Momentum Tilted Equal Weight 50 Point Decrement Index (EUR) TR	S&P EuropeUSAJapan Ex-UK 50 ESG-Momentum Tilted Equal Weight Index	TR	SPGEDDET	Fixed Index Point Subtracted from Return	50	N/A	621	04/29/2011	1,000	6/2/2022	970	07/11/2022	0.051
S&P EuroUSAJapan 60 ESG Select Equal Weight 50	S&P EuroUSAJapan 60 ESG Select	TR	SPEUD2ET	Fixed Index Point Subtracted from Return	50	N/A	698	6/18/2010	1,040	10/5/2022	1023	10/17/2022	0.048

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
Point Decrement Index (Series 2) (EUR) TR	Equal Weight Index												
S&P EuroUSA 60 Social Screened Select 50 Point Decrement Index (EUR) TR	S&P EuroUSA 60 Social Screened Select Index	TR	SPEASPET	Fixed Index Point Subtracted from Return	50	N/A	791	04/30/2015	920	01/06/2023	944	01/16/2023	0.053
S&P EuroUSA 50 Net Zero 2050 Paris-Aligned Select 50 Point Decrement Index (EUR) TR	S&P EuroUSA 50 Net Zero 2050 Paris-Aligned Select Index	TR	SPESD5ET	Fixed Index Point Subtracted from Return	50	N/A	607	12/31/2010	1,000	02/03/2022	919	01/16/2023	0.054
S&P Luxury Basket Series 1 50-Point Decrement Index (EUR) TR	S&P Luxury Basket Series 1 Index (EUR)	TR	SPSLFDET	Fixed Index Point Subtracted from Return	50	N/A	542	01/29/2016	940	11/30/2022	1002	01/23/2023	0.050
S&P EuroUSA 50 ESG Screened Select Equal Weight 50 Point Decrement Index (EUR) TR	S&P EuroUSA 50 ESG Screened Select Equal Weight Index	TR	SPEUSDET	Fixed Index Point Subtracted from Return	50	N/A	667	04/30/2010	1,000	02/16/2022	917	01/23/2023	0.055
S&P Europe 50 ESG Screened Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index (EUR) TR	S&P Europe 50 ESG Screened Select Equal Weight (BEL, DEU, FRA, NLD) Index	TR	SPEESDET	Fixed Index Point Subtracted from Return	50	N/A	776	04/30/2010	1,000	02/23/2022	927	01/23/2023	0.054
S&P EuroUSAJapan 60 ESG Select Equal Weight 50 Point Decrement Index (Series 3) (EUR) TR	S&P EuroUSAJapan 60 ESG Select Equal Weight Index	TR	SPEUD3ET	Fixed Index Point Subtracted from Return	50	N/A	641	06/18/2010	960	02/15/2023	951	02/20/2023	0.053
S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% 50-Point Decrement Index (EUR)	S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% Index (EUR)	TR	SPTERDET	Fixed Index Point Subtracted from Return	50	NA	584	8/17/2010	900	2/16/2023	882	02/27/2023	0.057
S&P EuroUSA 100 Net Zero 2050 Paris-Aligned Select 50 Points Decrement Index (EUR) TR	S&P EuroUSA 100 Net Zero 2050 Paris-Aligned Select Index	TR	SPUEPDET	Fixed Index Point Subtracted from Return	50	N/A	538	12/31/2010	906	02/21/2023	907	02/27/2023	0.055
S&P EuroUSAJapan Low Volatility Islamic 60 Equal Weight 50 Point Decrement Index (USD) NTR	S&P EuroUSAJapan Low Volatility Islamic 60 Equal Weight Index (USD) NTR	NTR	SPEUVDUN	Fixed Index Point Subtracted from Return	50	N/A	600	06/18/2010	1000	03/31/2022	919	02/27/2023	0.054
S&P EuroUSAJapan Low Volatility Islamic 60 Equal Weight 50 Point Decrement Index (EUR) NTR	S&P EuroUSAJapan Low Volatility Islamic 60 Equal Weight Index (EUR) NTR	NTR	SPEUVDEN	Fixed Index Point Subtracted from Return	50	N/A	572	06/18/2010	1000	03/31/2022	968	02/27/2023	0.052

