



## Important information about benchmarks

Legal name	Index definition	Source
3-month USD LIBOR Index	is unmanaged index considered representative of the average interest rate at which a selection of banks in London are prepared to lend to one another in American dollars with a maturity of three months.	Bloomberg LP
Alerian MLP Index	is a market-cap weighted, float-adjusted index created to provide a comprehensive benchmark for investors to track the performance of the energy MLP sector. The Index components are selected by Alerian, LLC ("Alerian").	FactSet Research Systems Inc.
BarclayHedge Currency Traders Index	is an equal weighted composite of managed programs that trade currency futures and/or cash forwards in the inter-bank market.	Not Verified
BarclayHedge Equity Market Neutral Index	includes funds that attempt to exploit equity market inefficiencies and usually involves being simultaneously long and short matched equity portfolios of the same size within a country. Market neutral portfolios are designed to be either beta or currency neutral, or both. Well-designed portfolios typically control for industry, sector, market capitalization, and other exposures. Leverage is often applied to enhance returns. Only funds that provide net returns are included in the index calculation.	Not Verified
BarclayHedge Fixed Income Arbitrage Index	includes funds that aim to profit from price anomalies between related interest rate securities. Most managers trade globally with a goal of generating steady returns with low volatility. This category includes interest rate swap arbitrage, US and non-US government bond arbitrage and forward yield curve arbitrage. Only funds that provide net returns are included in the index calculation.	Not Verified
BarclayHedge Global Macro Index	includes funds that carry long and short positions in any of the world's major capital or derivative markets. These positions reflect their views on overall market direction as influenced by major economic trends and or events. The portfolios of these funds can include stocks, bonds, currencies, and commodities in the form of cash or derivatives instruments. Most funds invest globally in both developed and emerging markets. Only funds that provide net returns are included in the index calculation.	Not Verified
BarclayHedge Long/Short Index	includes funds employ a directional strategy involving equity-oriented investing on both the long and short sides of the market. The objective is not to be market neutral. Managers have the ability to shift from value to growth, from small to medium to large capitalization stocks, and from a net long position to a net short position. Managers may use futures and options to hedge. The focus may be regional or sector specific. Only funds that provide net returns are included in the index calculation.	Not Verified
BarclayHedge Multi Strategy Index	includes funds that are characterized by their ability to dynamically allocate capital among strategies falling within several traditional hedge fund disciplines. The use of many strategies, and the ability to reallocate capital between them in response to market opportunities, means that such funds are not easily assigned to any traditional category. Only funds that provide net returns are included in the index calculation.	Not Verified

Legal name	Index definition	Source
Barclays 10-Year Municipal Bond Index	is an unmanaged index of fixed-rate, investment-grade municipal securities with maturities of eight to 12 years.	FactSet Research Systems Inc.
Barclays 1-2 Year U.S. Government Bond Index	is an unmanaged index considered representative of U.S. Treasury and U.S. government agency issues with maturities of one to two years.	FactSet Research Systems Inc.
Barclays 1-3 Month Treasury Bill Index	is an unmanaged index considered representative of short-term US government debt instruments.	FactSet Research Systems Inc.
Barclays 1-3 Year Government/Credit Index	is an unmanaged index considered representative of short-term US corporate and US government bonds with maturities of one to three years.	FactSet Research Systems Inc.
Barclays 1-3 Year U.S. Corporate Bond Index	is designed to measure the performance of the short term U.S. corporate bond market.	Not Verified
Barclays 1-3 Year U.S. Treasury Index	is an unmanaged index of public US Treasury obligations with remaining maturities of one to three years.	FactSet Research Systems Inc.
Barclays 1-5 Government Credit Index	is an unmanaged index of short-term US corporate and government bonds with maturities of one to five years.	FactSet Research Systems Inc.
Barclays 3-month Treasury Bellwether IX	measures the performance of treasury bills with maturities of less than three months.	FactSet Research Systems Inc.
Barclays 5 Year Municipal Bond Index	is an unmanaged index of fixed-rate, investment-grade municipal securities with maturities of four to six years.	FactSet Research Systems Inc.
Barclays Asset-Backed Securities Index	is a subset of Barclays U.S. Aggregate Index that focuses on credit cards, auto loans and home equity loans, and is considered representative of asset-backed securities (ABS).	FactSet Research Systems Inc.
Barclays Baa U.S. Corporate Bond Index	is the Baa component of the Barclays U.S. Corporate Investment Grade Index	FactSet Research Systems Inc.
Barclays California Insured Municipal Bond Index	tracks the performance of California-issued municipal bonds with two or more years to maturity.	FactSet Research Systems Inc.
Barclays California Municipal Index	is an unmanaged index considered representative of California investment-grade municipal bonds.	FactSet Research Systems Inc.
Barclays California Municipal Index	is an unmanaged index considered representative of California investment-grade municipal bonds.	FactSet Research Systems Inc.
Barclays CMBS ERISA-Eligible Index	is the ERISA-eligible component of Barclays CMBS Index, which measures the performance of the commercial mortgage-backed securities (CMBS) market.	Not Verified
Barclays Emerging Market Bond Index	is an unmanaged index that tracks total returns for external currency-denominated debt instruments of the emerging markets.	Not Verified
Barclays Emerging Markets Hard Currency Aggregate Bond Index	is composed of USD-, euro- and GBP-denominated debt from sovereign, quasi-sovereign, and corporate emerging markets issuers and is considered representative of hard currency emerging markets debt.	Not Verified

Legal name	Index definition	Source
Barclays Euro-Aggregate Index	comprises bonds issued in the euro or legacy currencies of the sovereign countries in the European Monetary Union (EMU).	FactSet Research Systems Inc.
Barclays Global Aggregate Credit Index	represents the corporate and government-related sectors of Barclays Global Aggregate Index and is considered representative of global investment-grade debt.	Not Verified
Barclays Global Aggregate ex-U.S. Index	is an unmanaged index considered representative of bonds of foreign countries.	FactSet Research Systems Inc.
Barclays Global Aggregate Index	is an unmanaged index considered representative of global investment-grade, fixed-income markets.	FactSet Research Systems Inc.
Barclays Global High Yield Index	is an unmanaged index considered representative of fixed-rate, noninvestment-grade debt of companies in the US, developed markets and emerging markets.	Not Verified
Barclays Global High-Yield Index	is an unmanaged index considered representative of the global high-yield fixed income market.	Not Verified
Barclays High Yield Municipal Bond Index	is an unmanaged index considered representative of noninvestment-grade bonds.	FactSet Research Systems Inc.
Barclays Intermediate U.S. Credit Index	is an unmanaged index of dollar-denominated, investment-grade, publicly issued securities with maturities of one to 10 years.	FactSet Research Systems Inc.
Barclays Intermediate U.S. Government Index	is an unmanaged index considered representative of intermediate-term, fixed-income obligations issued by the US Treasury, government agencies and quasi-federal corporations.	FactSet Research Systems Inc.
Barclays Japanese Aggregate Index	includes investment-grade, fixed-rate securities that are issued in Japanese yen registered in Japan.	Not Verified
Barclays Massachusetts Municipal Index	is an unmanaged index considered representative of Massachusetts investment-grade municipal bonds.	FactSet Research Systems Inc.
Barclays Mortgage-Backed Securities Index	is an unmanaged index of 15- and 30-year fixed-rate securities backed by mortgage pools of Ginnie Mae, Freddie Mac and Fannie Mae.	FactSet Research Systems Inc.
Barclays Municipal 1 Year Index	is an unmanaged Index of municipal bonds with a remaining maturity of one to two years.	FactSet Research Systems Inc.
Barclays Municipal Bond 20 Year Index	is an unmanaged index of municipal bonds with remaining maturities of 17 to 22 years.	FactSet Research Systems Inc.
Barclays Municipal Bond Index	is an unmanaged index considered representative of the tax-exempt bond market.	FactSet Research Systems Inc.
Barclays Municipal Insured Bond Index	is an unmanaged index of insured municipal securities.	FactSet Research Systems Inc.
Barclays Municipal Insured Long 20 Year Index	is an unmanaged index of insured municipal securities with maturities of 17 to 22 years.	FactSet Research Systems Inc.
Barclays New Jersey Municipal Index	is an unmanaged index considered representative of New Jersey investment-grade municipal bonds.	FactSet Research Systems Inc.

