

S&P Multi-Asset Indices *Methodology*

September 2025

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Introduction

Highlights

S&P Dow Jones Indices' Multi-Asset Indices are weighted return indices that combine existing S&P or Dow Jones-branded indices from various asset classes into a single index with component indices weighted as defined in each index's specific methodology page.

Unless detailed in the following pages, the indices follow the standard policies and procedures as documented in the underlying indices' methodologies and the documents listed in the table below. Such policies and procedures include, but are not limited to, corporate action treatments and recalculations.

Rebalancing. The indices in this methodology rebalance according to the schedule outlined in each respective index's methodology page. Unless otherwise specified, the component indices in this methodology rebalance according to the schedules outlined in the respective underlying indices' methodology documents.

Supporting Document	URL
S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology	Equity Indices Policies & Practices
S&P Dow Jones Indices' Fixed Income Policies & Practices Methodology	Fixed Income Policies & Practices
S&P Dow Jones Indices' Commodities Indices Policies & Practices Methodology	Commodities Indices Policies & Practices
S&P DJI Digital Assets Policies & Practices and Index Mathematics Methodology	S&P DJI Digital Assets Policies, Practices, & Mathematics Methodology
S&P Dow Jones Indices' Index Mathematics Methodology	Index Mathematics Methodology

Currency of Calculation and Additional Index Return Series

In addition to the indices detailed in this methodology, additional return series versions of the indices may be available, including, but not limited to the following: currency, currency hedged, decrement, fair value, inverse, leveraged, and risk control versions. For a list of available indices, please refer to the [S&P DJI Methodology & Regulatory Status Database](#).

For information on various index calculations, please refer to S&P Dow Jones Indices' Index Mathematics Methodology.

For the inputs necessary to calculate certain types of indices, including decrement, dynamic hedged, fair value, and risk control indices, please refer to the Parameters documents available at www.spglobal.com/spdji/.

The Index Committee may change the date of a given rebalancing for reasons including market holidays occurring on or around the scheduled rebalancing date. Any such change will be announced with proper advance notice where possible.

This document should be read in conjunction with the underlying indices' methodology documents, available at www.spglobal.com/spdji/, in order to gain a complete understanding of the indices' eligibility rules, policies, and procedures.

Index Details

S&P 500 and S&P Bitcoin Futures Index 75/25 Blended Index (USD) (Custom)

S&P 500 and S&P Bitcoin 50/50 Balanced Index (USD) (Custom)

S&P 500 and S&P Bitcoin Futures 60/40 Blend Index (USD) (Custom)

S&P 500 and S&P Bitcoin Futures 40/60 Blend Index (USD) (Custom)

Index Objective. The indices measure the weighted return performance of a multi-asset strategy consisting of a blend of component equity and futures indices, as defined below.

Component Indices. Please see the table below.

Index Name	Component Indices		
	Index Name	Index Code	Weight
S&P 500 and S&P Bitcoin Futures Index 75/25 Blended Index (USD) (Custom)	S&P 500	500	75%
	S&P Bitcoin Futures Index (USD) ER	SPBTCFUE	25%
S&P 500 and S&P Bitcoin Futures Index 50/50 Balanced Index (USD) (Custom)	S&P 500	500	50%
	S&P Bitcoin Futures Index (USD) ER	SPBTCFUE	50%
S&P 500 and S&P Bitcoin Futures 60/40 Blend Index (USD) (Custom)	S&P 500	500	60%
	S&P Bitcoin Futures Index (USD) ER	SPBTCFUE	40%
S&P 500 and S&P Bitcoin Futures 40/60 Blend Index (USD) (Custom)	S&P 500	500	40%
	S&P Bitcoin Futures Index (USD) ER	SPBTCFUE	60%

For information on the component indices, please refer to the *S&P U.S. Indices Methodology* and *S&P Futures Indices Methodology*, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the indices are composed of the respective component indices.

Index Weighting. At each rebalancing, the weight of each component index resets to the values in the table above.

Index Calculation. For information on the calculation of the indices please refer to the *Weighted Return Indices* section of *S&P Dow Jones Indices' Index Mathematics Methodology*.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Rebalancing. The index rebalances monthly, effective after the close of trading on the last trading day of the month.

Currency of Calculation. The indices calculate in U.S. dollars.

S&P 500 and S&P Bitcoin 75/25 Blend Index (USD) (Custom)

Index Objective. The index measures the weighted return performance of a multi-asset strategy that consists of a 75% weight in the S&P 500 and a 25% weight in the S&P Bitcoin Index.