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
S&P EuroUSAJapan 55/40/5 ESG Screened Select Equal Weight 50 Point Decrement Index (EUR) TR	S&P EuroUSAJapan 55/40/5 ESG Screened Select Equal Weight Index	TR	SPEJSDDET	Fixed Index Point Subtracted from Return	50	N/A	649	04/30/2010	1000	02/10/2022	917	03/27/2023	0.054
S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select FMC Weighted 50 point Decrement Index (EUR) TR	S&P Eurozone 50 Net Zero 2050 Paris-Aligned Select FMC Weighted Index	TR	SPEPEDET	Fixed Index Point Subtracted from Return	50	N/A	1016	03/11/2010	910	06/26/2023	901	06/05/2023	0.055
S&P Transatlantic 100 Net Zero 2050 Paris Aligned Select FMC Weighted 50pt Decrement Index (EUR) TR	S&P Transatlantic 100 Net Zero 2050 Paris Aligned Select FMC Weighted Index	TR	SPTPEDET	Fixed Index Point Subtracted from Return	50	N/A	1015	03/11/2010	925	05/25/2023	945	06/05/2023	0.052
S&P Eurozone Automotive & Electric Vehicles 50 Points Decrement Index (EUR) TR	S&P Eurozone Automotive & Electric Vehicles Index (EUR) TR	TR	SPEAEDET	Fixed Index Point Subtracted from Return	50	N/A	828	03/31/2015	997	06/14/2023	828	07/05/2023	0.060
S&P EuropeUSAJapan Ex-UK 100 ESG-Momentum Tilted Social Score Equal Weight 50 Point Decrement Index (EUR) TR	S&P EuropeUSAJapan Ex-UK 100 ESG-Momentum Tilted Social Score Equal Weight Index	TR	SPGSDDET	Fixed Index Point Subtracted from Return	50	N/A	551	05/02/2011	1000	06/13/2023	996	08/07/2023	0.050
S&P Kensho Artificial Intelligence Enablers & Adopters 50 Point Decrement Index (EUR) TR	S&P Kensho Artificial Intelligence Enablers & Adopters Index (EUR) TR	TR	KAIEADET	Fixed Index Point Subtracted from Return	50	N/A	632	06/15/2018	1000	09/18/2023	974	09/25/2023	0.051
S&P Eurozone LargeMidCap 30 Temperature Alignment Equal Weight 50 Point Decrement Index (EUR) TR	S&P Eurozone LargeMidCap 30 Temperature Alignment Equal Weight Index (EUR) TR	TR	SPEXTDET	Fixed Index Point Subtracted from Return	50	N/A	856	03/15/2019	1000	07/28/2023	870	10/30/2023	0.057
S&P EuropeUSAJapan Ex-UK 100 ESG-Momentum Tilted Social Score Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P EuropeUSAJapan Ex-UK 100 ESG-Momentum Tilted Social Score Equal Weight Index (EUR) TR	TR	SPGSD2ET	Fixed Index Point Subtracted from Return	50	N/A	551	05/02/2011	1000	10/10/2023	980	11/13/2023	0.051
S&P Europe & North America 80 Net Zero 2050 Paris-Aligned ESG Select FMC Weighted 50 point Decrement Index (EUR) TR	S&P Europe & North America 80 Net Zero 2050 Paris-Aligned ESG Select FMC Weighted Index (EUR) TR	TR	SPENPDET	Fixed Index Point Subtracted from Return	50	N/A	574	12/17/2010	900	01/09/2024	897	01/15/2024	0.056