Legal name	Index definition	Source
Barclays New York Municipal Index	is an unmanaged index considered representative of New York investment-grade municipal bonds.	FactSet Research Systems Inc.
Barclays Pennsylvania Municipal Index	is an unmanaged index considered representative of Pennsylvania investment-grade municipal bonds.	FactSet Research Systems Inc.
Barclays U.S. Aggregate Index	is an unmanaged index considered representative of the US investment-grade, fixed-rate bond market.	FactSet Research Systems Inc.
Barclays U.S. Corporate High Yield 2% Issuer Cap Index	is an unmanaged index considered representative of the US high-yield, fixed-rate corporate bond market. Index weights for each issuer are capped at 2%.	FactSet Research Systems Inc.
Barclays U.S. Corporate Index	is an unmanaged index considered representative of publicly issued, fixed-rate, nonconvertible, investment-grade debt securities.	FactSet Research Systems Inc.
Barclays U.S. Corporate Index	is an unmanaged index considered representative of fixed-rate investment-grade taxable bond debt.	FactSet Research Systems Inc.
Barclays U.S. Credit Index	is an unmanaged index considered representative of publicly issued, SEC-registered U.S. corporate and specified foreign debentures and secured notes.	FactSet Research Systems Inc.
Barclays U.S. Government Index	is an unmanaged index considered representative of fixed income obligations issued by the US Treasury, government agencies and quasi-federal corporations.	FactSet Research Systems Inc.
Barclays U.S. Government Intermediate and MBS Index	is a market-weighted combination of Barclays Intermediate U.S. Government and Mortgage-Backed Securities indexes.	FactSet Research Systems Inc.
Barclays U.S. Government Long Index	is an unmanaged index considered representative of the long-term government bond market.	FactSet Research Systems Inc.
Barclays U.S. Government/Credit Index	includes treasuries and agencies that represent the government portion of the index, and includes publically issued US corporate and foreign debentures and secured notes that meet specified maturity, liquidity and quality requirements.	FactSet Research Systems Inc.
Barclays U.S. Treasury 20+ Index	is an unmanaged index of municipal bonds with remaining maturities of 17 to 22 years.	FactSet Research Systems Inc.
Barclays U.S. Treasury Bellweather 3-Month Index	is an unmanaged index considered representative of US treasury bills with maturities of less than three months.	FactSet Research Systems Inc.
Barclays U.S. Treasury Index	is an unmanaged index of public obligations of the US Treasury with remaining maturities of one year or more.	FactSet Research Systems Inc.
Barclays U.S. Universal Index	represents the union of the U.S. Aggregate Index, the U.S. High-Yield Corporate Index, the 144A Index, the Eurodollar Index, the Emerging Markets Index and the non-ERISA portion of the CMBS Index.	FactSet Research Systems Inc.
Barclays US Corporate High Yield Index	is an unmanaged index considered representative of fixed-rate, noninvestment-grade debt.	FactSet Research Systems Inc.
Barclays US Government Mortgage Index	is an unmanaged index considered representative of US government treasury and agency mortgage-backed securities.	FactSet Research Systems Inc.

Legal name	Index definition	Source
Barclays US Government Mortgage Index	is an unmanaged index considered representative of US government treasury securities and agency mortgage-backed securities.	FactSet Research Systems Inc.
Barclays US Mortgage Backed Securities Index	represents mortgage-backed pass-through securities of Ginnie Mae, Fannie Mae and Freddie Mac.	FactSet Research Systems Inc.
Blended Bloomberg US Municipal AMT-Free Weekly VRDO Index	performance prior to Aug. 5, 2010, reflects that of the original underlying index, Thomson Municipal Market Data VRDO Index. From Aug. 5, 2010, forward, the index performance reflects that of the underlying index, Bloomberg U.S. Municipal AMT-Free Weekly VRDO Index.	Invesco, Bloomberg L.P.
Blended DWA Basic Materials Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Basic Materials Sector Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Basic Materials Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended DWA Consumer Cyclical Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Consumer Discretionary Sector Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Consumer Cyclical Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended DWA Consumer Staples Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Consumer Staples Sector Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Consumer Staples Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended DWA Energy Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Energy Sector Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Energy Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended DWA Financials Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Financial Sector Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Financials Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended DWA Healthcare Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Healthcare Sector Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Healthcare Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended DWA Industrials Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Industrials Sector Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Industrials Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended DWA NASDAQ Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic OTC Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, Dorsey Wright Nasdaq Technical Leaders Index.	Invesco, Bloomberg L.P.

Legal name	Index definition	Source
Blended DWA Technology Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Technology Sector Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Technology Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended DWA Utilities Technical Leaders Index	performance prior to Feb. 19, 2014, reflects that of the original underlying index, the Dynamic Utilities Intellidex Index. From Feb. 19, 2014, forward, the index performance reflects that of the underlying index, DWA Utilities Technical Leaders Index.	Invesco, Bloomberg L.P.
Blended NASDAQ OMX Global Water Index	performance prior to March 1, 2012, reflects that of the original underlying index, Palisades Global Water Index. From March 1, 2012, forward, the index performance reflects that of the underlying index, Nasdaq OMX Global Water Index.	Invesco, Bloomberg L.P.
Blended NASDAQ OMX US Water Index	performance prior to March 1, 2012, reflects that of the original underlying index, Palisades Water Index. From March 1, 2012, forward, the index performance reflects that of the underlying index, Nasdaq OMX U.S. Water Index.	Invesco, Bloomberg L.P.
Blended RAFI Bonds US High Yield 1-10 Index	the RAFI Bonds US High Yield 1-10 Index performance prior to August 2, 2010 reflects that of the original Underlying Index Wells Fargo High Yield Bond Index. From August 2, 2010 forward, the Index performance reflects that of the Underlying Index RAFI Bonds US High Yield 1-10 Index.	Invesco, Bloomberg L.P.
Blended Red Rocks Global Listed Private Equity Index	performance prior to Sept. 30, 2009, reflects that of the original underlying index, Red Rocks Capital Listed Private Equity Index. From Sept. 30, 2009, forward, the index performance reflects that of the underlying index, Red Rocks Global Listed Private Equity Index.	Invesco, Bloomberg L.P.
Blended Russell 2000 Equal Weight Index	performance prior to June 16, 2011, reflects that of the original underlying index, Dynamic Small Cap Intellidex Index. From June 16, 2011, forward, the index performance reflects that of the underlying index, RAFI Fundamental Small Core Index.	Not Verified
Blended Russell 2000 Pure Growth Index	performance prior to June 16, 2011, reflects that of the original underlying index, Dynamic Small Cap Growth Intellidex Index. From June 16, 2011, forward, the index performance reflects that of the underlying index, RAFI Fundamental Small Growth Index.	Not Verified
Blended Russell 2000 Pure Value Index	performance prior to June 16, 2011, reflects that of the original underlying index, Dynamic Small Cap Value Intellidex Index. From June 16, 2011, forward, the index performance reflects that of the underlying index, RAFI Fundamental Small Value Index.	Not Verified
Blended Russell Midcap Equal Weight Index	performance prior to June 16, 2011, reflects that of the original underlying index, Dynamic Mid Cap Intellidex Index. From June 16, 2011, forward, the index performance reflects that of the underlying index, RAFI Fundamental Mid Core Index.	Not Verified
Blended Russell Midcap Pure Growth Index	performance prior to June 16, 2011, reflects that of the original underlying index, Dynamic Mid Cap Growth Intellidex Index. From June 16, 2011, forward, the index performance reflects that of the underlying index, RAFI Fundamental Mid Growth Index.	Not Verified