Underlying Indices. S&P 500 and S&P Bitcoin Index. For information on the underlying indices, please refer to the S&P U.S. Indices Methodology and S&P Digital Market Indices Methodology, available at www.spglobal.com/spdji/.

Underlying Index	Index Code	Weight at Rebalancing
S&P 500	500	75%
S&P Bitcoin Index	SPBTC	25%

Index Calculation. The index calculates using the weighted return calculation.

For information on the index calculation, please refer to the Weighted Return Section of S&P Dow Jones Indices' Index Mathematics Methodology.

Rebalancing. The index rebalances monthly, with the weights of the component indices reset to the following at the close of the last trading day of the month:

- S&P 500 is reset to 75%.
- S&P Bitcoin Index is reset to 25%

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Currency of Calculation. The index calculates in U.S. dollars.

Calculation Schedule. The index calculates on all business days when at least one of the underlying indices trades. If only one underlying index trades, the value of the non-trading component is carried over from the prior trading day.

S&P 500 and Bitcoin Index (USD)

Index Objective. The index measures the performance of the constituents of the underlying indices.

Underlying Indices. S&P 500 and S&P Bitcoin Index. For information on the underlying indices, please refer to the S&P U.S. Indices Methodology and S&P Digital Market Indices Methodology, respectively, available at www.spglobal.com/spdji/.

Underlying Index	Index Code
S&P 500 (Price Return)	500
S&P Bitcoin Index	SPBTC

Index Construction. At each rebalancing, the index is composed of the constituents from the underlying indices.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Index Additions. Additions to the underlying indices are added to the index simultaneously.

Index Deletions. Constituents removed from the underlying indices are removed from the index simultaneously.

Index Calculation. The index calculates using the float-adjusted market capitalization (FMC) weighting for S&P 500 constituents and the total market capitalization for Bitcoin.

Calculation Schedule. The index calculates on all business days when at least one of the underlying indices trades. If only one underlying index trades, the value of the non-trading component carries over from the prior trading day.

Currency of Calculation. The index calculates in U.S. dollars.

S&P 500 and iBoxx ALBI South Korea 3-10yr 30/70 Blended Index (KRW)

Index Objective. The index measures the weighted return performance of a multi-asset strategy that consists of a 30% weight in the S&P 500 (T-1) (KRW) and a 70% weight in the iBoxx ALBI South Korea 3-10yr Index.

Underlying Indices. S&P 500 (T-1) (KRW) and iBoxx ALBI South Korea 3-10yr Index. For information on the underlying indices, please refer to the following:

- **S&P 500 (T-1) (KRW):** S&P U.S. Indices Methodology available at www.spglobal.com/spdji/.
- **iBoxx ALBI South Korea 3-10yr Index:** IHS Markit iBoxx ALBI Index Guide available [here](#).

Underlying Index	Index Code	Weight at Rebalancing
S&P 500 (T-1) (KRW)	SPXKHKP	30%
iBoxx ALBI South Korea 3-10yr Index	IBXXKR3T NC	70%

Index Calculation. The index calculates using the weighted return calculation.

For information on the index calculation, please refer to the Weighted Return Section of S&P Dow Jones Indices' Index Mathematics Methodology.

Rebalancing. The index rebalances semi-annually, effective after the third Monday in June and December, after the U.S. market close and before the South Korea market opens.

Ad-Hoc Reweighting. In addition to the semi-annual rebalancings, an ad-hoc reweighting is triggered if the weight of the equity component exceeds 35% or falls below 25% of the total index weight. If either condition occurs, the components reweight to the defined 30% equity and 70% fixed income allocation, effective at the open two days after the reweighting condition occurs.

Index Maintenance. All index adjustments and corporate action treatments follow the underlying indices.

Currency of Calculation. The index calculates in South Korea won.

Calculation Schedule. The index calculates daily, throughout the calendar year, following the South Korean holiday schedule.

S&P Global Agribusiness Composite Index

Index Objective. The index is a weighted return index that measures the equal weighted performance of agriculture-related equity and commodity futures component indices. The equity component is the S&P Global Agribusiness Equity Index. The commodity futures component is the S&P GSCI Agriculture and Livestock Index, comprised of S&P GSCI agriculture and livestock commodities futures contracts.