Index Name	Underlying Index	Return Types Available	Index Code	Fee Reduction Type	Fee (Index Points)	Variable Decrement in Addition to Fixed	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Daily Risk Control 17% 50-Point Decrement Index (EUR) TR	S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Daily Risk Control 17% Index (EUR) TR	TR	SPEJRDET	Fixed Index Point Subtracted from Return	50	N/A	506	03/01/2011	900	02/02/2024	923	02/12/2024	0.054
S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% 50-Point Decrement Index (Series 2) (EUR) TR	S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% Index (EUR) TR	TR	SPTR2ET	Fixed Index Point Subtracted from Return	50	N/A	555	08/17/2010	900	02/02/2024	911	02/16/2024	0.055
S&P EuroUSA 60 Social Screened Select 50 Point Decrement Index (Series 2) (EUR) TR	S&P EuroUSA 60 Social Screened Select Index (EUR) TR	TR	SPEUS2ET	Fixed Index Point Subtracted from Return	50	N/A	699	04/30/2015	1000	02/12/2024	996	02/19/2024	0.050
S&P EuroUSAJapan 60 ESG Select Equal Weight 50 Point Decrement Index (Series 4) (EUR) TR	S&P EuroUSAJapan 60 ESG Select Equal Weight Index (EUR) TR	TR	SPEUD4ET	Fixed Index Point Subtracted from Return	50	N/A	617	06/18/2010	1000	02/12/2024	1003	02/19/2024	0.050
S&P Transatlantic 100 Equal Weight Daily Risk Control 17% 50-Point Decrement Index (EUR) TR	S&P Transatlantic 100 Equal Weight Daily Risk Control 17% Index (EUR) TR	TR	SPTR17DT	Fixed Index Point Subtracted from Return	50	N/A	448	05/30/2012	900	03/18/2024	911	03/25/2024	0.054
S&P Eurozone 100 Equal Weight 50 Point Decrement Index (Series 2) (EUR) TR	S&P Eurozone 100 Equal Weight Index (EUR)	TR	SPEZE2ET	Fixed Index Point Subtracted from Return	50	N/A	1,064	09/15/2006	935	01/05/2022	883	04/22/2023	0.057
S&P EuroUSA 60 Social Screened Select 50 Point Decrement Index (Series 3) (EUR) TR	S&P EuroUSA 60 Social Screened Select (EUR) TR	TR	SPEUS3ET	Fixed Index Point Subtracted from Return	50	N/A	647	04/30/2015	958	06/12/2024	958	06/17/2024	0.052
S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select 50 Point Decrement Index (Series 3) (EUR) TR	S&P EuroUSAJapan 100 Net Zero 2050 Paris-Aligned Select Index (EUR) TR	TR	SPEPD3ET	Fixed Index Point Subtracted from Return	50	N/A	532	12/31/2010	950	06/24/2024	961	07/08/2024	0.052
S&P EuroUSA 100 Net Zero 2050 Paris-Aligned Select FMC Weighted 50 Point Decrement Index (EUR) TR	S&P EuroUSA 100 Net Zero 2050 Paris-Aligned Select FMC Weighted Index (EUR) TR	TR	SPEUPDET	Fixed Index Point Subtracted from Return	50	N/A	498	12/17/2010	1000	06/12/2024	1001	07/22/2024	0.050

S&P Net of Repo Rate Decrement Indices

Index Name	Underlying Index	Return Type	Index Code	Fee Reduction Type	Description ²	Fee	First Value	First Value Date	Base Value	Base Date	Launch Value	Launch Date	Decrement Ratio at Launch
S&P Euro 50 Equal Weight (5% Decrement - Net of Repo Rate) Index (EUR) TR	S&P Euro 50 Equal Weight TR	TR NTR	SPE5FRET SPE5FREN	Net of Repo Rate Decrement Indices	Apply Standard Fee Subtracted from Return (5%), followed by Net of Repo Rate Calculation	5%	594 593	12/16/2011 12/16/2011	1000 1000	01/10/2022 01/10/2022	1017 955	01/17/2022 01/24/2022	0.533 0.533
S&P Euro 50 Equal Weight (50 Point Decrement - Net of Repo Rate) Index (EUR) TR	S&P Euro 50 Equal Weight TR	TR	SPE5DRET	Net of Repo Rate Decrement Indices	Apply Standard Fee Subtracted from Return (50 points), followed by Net of Repo Rate Calculation	50 Points	648	12/16/2011	1000	01/10/2022	1017	01/17/2022	0.0492
S&P Eurozone 50 ESG Select Equal Weight (5% Decrement - Net of Repo Rate) Index (EUR) NTR	S&P Eurozone 50 ESG Select Equal Weight Index	NTR	SPE5ENFN	Net of Repo Rate Decrement Indices	Apply Standard Fee Subtracted from Return (5%), followed by Net of Repo Rate Calculation	5%	737	12/17/2010	1000	01/17/2022	938	01/24/2022	0.533
S&P Eurozone 50 ESG Select Equal Weight (50 Point Decrement - Net of Repo Rate) Index (EUR) TR	S&P Eurozone 50 ESG Select Equal Weight Index	TR	SPE5ENDT	Net of Repo Rate Decrement Indices	Apply Standard Fee Subtracted from Return (50 points), followed by Net of Repo Rate Calculation	50 Points	779	12/17/2010	1000	01/17/2022	938	01/24/2022	0.0533

² The variable Net of Repo Rate Decrement is based on the quoted ask value of the Eurex EURO STOXX 50 Total Return Index Future contract corresponding to the expiry of the subsequent year, reviewed annually, and applied on a daily basis, representing the implied equity repo rate.