Legal name	Index definition	Source
Blended Russell Midcap Pure Value Index	performance prior to June 16, 2011, reflects that of the original underlying index, Dynamic Mid Cap Value Intellidex Index. From June 16, 2011, forward, the index performance reflects that of the underlying index, RAFI Fundamental Mid Value Index.	Not Verified
Blended Russell Top 200 Equal Weight Index	performance prior to June 16, 2011, reflects that of the original underlying index, Dynamic Large Cap Intellidex Index. From June 16, 2011, forward, the index performance reflects that of the underlying index, RAFI Fundamental Large Core Index.	Not Verified
Blended S&P 500 High Quality Rankings Index	performance prior to June 30, 2010, reflects that of the original underlying index, Value Line Timeliness Select Index. From June 30, 2010, forward, the index performance reflects that of the underlying index, S&P 500 High Quality Rankings Index.	Invesco, Bloomberg L.P.
Blended S&P International Corporate Bond Index	is an unmanaged index considered representative of investment-grade corporate bonds issued by non-US issuers.	Bloomberg LP
Blended S&P International Developed High Quality Rankings Index	performance prior to March 1, 2012, reflects that of the original underlying index, QSG Developed International Opportunities Index. From March 1, 2012, forward, the index performance reflects that of the underlying index, S&P International Developed High Quality Rankings Index.	Invesco, Bloomberg L.P.
Blended The BofA Merrill Lynch California Long-Term Core Plus Municipal Securities Index	is an index created by Invesco Powershares to benchmark the Fund. Performance prior to 5/29/2009 reflects that of the original Underlying Index, The BofA Merrill Lynch California Insured Long-Term Core Municipal Securities Index. From 5/29/2009 to 7/7/2014, the Index performance reflects that of the Underlying Index The BofA Merrill Lynch California Insured Long-Term Core Plus Municipal Securities Index. From 7/8/2014 forward, the Index performance reflects that of the Underlying Index BofA Merrill Lynch California Long-Term Core Plus Municipal Securities Index.	Invesco, FactSet Research Systems Inc.
Blended The BofA Merrill Lynch Core Plus Fixed Rate Preferred Securities Index	performance prior to April 2, 2012, reflects that of the original underlying index, The BofA Merrill Lynch Core Fixed Rate Preferred Securities Index. From April 2, 2012, forward, the index performance reflects that of the underlying index, The BofA Merrill Lynch Core Plus Fixed Rate Preferred Securities Index.	Invesco, FactSet Research Systems Inc.
Blended The BofA Merrill Lynch National Long-Term Core Plus Municipal Securities Index	is an index created by Invesco Powershares to benchmark the Fund. Performance prior to 5/29/2009 reflects that of the original Underlying Index, The BofA Merrill Lynch National Insured Long-Term Core Municipal Securities Index. From 5/29/2009 to 7/7/2014, the Index performance reflects that of the Underlying Index The BofA Merrill Lynch National Insured Long-Term Core Plus Municipal Securities Index. From 7/8/2014 forward, the Index performance reflects that of the Underlying Index BofA Merrill Lynch National Long-Term Core Plus Municipal Securities Index.	Invesco, FactSet Research Systems Inc.
Blended The BofA Merrill Lynch New York Long-Term Core Plus Municipal Securities Index	is an index created by Invesco Powershares to benchmark the Fund. Performance prior to May 29, 2009, reflects that of the original Underlying Index, The BofA Merrill Lynch New York Insured Long-Term Core Municipal Securities Index. From May 29, 2009, to July 7, 2014, the Index performance reflects that of the Underlying Index The BofA Merrill Lynch New York Insured Long-Term Core Plus Municipal Securities Index. From July 8, 2014, forward, the Index performance reflects that of the Underlying Index BofA Merrill Lynch New York Long-Term Core Plus Municipal Securities Index.	Invesco, FactSet Research Systems Inc.
Bloomberg Commodity Index	is an unmanaged index designed to be a highly liquid and diversified benchmark for the commodity futures market.	Bloomberg LP

Legal name	Index definition	Source
Bloomberg US Municipal AMT-Free Weekly VRDO Index	is comprised of municipal securities issued in the primary market as Variable Rate Demand Obligations (VRDOs) whose interest rates are reset weekly.	Bloomberg LP
BSE Sensex Index	is an unmanaged index considered representative of the Indian equity market.	Bloomberg LP
CBOE S&P 500 BuyWrite Index	tracks the performance of a hypothetical buy-write strategy on the S&P 500 Index.	FactSet Research Systems Inc.
Citi Custom Dim Sum (Offshore CNY) Bond Index	is composed of RMB-denominated bonds issued by governments, agencies, supnationals and corporations, excluding synthetics, convertible bonds, retail bonds and CDs.	Bloomberg LP
Citi RAFI Bonds Sovereign Emerging Markets Extended Local Currency Index	measures the performance of local currency bonds issued by the national governments from a set of emerging market countries.	Bloomberg LP
Citigroup 90-Day Treasury Bill Index	is an unmanaged index representative of three-month Treasury bills.	FactSet Research Systems Inc.
Cleantech Index	is a modified equally weighted index composed of stocks (and ADREs of such stocks) of publicly traded cleantech companies.	AMEX
Credit Suisse Leveraged Loan Index	represents tradable, senior-secured, US-dollar-denominated, noninvestment-grade loans.	Bloomberg LP
Custom Alternative Opportunities Index	created by Invesco to serve as a benchmark for Invesco Alternative Opportunities Fund, comprises the following indexes: FTSE EPRA/NAREIT Developed Real Estate Index-Net Total Return to U.S. Investors (18%), J.P. Morgan GBI-EM Diversified Bond Index (18%),	Not Verified
Custom Balanced Risk Aggressive Allocation Broad Index	consists of 75% S&P 500 Index and 25% Barclays U.S. Aggregate Index.	Invesco, FactSet Research Systems Inc.
Custom Balanced Risk Aggressive Allocation Style Index	consists of 75% MSCI World Index ND and 25% Barclays U.S. Aggregate Index.	Invesco, FactSet Research Systems Inc.
Custom Balanced Risk Allocation Broad Index	consists of 60% S&P 500 Index and 40% Barclays U.S. Aggregate Index.	Invesco, FactSet Research Systems Inc.
Custom Balanced Risk Allocation Style Index	consists of 60% MSCI World Index and 40% Barclays U.S. Aggregate Index. Effective December 1, 2009, the fixed income component of the Custom Balanced-Risk Allocation Style Index changed from the JP Morgan GBI Global (Traded) Index to the Barclays U.S. Aggregate Index. The MSCI World Index is an unmanaged index considered representative of stocks of developed countries. The index return is computed using the net return, which withholds applicable taxes for non-resident investors. The Barclays U.S. Aggregate Index is an unmanaged index considered representative of the U.S. investment-grade, fixed-rate bond market.	Invesco, FactSet Research Systems Inc.
Custom Basic Balanced Index	,created by Invesco to serve as a benchmark for Invesco Basic Balanced Fund, is composed of the following indexes: Russell 1000® Value (60%) and Barclays U.S. Aggregate (40%). The Russell 1000 Value Index is a trademark/service mark of the Frank Russell C	Not Verified