Component Indices. At each rebalancing, the component indices in the table below are equal weighted:

Component Index	Index Code	Index Weight
S&P GSCI Agriculture & Livestock ER	SPGSALP	50%
S&P Global Agribusiness Equity Index	SPAGREDP	50%

For information on the component indices, please refer to the S&P GSCI Methodology and S&P Thematic Indices Methodology, respectively, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return calculation.

For information on the index calculation, please refer to the Weighted Return Section of S&P Dow Jones Indices' Index Mathematics Methodology.

Rebalancing. The index rebalances semi-annually, effective after the close of the third Friday of May and November. The rebalancing reference dates are after the close of the third Friday of April and October. Index shares are assigned based on prices seven business days prior to the rebalancing effective date.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars and euros.

Calculation Schedule. The index calculates all business days of the year when the U.S. equity markets are open.

S&P 500 and Short-Term Treasury 30/70 Blend Index

Index Objective. The index is a weighted return index that measures the performance of a 30/70 stock-bond allocation between the S&P 500 (equity component index) and the S&P U.S. Ultra Short Treasury Bill & Bond Index (fixed income component index).

Constituent Weightings. At each daily rebalancing, the component indices reweight according to the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Equity	S&P 500	500	30%
Fixed Income	S&P U.S. Ultra Short Treasury Bill & Bond Index	SPUSBUS	70%

For information on the component indices, please refer to the S&P U.S. Indices Methodology and S&P Global Bond Indices Methodology, respectively, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

Calculation Schedule. The index calculates daily, throughout the calendar year. The index follows the NYSE holiday schedule.

S&P 500 and Short-Term Treasury 50/50 Blend Index

Index Objective. The index is a weighted return index that measures the performance of a 50/50 stock-bond allocation between the S&P 500 (equity component index) and the S&P U.S. Ultra Short Treasury Bill & Bond Index (fixed income component index).

Constituent Weightings. At each daily rebalancing, the component indices reweight according to the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Equity	S&P 500	500	50%
Fixed Income	S&P U.S. Ultra Short Treasury Bill & Bond Index	SPUSBUS	50%

For information on the component indices, please refer to the S&P U.S. Indices Methodology and S&P Global Bond Indices Methodology, respectively, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

Calculation Schedule. The index calculates daily, throughout the calendar year. The index follows the NYSE holiday schedule.

S&P 500 and iBoxx USD Treasuries Current 10 Year 50/50 Blend Index (USD) PR/TR Hybrid

Index Objective. The index is a weighted return index that measures the performance of a 50/50 stock-bond allocation between the S&P 500 (equity component index) and the iBoxx USD Treasuries Current 10 Year (fixed income component index). The equity component index calculates in price return and the fixed income component index calculates in total return.

Constituent Weightings. At each rebalancing, the component indices reweight according to the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Equity	S&P 500	500	50%
Fixed Income	iBoxx USD Treasuries Current 10 Year	GB00BQNC3835	50%

For information on the component indices, please refer to the S&P U.S. Indices Methodology and iBoxx USD On-the-Run Treasuries Indices Guide, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Rebalancing. The index rebalances quarterly after the last business day of the quarter.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

Calculation Schedule. The index calculates daily, throughout the calendar year. The index follows the NYSE holiday schedule.

S&P 500 and iBoxx \$ Treasuries 7-10Y 50/50 Blend Index (USD) PR/TR Hybrid

Index Objective. The index is a weighted return index that measures the performance of a 50/50 stock-bond allocation between the S&P 500 (equity component index) and the iBoxx \$ Treasuries 7-10Y (fixed income component index). The equity component index calculates in price return and the fixed income component index calculates in total return.

Constituent Weightings. At each daily rebalancing, the component indices reweight according to the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Equity	S&P 500	500	50%
Fixed Income	iBoxx \$ Treasuries 7-10Y	GB00B05D1V12	50%

For information on the component indices, please refer to the S&P U.S. Indices Methodology and iBoxx USD Benchmark Index Guide, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

Calculation Schedule. The index calculates daily, throughout the calendar year. The index follows the NYSE holiday schedule.

Dow Jones U.S. Dividend 100 and iBoxx \$ Treasuries 7-10Y 50/50 Blend Index (USD) PR/TR Hybrid

Index Objective. The index is a weighted return index that measures the performance of a 50/50 stock-bond allocation between the Dow Jones U.S. Dividend 100 (equity component index) and the iBoxx \$ Treasuries 7-10Y (fixed income component index). The equity component index calculates in price return and the fixed income component index calculates in total return.