S&P Decrement Indices' Other Return Types

Index Name	Underlying Index	Return Type	Index Code	Description	Cash Rate	Fixing of Front-month and 1W Forward Contracts ³	Launch Date
S&P 500 KRW Hedged 2% Decrement Index ER	S&P 500 2% Decrement Index	Currency Hedged Excess Return	SPXKH2DE	Calculate the Excess Return index, then apply currency hedge on the excess return index.	Fed fund rate	2:00 PM Korea Standard Time	05/24/2019

³ Prior to July 24, 2019, the Fixing of Front-month Forward Contracts was captured at 4:00 PM London Time.

S&P Percentage Increment Indices

Index Name	Underlying Index	Return Types Available	Index Code	Fee Addition Type	Fee	Launch Date
S&P 500 2% Increment Index (GBP)	S&P 500	TR	SPXI2AGT	Cash Accrual Fixed Compound	2%	02/06/2023
S&P 500 2% Increment Index (USD)	S&P 500	TR	SPXI2AUT	Cash Accrual Fixed Compound	2%	02/06/2023
S&P 500 3% Increment Index (GBP)	S&P 500	TR	SPXI3AGT	Cash Accrual Fixed Compound	3%	02/06/2023
S&P 500 3% Increment Index (USD)	S&P 500	TR	SPXI3AUT	Cash Accrual Fixed Compound	3%	02/06/2023
S&P 500 PR (SOFR) 2% Increment Index (USD) ER	S&P 500	ER	SPXSF2UE	Cash Accrual Fixed Compound	2%	04/10/2023
S&P/ASX 200 4% Increment (AUD) TR	S&P/ASX 200	TR	SPAXICAT	Cash Accrual Fixed Compound	4%	04/04/2022
S&P/ASX 200 Plus 2% Index (AUD) TR	S&P/ASX 200	TR	SPAXP2AT	Cash Accrual Fixed Compound	2%	04/20/2023
S&P/ASX 200 Plus 5% Index (AUD) TR	S&P/ASX 200	TR	SPAXP5AT	Cash Accrual Fixed Compound	5%	04/20/2023
S&P/ASX Small Ordinaries Plus 5% Index (AUD) TR	S&P/ASX Small Ordinaries	TR	SPASP5AT	Cash Accrual Fixed Compound	5%	04/20/2023
S&P/ASX Small Ordinaries Plus 3% Index (AUD) TR	S&P/ASX Small Ordinaries	TR	SPASP3AT	Cash Accrual Fixed Compound	3%	04/20/2023
S&P/ASX 300 Plus 2% Index (AUD) TR	S&P/ASX 300	TR	SPAXT2AT	Cash Accrual Fixed Compound	2%	04/16/2024
S&P/ASX 300 A-REIT (Sector) Plus 1.5% Index (AUD) TR	S&P/ASX 300 A-REIT (Sector)	TR	SPAR15AT	Cash Accrual Fixed Compound	1.5%	07/05/2024
S&P/ASX 200 Plus 3% Index (AUD) TR	S&P/ASX 200	TR	SPAP23AT	Cash Accrual Fixed Compound	3%	07/05/2024
S&P/ASX 300 Plus 3% Index (AUD) TR	S&P/ASX 300	TR	SPAP33AT	Cash Accrual Fixed Compound	3%	07/05/2024

Appendix I

Methodology Changes

Change	Effective Date (After Close)	Previous	Methodology Updated
Name Change: S&P 500 Sector Rotator 5% Daily RC2 0.5% Decrement Index (USD) TR	06/03/2022	The index name is S&P 500 Sector Rotator 5% Daily RC2 0.5% Decrement Index (USD) TR.	The index name is S&P 500 Sector Rotator 5% Daily RC2 (SOFR) 0.5% Decrement Index (USD) TR.

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. For Dow Jones-branded indices introduced prior to May 31, 2013, the Launch Date (which prior to May 31, 2013, was termed “Date of introduction”) is set at a date upon which no further changes were permitted to be made to the index methodology, but that may have been prior to the Index’s public release date.

Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index’s launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. 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.

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