Legal name	Index definition	Source
Custom Conservative Allocation Index	, created by Invesco to serve as a benchmark for Invesco Conservative Allocation Fund, is composed of the following indexes: S&P 500® Index, MSCI EAFE® Index and Barclays U.S. Aggregate Index. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the Fund's objective.	Invesco, FactSet Research Systems Inc.
Custom Conservative Allocation Index	, created by Invesco to serve as a benchmark for Invesco Conservative Allocation Fund, is composed of the following indexes: S&P 500® Index, MSCI EAFE® Index and Barclays U.S. Aggregate Index. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the fund's objective.	Invesco, FactSet Research Systems Inc.
Custom Conservative Allocation Index - Old	, created by Invesco to serve as a benchmark for Invesco Conservative Allocation Fund, is composed of the following indexes: Russell 3000®, MSCI EAFE® ND, Barclays U.S. Universal, FTSE NAREIT Equity REITs and the three-month U.S. Treasury bill. The compos	Not Verified
Custom Global Real Estate Income Index	is an index composed of FTSE NAREIT All Equity REIT Index through August 31, 2011, and FTSE EPRA/NAREIT Developed Index, which is computed using the net return by withholding applicable taxes, thereafter.	Invesco, FactSet Research Systems Inc.
Custom Global Real Estate Index	is composed of the FTSE EPRA/NAREIT Developed Index (gross) from fund inception through Feb. 17, 2005; the FTSE EPRA/NAREIT Developed Index (net) index from Feb. 18, 2005, through June 30, 2014; and the FTSE EPRA/NAREIT Global (net) index from July 1, 2014.	Invesco, FactSet Research Systems Inc.
Custom Global Real Estate Index - old	, created by Invesco to serve as a benchmark for Invesco Global Real Estate Income Fund, comprises the following indexes: FTSE EPRA/NAREIT Developed Real Estate (50%) and Wachovia Hybrid and Preferred Securities REIT (50%).	Invesco, FactSet Research Systems Inc.
Custom Growth Allocation Index	, created by Invesco to serve as a benchmark for Invesco Growth Allocation Fund, is composed of the following indexes: S&P 500® Index, MSCI EAFE® Index and Barclays U.S. Aggregate Index. The composition of the index may change based on the Fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the fund's objective. The MSCI EAFE® Index is an unmanaged index considered representative of stocks of Europe, Australasia and the Far East. The index is computed using the net return, which withholds applicable taxes for non-resident investors. The Barclays U.S. Aggregate Index is an unmanaged index considered representative of the U.S. investment-grade, fixed-rate bond market.	Invesco, FactSet Research Systems Inc.
Custom Growth Allocation Index - Old	, created by Invesco to serve as a benchmark for Invesco Growth Allocation Fund, is composed of the following indexes: Russell 3000®, MSCI EAFE®, FTSE NAREIT Equity REITs and Barclays U.S. Universal. The composition of the index may change from time to ti	Not Verified
Custom High Yield Municipal Index	, created by Invesco to serve as a benchmark for Invesco High Yield Municipal Fund, comprises 80% weight in bonds in the S&P Municipal Bond Index that are not rated or are rated below investment grade and a 20% weight in bonds that are rated investment	Invesco, FactSet Research Systems Inc.

Legal name	Index definition	Source
	grade by Standard & Poor's, Moody's and/or Fitch.	
Custom High Yield Municipal Index	is designed to measure the performance of a hypothetical allocation that consists of an 80% weight in bonds in the S&P Municipal Bond Index that are not rated or are rated below investment grade and a 20% weight in bonds that are rated investment grade by Standard & Poor's, Moody's and/or Fitch. S&P Municipal Bond Index is a broad, market value-weighted index that seeks to measure the performance of the U.S. municipal bond market.	Invesco, FactSet Research Systems Inc.
Custom IBRR 2020 Index	was created by Invesco to serve as a style specific benchmark for Invesco Balanced-Risk Retirement 2020 Fund. From the inception of the Fund to November 4, 2009, the index comprised the Custom Independence 2020 Index, which included the following indexes: Russell 3000® Index, MSCI EAFE®, FTSE NAREIT Equity REITs and Barclays U.S. Universal. From November 4, 2009, through November 30, 2009, the index comprised the MSCI World Index and the JP Morgan Global Government Bond Index. From December 1, 2009, to December 31, 2009, the index comprised the MSCI World Index and Barclays U.S. Aggregate Index. Since January 1, 2010, the index has comprised the MSCI World Index, Barclays U.S. Aggregate Index and Lipper T-Bill 3-Month Index. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the Fund's objective.	Invesco, FactSet Research Systems Inc.
Custom IBRR 2030 Index	was created by Invesco to serve as a style specific benchmark for Invesco Balanced-Risk Retirement 2030 Fund. From the inception of the Fund to November 4, 2009, the index comprised the Custom Independence 2030 Index, which included the following indexes: Russell 3000® Index, MSCI EAFE®, FTSE NAREIT Equity REITs and Barclays U.S. Universal. From November 4, 2009, through November 30, 2009, the index comprised the MSCI World Index and the JP Morgan Global Government Bond Index. Since December 1, 2009, the index has comprised the MSCI World Index and the Barclays U.S. Aggregate Index. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the Fund's objective.	Invesco, FactSet Research Systems Inc.
Custom IBRR 2040 Index	was created by Invesco to serve as a style specific benchmark for Invesco Balanced-Risk Retirement 2040 Fund. From the inception of the Fund to November 4, 2009, the index comprised the Custom Independence 2040 Index, which included the following indexes: Russell 3000® Index, MSCI EAFE®, FTSE NAREIT Equity REITs and Barclays U.S. Universal. From November 4, 2009, through November 30, 2009, the index comprised the MSCI World Index and the JP Morgan Global Government Bond Index. Since December 1, 2009, the index has comprised the MSCI World Index and the Barclays U.S. Aggregate Index. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the Fund's objective.	Invesco, FactSet Research Systems Inc.