Constituent Weightings. At each daily rebalancing, the component indices reweight according to the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Equity	Dow Jones U.S. Dividend 100	DJUSDIV	50%
Fixed Income	iBoxx \$ Treasuries 7-10Y	GB00B05D1V12	50%

For information on the component indices, please refer to the Dow Jones Dividend Indices Methodology and iBoxx USD Benchmark Index Guide, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

Calculation Schedule. The index calculates daily, throughout the calendar year. The index follows the NYSE holiday schedule.

S&P 500 and U.S. Treasury Bill 0-3 Month 50/50 Blend Index

Index Objective. The index is a weighted return index that measures the performance of a 50/50 stock-bond allocation between the S&P 500 (equity component index) and the S&P U.S. Treasury Bill 0-3 Month Index (fixed income component index).

Constituent Weightings. At each daily rebalancing, the component indices reweight according to the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Equity	S&P 500	500	50%
Fixed Income	S&P U.S. Treasury Bill 0-3 Month Index	SPBDUB3	50%

For information on the component indices, please refer to the S&P U.S. Indices Methodology and S&P Global Bill Index Series Methodology, respectively, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

Calculation Schedule. The index calculates daily, throughout the calendar year. The index follows the NYSE holiday schedule.

S&P 500 and Brazil Sovereign Inflation-Linked Bond 40/60 Blend Index (BRL) TR

Index Objective. The index is a weighted return index that measures the performance of a 40/60 equity-fixed income allocation between the S&P 500 Brazilian Real (TR) (equity component index) and the S&P/B3 Brazil Sovereign Inflation-Linked Series B 1-5 Year Bond Index (fixed income component index). Both the equity component index and the fixed income component index calculate in total return.

Constituent Weightings. At each monthly rebalancing, the component indices reweight according to the allocations in the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Equity	S&P 500 Brazilian Real (TR)	SPXPTXBT	40%
Fixed Income	S&P/B3 Brazil Sovereign Inflation-Linked Series B 1-5 Year Bond Index	SPBNB15	60%

For information on the component indices, please refer to the S&P U.S. Indices Methodology and S&P/B3 Brazil Bond Indices Methodology, respectively, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

Rebalancing. The index rebalances monthly on the last trading day of each month.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Index Maintenance. All index adjustments and corporate action treatment follow the component indices.

Currency of Calculation. The index calculates in Brazilian Reals.

Calculation Schedule. The index calculates on all business days on which both of the underlying indices trade.

iBoxx USD Liquid Investment Grade BRL Hedge Carry Index (BRL)

Index Objective. The index is a weighted return index that measures the performance of a 70/30/-30 cash-bond-futures allocation between the CETIP interbank rate (DIAR), the iBoxx \$ Liquid Investment Grade Index TR (BRL), and the S&P/B3 BRL-USD Mini Futures Index (BRL) ER.

Component Indices. At each rebalancing, the components reweight according to the allocations in the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Fixed Income	Cash (DIAR) ¹	--	70%
Fixed Income	iBoxx \$ Liquid Investment Grade Index TR (BRL)	IBULIGBT	30%
Futures	S&P/B3 BRL-USD Mini Futures Index (BRL) ER	SPBBUMFP	-30% ²

For information on the component indices, please refer to the iBoxx USD Liquid Investment Grade Methodology and the S&P/B3 Futures Indices Methodology, respectively, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

Rebalancing. The index rebalances monthly on the date of the futures roll, which is two trading days prior to the mini futures contract's last trading day.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Currency of Calculation. The index calculates in Brazilian Reals.

Calculation Schedule. The index follows the holiday calendar used for the S&P/B3 BRL-USD Mini Futures Index (BRL) ER.

¹ DIAR= 3. The daily CETIP interbank overnight rate is an annual rate calculated daily by the Center for Custody and Financial Settlement of Securities ("CETIP") and represents the average rate of all inter-bank overnight transactions in Brazil. The day count convention used is ACTBD/252. For more information, please refer to www.cetip.com.br.

² The negative weight allocation represents the short exposure to the S&P/B3 BRL-USD Mini Futures Index (BRL) ER component index.

iBoxx USD Liquid High Yield BRL Hedge Carry Index (BRL)

Index Objective. The index is a weighted return index that measures the performance of a 30/70/-70 cash-bond-futures allocation between the CETIP interbank rate (DIAR), the iBoxx \$ High Yield Liquid Grade Index TR (BRL), and the S&P/B3 BRL-USD Mini Futures Index (BRL) ER.