Legal name	Index definition	Source
Custom IBRR 2050 Index	was created by Invesco to serve as a style specific benchmark for Invesco Balanced-Risk Retirement 2050 Fund. From the inception of the Fund to November 4, 2009, the index comprised the Custom Independence 2050 Index, which included the following indexes: Russell 3000® Index, MSCI EAFE®, FTSE NAREIT Equity REITs and Barclays U.S. Universal. From November 4, 2009, through November 30, 2009, the index comprised the MSCI World Index and the JP Morgan Global Government Bond Index. Since December 1, 2009, the index has comprised the MSCI World Index and the Barclays U.S. Aggregate Index. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the Fund's objective.	Invesco, FactSet Research Systems Inc.
Custom IBRR Now Index	was created by Invesco to serve as a style specific benchmark for Invesco Balanced-Risk Retirement Now Fund. From the inception of the Fund to November 4, 2009, the index comprised the Custom Independence Now Index, which included the following indexes: Russell 3000, MSCI EAFE, FTSE NAREIT Equity REITs, Barclays U.S. Universal and the three-month U.S. Treasury bill. From November 4, 2009, through November 30, 2009, the index comprised the MSCI World Index, the JP Morgan Global Government Bond Index and the three-month Treasury bill. Since December 1, 2009, the index has comprised the MSCI World Index, Barclays U.S. Aggregate Index and the three-month Treasury bill. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the Fund's objective.	Invesco, FactSet Research Systems Inc.
Custom Income Allocation Index	, created by Invesco to serve as a benchmark for Invesco Income Allocation Fund, is composed of the following indexes: Russell 3000® Index, MSCI EAFE® Index, FTSE NAREIT Equity REITs Index and Barclays U.S. Universal Index. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the fund's objective.	Invesco, FactSet Research Systems Inc.
Custom International Growth Index	is composed of the MSCI EAFE® Growth Index through February 28, 2013, and the MSCI All Country World ex-U.S. Growth Index thereafter. The MSCI EAFE® Growth Index is an unmanaged index considered representative of growth stocks of Europe, Australasia and the Far East. The MSCI All Country World ex-U.S. Growth Index is a market capitalization weighted index that includes growth companies in developed and emerging markets throughout the world, excluding the United States. Both MSCI indexes are computed using the net return, which withholds applicable taxes for non-resident investors.	Invesco, FactSet Research Systems Inc.
Custom Invesco VK Asset Allocation Conservative Index	, created by Invesco to serve as a benchmark for Invesco Van Kampen Asset Allocation Conservative Fund, comprises the S&P 500, MSCI EAFE® and Barclays U.S. Aggregate indexes. The composition of the index may change based on the fund's target asset allocation	Not Verified
Custom Invesco VK Asset Allocation Conservative Index - Old	, created by Invesco to serve as a benchmark for Invesco Van Kampen Asset Allocation Conservative Fund, is composed of the following indexes: S&P 500 (25%), MSCI EAFE (15%), and Barclays U.S. Aggregate (60%).	Not Verified
Custom Invesco VK Asset Allocation Growth Index	, created by Invesco to serve as a benchmark for Invesco Van Kampen Asset Allocation Growth Fund, is composed of the S&P 500, the MSCI EAFE® and the Barclays U.S. Aggregate. The composition of the index may change from time to time based on the	Not Verified

Legal name	Index definition	Source
	target as	
Custom Invesco VK Asset Allocation Growth Index - Old	, created by Invesco to serve as a benchmark for Invesco Van Kampen Asset Allocation Growth Fund, is composed of the following indexes: S&P 500 (50%), MSCI EAFE (30%), and Barclays U.S. Aggregate (20%).	Not Verified
Custom Invesco VK Asset Allocation Moderate Index	, created by Invesco to serve as a benchmark for Invesco Van Kampen Asset Allocation Moderate Fund, is composed of the following indexes: S&P 500 (35%), MSCI EAFE (25%), and Barclays U.S. Aggregate (40%).	Not Verified
Custom Invesco VK Equity Premium Income Index	created by Invesco to serve as a benchmark for Invesco Van Kampen Equity Premium Income Fund, is composed of the following indexes: CBOE S&P 500 BuyWrite Index (75%) and S&P 500 Index (25%).	Not Verified
Custom Invesco VK Global Equity Allocation Index	, created by Invesco to serve as a benchmark for Invesco Van Kampen Global Equity Allocation Fund. From December 31, 1992, the index was composed of the MSCI World Net Index. From October 31, 2005, the index was composed of the MSCI AC World Free Net Inde	Not Verified
Custom IVK Global Bond Index	created by Invesco to serve as a benchmark for Invesco Van Kampen Global Bond Fund, is composed of the following indexes: J.P. Morgan Government Bond Index - Emerging Markets Global Diversified (25%) and J.P. Morgan Government Bond Index - Global Unhedge	Not Verified
Custom Moderate Allocation Index	, created by Invesco to serve as a benchmark for Invesco Moderate Allocation Fund, is composed of the following indexes: S&P 500® Index, MSCI EAFE® Index and Barclays U.S. Aggregate Index. The composition of the index may change based on the fund's target asset allocation. Therefore, the current composition of the index does not reflect its historical composition and will likely be altered in the future to better reflect the fund's objective.	Invesco, FactSet Research Systems Inc.
Custom Moderate Allocation Index - Old	, created by Invesco to serve as a benchmark for Invesco Moderate Allocation Fund, is composed of the following indexes: Russell 3000®, MSCI EAFE®, FTSE NAREIT Equity REITs and Barclays U.S. Universal. The composition of the index may change from time to	Not Verified
Custom Moderate Growth Allocation Index	, created by Invesco to serve as a benchmark for Invesco Moderate Growth Allocation Fund, is composed of the S&P 500, the MSCI EAFE® and the Barclays U.S. Aggregate. The composition of the index may change from time to time based on the target asset allo	Invesco, FactSet Research Systems Inc.
Custom Moderate Growth Allocation Index - Old	, created by Invesco to serve as a benchmark for Invesco Moderate Growth Allocation Fund, is composed of the following indexes: Russell 3000®, MSCI EAFE®, FTSE NAREIT Equity REITs and Barclays U.S. Universal. The composition of the index may change from t	Not Verified
Custom Moderately Conservative Allocation Index - Old	, created by Invesco to serve as a benchmark for Invesco Moderately Conservative Allocation Fund, is composed of the following indexes: Russell 3000®, MSCI EAFE®, FTSE NAREIT Equity REITs and Barclays U.S. Universal. The composition of the index	Not Verified