Constituent Weightings. At each rebalancing, the components reweight according to the allocations in the table below:

Asset Class	Component Index	Index Code	Weight Allocation
Fixed Income	Cash (DIAR)* ³	--	30%
Fixed Income	iBoxx \$ Liquid High Yield Index	IBULHYBT	70%
Futures	S&P/B3 BRL-USD Mini Futures Index (BRL) ER	SPBBUMFP	-70% ⁴

For information on the component indices, please refer to the iBoxx \$ Liquid HY Methodology and S&P/B3 Futures Indices Methodology, respectively, available at www.spglobal.com/spdji.

Index Calculation. The index calculates using the weighted return methodology.

Rebalancing. The index rebalances monthly on the date of the futures roll, which is two trading days prior to the last trade day of the mini futures contract.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Currency of Calculation. The index calculates in Brazilian Reals.

Calculation Schedule. The index follows the holiday calendar used for the S&P/B3 BRL-USD Mini Futures Index (BRL) ER.

³ DIAR= 3. The daily CETIP interbank overnight rate is an annual rate calculated daily by the Center for Custody and Financial Settlement of Securities ("CETIP") and represents the average rate of all inter-bank overnight transactions in Brazil. The day count convention used is ACTBD/252. For more information, please refer to www.cetip.com.br.

⁴ The negative weight allocation represents the short exposure to the S&P/B3 BRL-USD Mini Futures Index (BRL) ER component index

Dow Jones Korea Dividend 30 and Short-Term Korea Sovereign Bond 50/50 Blend Indices Index

Index Objective. The index measures the weighted return performance of a multi-asset strategy consisting of a blend of component equity and bond indices, as defined below.

Constituent Weightings. At each daily rebalancing, the component indices reweight according to the table below:

Index Name	Component Indices		
	Index Name	Index Code	Weight
Dow Jones Korea Dividend 30 and Short-Term Korea Sovereign Bond 50/50 Blend Index (KRW)	Dow Jones Korea Dividend 30 PR	DJKRD3KP	50%
	South Korea Sovereign Bond 0-0.5Y PR	SPBKRSO0PNC	50%
Dow Jones Korea Dividend 30 and Short-Term Korea Sovereign Bond 50/50 Blend Index (KRW) TR	Dow Jones Korea Dividend 30 TR	DJKRD3KT	50%
	South Korea Sovereign Bond 0-0.5Y TR	SPBKRSO0	50%

For information on the component indices, please refer to the Dow Jones Dividend Indices Methodology and S&P South Korea Sovereign Bond Index Methodology, available at www.spglobal.com/spdji.

Index Calculation. The indices calculate using the weighted return methodology.

For more information on the index calculation methodology, please refer to the Weighted Return Indices section of S&P Dow Jones Indices' Index Mathematics Methodology.

Index Maintenance. All index adjustments and corporate action treatments follow the component indices.

Currency of Calculation. The index calculates in South Korean won.

Calculation Schedule. The index calculates daily, throughout the calendar year, following the South Korea holiday schedule.

S&P 500 and S&P GSCI Physical Gold 90/10 Blend Index (USD)

Index Objective. The index is a weighted return index that measures the performance of a 90/10 allocation between the S&P 500 and the S&P GSCI Physical Gold.

Component Indices. S&P 500 and S&P GSCI Physical Gold. For information on the component indices, please refer to the S&P U.S. Indices Methodology and S&P GSCI Methodology, respectively, available at www.spglobal.com/spdji/.

Component Index	Index Code	Weight at Rebalancing
S&P 500	500	90%
S&P GSCI Physical Gold	SPGSPGU	10%

Index Calculation. The index calculates using the weighted return calculation.

For information on the index calculation, please refer to the Weighted Return Section of S&P Dow Jones Indices' Index Mathematics Methodology.

Reweightings. The index reweights quarterly to the above levels at the close of the last overlapping trading day of the quarter for the component indices.

In addition, the index reweights to the above levels intra-quarter if the allocation of the S&P GSCI Physical Gold Index exceeds 20% for five consecutive calculation days.

Index Maintenance. All index adjustments and corporate action treatments follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

Calculation Schedule. The index calculates on all business days when both component indices trade.

S&P Dow Jones Indices' Contact Information

Contact Information

For questions regarding an index, please contact: index_services@spglobal.com.

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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