Legal name	Index definition	Source
	may chang	
Custom Municipal Index	is an unmanaged index comprising Barclays Long Municipal Index from October 1, 1992, to March 31, 1996, and 50% Barclays 10-Year Municipal Index/50% Barclays 5-Year Municipal Index thereafter.	Not Verified
Custom Pacific Growth Index	, created by Invesco to serve as a benchmark for Invesco Pacific Growth Fund, comprises 50% MSCI Japan Index and 50% MSCI All Country Asia Pacific ex-Japan Index ND.	Invesco, FactSet Research Systems Inc.
Custom Premium Income Index	, created by Invesco to serve as a benchmark for Invesco Premium Income Fund, comprises the following indexes: S&P 500® (50%) and Barclays U.S. Universal (50%). The S&P 500® Index is an unmanaged index considered representative of the US stock market. Barclays U.S. Universal index is an unmanaged index comprising US dollar-denominated, taxable bonds that are rated investment grade or below investment grade.	Invesco, FactSet Research Systems Inc.
Custom Select Real Estate Income Index	, created by Invesco to serve as a benchmark for Invesco Select Real Estate Income Fund, comprises the following indexes: FTSE NAREIT Equity REIT (50%) and Wachovia Hybrid and Preferred Securities REIT (50%).	Not Verified
Custom Short Duration High Yield Municipal Index	consists of 60% S&P Municipal Bond High Yield Index, 40% S&P Municipal Bond Short Index.	Invesco, FactSet Research Systems Inc.
Custom Strategic Real Return Index	consists of 45% The BofA Merrill Lynch US Inflation Linked Treasury Index, 30% S&P/LSTA Leveraged Loan Total Return Index and 25% The BofAMerrill Lynch US High Yield Constrained Index. An investment cannot be made directly in an index.  Merrill Lynch, Pierce, Fenner & Smith Incorporated and its affiliates ("BofAML") indices and related information, the name "Bank of America Merrill Lynch", and related trademarks, are intellectual property licensed from BofAML, and may not be copied, used, or distributed without BofAML's prior written approval. The licensee's products have not been passed on as to their legality or suitability, and are not regulated, issued, endorsed, sold, guaranteed or promoted by BofAML. BOFAML MAKES NO WARRANTIES AND BEARS NO LIABILITY WITH RESPECT TO THE INDICES, ANY RELATED INFORMATION, ITS TRADEMARKS, OR THE PRODUCT(S) (INCLUDING WITHOUT LIMITATION, THEIR QUALITY, ACCURACY, SUITABILITY AND/OR COMPLETENESS).	Invesco, Bloomberg LP, FactSet Research Systems Inc., S&P Dow Jones Indices LLC
Custom V.I. Balanced-Risk Allocation Index	, created by Invesco to serve as a benchmark for Invesco V.I. Balanced-Risk Allocation Fund, comprises the following indexes: MSCI World Index (60%) and Barclays U.S. Aggregate Index (40%). Prior to 5/2/2011, the index was comprised of (65%) MSCI World Index, (30%) J.P. Morgan GBI Global Index, and (5%) Citigroup 3-Month Treasury Bill Index.	Invesco, FactSet Research Systems Inc.
Custom V.I. Balanced-Risk Allocation Index (OLD)	, created by Invesco to serve as a benchmark for Invesco V.I. Balanced-Risk Allocation Fund, comprises 60% MSCI World Index ND and 40% Barclays U.S. Aggregate Index.	Not Verified
Custom V.I. Global Multi-Asset Fund Index	, created by Invesco to serve as a benchmark for Invesco V.I. Global Multi-Asset Fund, comprises the following indexes: MSCI World (54%) and Barclays U.S. Universal (46%).	Invesco, FactSet Research Systems Inc.

Legal name	Index definition	Source
DB Emerging Market USD Liquid Balanced Index	tracks the potential returns of a theoretical portfolio of liquid emerging markets U.S. dollar-denominated government bonds issued by approximately 22 emerging-market countries. The countries in the Index are selected annually pursuant to a proprietary index methodology and the membership list is rebalanced quarterly.	Bloomberg LP
DB Global Short Maturity High Yield Bond Index	tracks US and foreign short-term, non-investment grade bonds denominated in US dollars and is rebalanced quarterly and re-weighted annually.	Bloomberg LP
DBIQ Diversified Agriculture Index TR	performance prior to Oct. 19, 2009, reflects that of the original underlying index, DBLCI (Deutsche Bank Liquid Commodity Index) Optimum Yield Agriculture Excess Return™ . From Oct. 19, 2009, to Dec. 31, 2010, the index performance reflects that of DBLCI Diversified Agriculture Excess Return™. Since Dec. 31, 2010, the index performance reflects that of DBIQ (Deutsche Bank Index Quant Group's) Diversified Agriculture Index Excess Return™. The only difference between the DBLCI Diversified Agriculture Excess Return and the DBIQ Diversified Agriculture Index Excess Return is a name change.	Invesco, Bloomberg L.P.
DBIQ Opt Yield Diversified Comm Index ER	is composed of futures contracts on 14 heavily traded commodities across the energy, precious metals, industrial metals and agriculture sectors.	Bloomberg LP
DBIQ Opt Yield Diversified Comm Index TR	performance prior to May 24, 2006, reflects that of the original underlying index, the non-Optimum Yield version of Deutsche Bank Liquid Commodity Index™ (DBLCI). From May 24, 2006, to Oct. 16, 2009, index performance reflects that of the Optimum Yield version of DBLCI. From Oct. 19, 2009, to Jan. 1, 2011, the index performance reflects that of DBLCI Optimum Yield Diversified Excess Return™ . From Jan. 1, 2011, forward, the index performance reflects that of DBIQ (Deutsche Bank Index Quant Group's) Optimum Yield Diversified Commodity Index Excess Return™. The only difference between the DBLCI Optimum Yield Diversified Excess Return and the DBIQ Optimum Yield Diversified Commodity Index Excess Return is a name change.	Invesco, Bloomberg L.P.
DBIQ Opt Yield Diversified Comm Index TR	is a rules-based index composed of futures contracts on 14 of the most heavily traded physical commodities.	Bloomberg LP
DEX 91-Day Treasury Bill Index	measures the return attributable to 91-day Treasury Bills. It is maintained by Scotia McLeod.	Not Verified
DEX Universe Bond Index	is a capitalization-weighted index with more than 950 Canadian bonds, and includes high quality bonds with terms-to-maturity of greater than one year.	Not Verified
Dow Jones Brookfield Global Infrastructure Index	is an unmanaged index considered representative of stocks of companies worldwide whose primary business is the ownership and operation of infrastructure assets.	FactSet Research Systems Inc.
Dow Jones EPAC Select Dividend Index	is an unmanaged index considered representative of high dividend-paying companies in Europe, Canada and Asia-Pacific region.	Bloomberg LP
Dow Jones Industrial Average	is a price-weighted index of the 30 largest, most widely held stocks traded on the New York Stock Exchange.	FactSet Research Systems Inc.
Dow Jones Select MicroCap Index	is an unmanaged index considered representative of micro-cap stocks.	Bloomberg LP

Legal name	Index definition	Source
Dow Jones STOXX 600 Index	comprises 600 components considered representative of large-, mid- and small-cap European companies.	Not Verified
Dow Jones U.S. Banks Index	is an unmanaged index tracking US banking stocks.	FactSet Research Systems Inc.
Dow Jones U.S. Basic Materials Index	is an unmanaged index considered representative of the basic materials sector.	FactSet Research Systems Inc.
Dow Jones U.S. Consumer Goods Index	is an unmanaged index considered representative of the consumer goods sector.	FactSet Research Systems Inc.
Dow Jones U.S. Consumer Services Index	is an unmanaged index considered representative of the consumer services sector.	FactSet Research Systems Inc.
Dow Jones U.S. Contrarian Opportunities Index	is a transparent, rules-based tool for benchmarking contrarian investment strategies. The index is designed to systematically measure the performance of stocks that lag behind the broader market in terms of recent performance, but that outrank their peers based on fundamentals-based and other qualitative criteria.	Bloomberg LP
Dow Jones U.S. Financials Index	is an unmanaged index considered representative of the financials sector.	FactSet Research Systems Inc.
Dow Jones U.S. Health Care Index	is an unmanaged index considered representative of the health care sector.	FactSet Research Systems Inc.
Dow Jones U.S. Health Care Index	is an unmanaged index considered representative of the health care providers subsector.	FactSet Research Systems Inc.
Dow Jones U.S. Oil & Gas Index	is an unmanaged index considered representative of the oil and gas sector.	Bloomberg LP
Dow Jones U.S. Real Estate Index	is a float-adjusted, capitalization-weighted, real-time index that provides a broad measure of the US real estate securities market.	Bloomberg LP
Dow Jones U.S. Select Dividend Index	represent the country's leading stocks by dividend yield.	FactSet Research Systems Inc.
Dow Jones U.S. Select Dividend Index	represent the country's leading stocks by dividend yield.	FactSet Research Systems Inc.
Dow Jones U.S. Technology Index	is an unmanaged index considered representative of the technology sector.	FactSet Research Systems Inc.
Dow Jones U.S. Telecommunications Index <sup>SM</sup>	is an unmanaged index considered representative of the telecommunications sector.	Not Verified
Dow Jones U.S. Utilities Index	is an unmanaged index considered representative of the utilities sector.	Bloomberg LP
Dow Jones UBS Commodity Index	is an unmanaged index designed to be a highly liquid and diversified benchmark for the commodity future market.	Not Verified
DWA Basic Materials Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Basic Materials sector.	Bloomberg LP
DWA Consumer Cyclical Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Consumer Cyclical sector.	Bloomberg LP

Legal name	Index definition	Source
DWA Consumer Staples Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Consumer Staples sector.	Bloomberg LP
DWA Developed Markets Technical Leaders Index	The index is computed using the gross return, which does not withhold applicable taxes for non-resident investors.	Bloomberg LP
DWA Developed Markets Technical Leaders Index	This index is computed using the net return which withholds taxes for non-resident investors.	Bloomberg LP
DWA Emerging Markets Technical Leaders Index	The index is computed using the gross return, which does not withhold applicable taxes for non-resident investors.	Bloomberg LP
DWA Emerging Markets Technical Leaders Index	This index is computed using the net return which withholds taxes for non-resident investors.	Bloomberg LP
DWA Energy Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Energy sector.	Bloomberg LP
DWA Financials Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Financials sector.	Bloomberg LP
DWA Healthcare Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Healthcare sector.	Bloomberg LP
DWA Industrials Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Industrials sector.	Bloomberg LP
DWA NASDAQ Technical Leaders Index	selects 100 securities with powerful relative strength characteristics that trade on The NASDAQ Stock Market.	Bloomberg LP
DWA SmallCap Technical Leaders Index	includes approximately 200 companies pursuant to a proprietary selection methodology that is designed to identify companies that demonstrate powerful relative strength characteristics from a small-cap universe of approximately 2,000 US-listed companies.	Bloomberg LP
DWA Technical Leaders Index	selects approximately 100 US-listed stocks with powerful relative strength characteristics. The Index is constructed pursuant to Dorsey, Wright & Associates, LLC's proprietary methodology, which takes into account, among other factors, the performance of each of the approximately 1,000 largest companies in the eligible universe as compared to a benchmark index.	Bloomberg LP
DWA Technology Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Technology sector.	Bloomberg LP
DWA Utilities Technical Leaders Index	selects a minimum of 30 securities with powerful relative strength characteristics from the Utilities sector.	Bloomberg LP
Dynamic Biotech & Genome Intellidex Index	is comprised of stocks of 30 U.S. biotechnology and genome companies. These are companies that are principally engaged in the research, development, manufacture and marketing and distribution of various biotechnological products, services and processes and companies that benefit significantly from scientific and technological advances in biotechnology and genetic engineering and research.	AMEX



Legal name	Index definition	Source
Dynamic Building & Construction Intellidex Index	is comprised of stocks of 30 U.S. building and construction companies. These companies are principally engaged in providing construction and related engineering services for building and remodeling residential properties, commercial or industrial buildings; or working on large-scale infrastructure projects such as highways, tunnels, bridges, dams, power lines, and airports.	AMEX
Dynamic Energy Exploration & Production Intellidex Index	is comprised of stocks of 30 U.S. companies involved in the exploration and production of natural resources used to produce energy. These are companies are principally engaged in exploration, extraction, and production of crude oil and natural gas from land-based or offshore wells.	AMEX
Dynamic Food & Beverage Intellidex Index	is comprised of stocks of 30 U.S. food and beverage companies. These are companies that are principally engaged in the manufacture, sale or distribution of food and beverage products, agricultural products and products related to the development of new food technologies.	AMEX
Dynamic Large Cap Growth Intellidex Index	is designed to provide capital appreciation while maintaining consistent stylistically accurate exposure. The Style Intellidexes apply a rigorous ten factor style isolation process to objectively segregate companies into their appropriate investment style and size universe.	AMEX
Dynamic Large Cap Value Intellidex Index	is designed to provide capital appreciation while maintaining consistent stylistically accurate exposure. The Style Intellidexes apply a rigorous 10 factor style isolation process to objectively segregate companies into their appropriate investment style and size universe.	AMEX
Dynamic Leisure & Entertainment Intellidex Index	is comprised of stocks of 30 U.S. leisure and entertainment companies. These are companies that are principally engaged in the design, production or distribution of goods or services in the leisure and entertainment industries.	AMEX
Dynamic Market Intellidex Index	is a modified equal dollar weighted index composed of 100 stocks selected quarterly from the universe of the two thousand largest stocks by market capitalization based on a proprietary quantitative method. Stocks are selected from the top of each sector and size category in a manner designed to produce an index with sector and size dispersion similar to the overall broad market.	AMEX
Dynamic Media Intellidex Index	is comprised of stocks of 30 U.S. media companies. These are companies that are principally engaged in the development, production, sale and distribution of goods or services used in the media industry. These companies produce and distribute information and entertainment content and may include television and radio stations, broadcast and cable networks, motion picture companies, music producers, print publishers, and providers of content delivered via the internet; as well as direct to home satellite services; traditional cable services; and advertising and related services.	AMEX
Dynamic Networking Intellidex Index	is comprised of stocks of 30 U.S. networking companies. These are companies that are principally engaged in the development, manufacture, sale or distribution of products, services or technologies that support the flow of electronic information, including voice, data, images and commercial transactions.	AMEX

Legal name	Index definition	Source
Dynamic Oil Services Intellidex Index	is comprised of stocks of 30 U.S. companies that provide support activities for oil and gas operations. The index may include companies that are engaged in the drilling of oil and gas wells; manufacturing oil and gas field machinery and equipment; or providing services to the oil and gas industry such as well analysis, platform and pipeline engineering and construction, logistics and transportation services, oil and gas well emergency management, and geophysical data acquisition and processing.	AMEX
Dynamic Pharmaceutical Intellidex Index	is comprised of stocks of 30 U.S. pharmaceuticals companies. These are companies that are principally engaged in the research, development, manufacture, sale or distribution of pharmaceuticals and drugs of all types.	AMEX
Dynamic Retail Intellidex Index	is comprised of stocks of 30 U.S. retailers. These are companies that are principally engaged in operating general merchandise stores such as department stores, discount stores, warehouse clubs and superstores; specialty stores including apparel, electronics, accessories, and footwear stores; and home improvement and home furnishings stores. Dealers of motor vehicles and parts, auction houses, or rental companies may also be included.	AMEX
Dynamic Semiconductor Intellidex Index	is comprised of stocks of 30 U.S. semiconductors companies. These are companies that are principally engaged in the manufacture of semiconductors. These companies manufacture semiconductors that serve as the core electronic components of virtually all electronic equipment; companies that make or test chips for third parties; and companies that provide equipment or services used in the production of semiconductors and other thin film products like flat panel displays and thin film heads.	AMEX
Dynamic Software Intellidex Index	is comprised of stocks of 30 U.S. software companies. These are companies that are principally engaged in the research, design, production or distribution of products or processes that relate to software applications and systems and information-based services.	AMEX
Euro Overnight Interbank Average	is a weighted average of all overnight unsecured lending transactions in the interbank market, initiated within the Euro area by the contributing panel banks.	Not Verified
FTSE 100 Index (price-only)	is a capitalization-weighted index of the 100 most highly capitalized companies traded on the London Stock Exchange.	Not Verified
FTSE China A50 Index	is a real-time tradable index comprising the 50 largest A Share companies on a market-cap weighted basis and listed on the Shanghai and Shenzhen stock exchanges.	Bloomberg LP
FTSE EPRA/NAREIT Developed Asia Index	is an unmanaged index considered representative of listed Asian real estate companies.	Not Verified
FTSE EPRA/NAREIT Developed Europe Index	is an unmanaged index considered representative of listed European real estate companies and REITs.	Not Verified
FTSE EPRA/NAREIT Developed ex U.S. Index	is an unmanaged index considered representative of real estate companies and REITs outside the US. The index is computed using the gross return which does not withhold taxes for non-resident investors.	FactSet Research Systems Inc.
FTSE EPRA/NAREIT Developed Index	is an unmanaged index considered representative of global real estate companies and REITs. The index is computed using the gross return, which does not withhold taxes for non-resident investors.	FactSet Research Systems Inc.

Legal name	Index definition	Source
FTSE EPRA/NAREIT Developed Index	is an unmanaged index considered representative of global real estate companies and REITs. The Index is computed using the net return which withholds taxes for non-resident investors.	FactSet Research Systems Inc.
FTSE EPRA/NAREIT Developed Index	is an unmanaged index considered representative of listed real estate companies and REITs worldwide.	Not Verified
FTSE EPRA/NAREIT Global Index	is a free float, market capitalization-weighted real estate index designed to represent publicly traded equity REITs and listed property companies in 38 countries worldwide, covering both the developed and emerging markets.	Not Verified
FTSE EPRA/NAREIT Global Real Estate Index	is designed to track the performance of listed real estate companies and REITs in both developed and emerging markets. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Not Verified
FTSE NAREIT All Equity REITs Index	is an unmanaged index considered representative of US REITs.	FactSet Research Systems Inc.
FTSE RAFI Developed Asia Pacific ex Japan Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
FTSE RAFI Developed ex U.S. Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
FTSE RAFI Developed ex U.S. Mid Small 1500 Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
FTSE RAFI Developed ex U.S. Mid Small 1500 Index	The index is computed using the gross return which does not withhold taxes for non-resident investors.	FactSet Research Systems Inc.
FTSE RAFI Emerging Markets Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
FTSE RAFI Emerging Markets Index	The index is computed using the gross return which does not withhold taxes for non-resident investors.	FactSet Research Systems Inc.
FTSE RAFI US 1000 Index	is designed to track the performance of the largest U.S. equities, selected based on the following four fundamental measures of firm size: book value, cash flow, sales and dividends. The 1000 equities with the highest fundamental strength are weighted by their fundamental scores.	FactSet Research Systems Inc.
FTSE RAFI US 1500 Small-Mid Index	is designed to track the performance of small and medium-sized U.S. companies. Companies are selected based on the following four fundamental measures of size: book value, cash flow, sales and dividends. Each of the equities with a fundamental weight ranking of 1,001 to 2,500 is then selected and assigned a weight equal to its fundamental weight.	FactSet Research Systems Inc.
FTSE/Xinhua China 25 Index	is an unmanaged index considered representative of Chinese blue chip stocks.	Bloomberg LP
Global Listed Private Equity Index (EUR)	comprises 40 to 60 publicly listed private equity companies, including business development companies and other financial institutions or vehicles whose principal business is to invest in and lend capital to privately held companies.	Bloomberg LP

Legal name	Index definition	Source
Goldman Sachs Health Care Index	is an unmanaged index considered representative of the health care industry.	Not Verified
Hang Seng China Enterprises Index	is a free-float capitalization weighted index comprised of H-Shares listed on the Hong Kong Stock Exchange and included in the Hang Seng Mainland Composite Index.	Not Verified
Hang Seng Composite Index	comprises the top 200 listed companies on the Hong Kong stock market.	Not Verified
HFN Fixed Income Arbitrage Index	includes funds that attempt to exploit pricing inefficiencies between credit sensitive instruments which may include government or corporate debt, structured securities and their related derivatives. Types of arbitrage may include yield curve, swap spread, volatility and capital structure. These funds are often highly leveraged.	Not Verified
HFRI Macro (Total) Index	is one of a series of benchmarks designed to reflect hedge fund industry performance by constructing equal weighted composite of constituent funds, as reported by the hedge fund managers listed within HFR Database.	Bloomberg LP
HFRX Global Hedge Fund Index	is designed to be representative of the overall composition of the hedge fund universe. It is comprised of all eligible hedge fund strategies; including but not limited to convertible arbitrage, distressed securities, equity hedge, equity market neutral, event driven, macro, merger arbitrage, and relative value arbitrage. The strategies are asset weighted based on the distribution of assets in the hedge fund industry.	Bloomberg LP
Ibbotson Alternative Completion Index	is compiled and calculated by Ibbotson using a proprietary methodology to select underlying exchange-traded funds (ETFs), ETNs, and equity and fixed-income securities covering a group of asset classes and investment strategies that Ibbotson expects to hav	Bloomberg LP
Ibbotson Intermediate-Term Government Bonds Index	is measured using a one-bond portfolio with a maturity near five years.	©Morningstar, Inc.
Ibbotson Large Company Stocks Index	is represented by the S&P 500 Composite Index (S&P 500) from 1957 to present, and the S&P 90 from 1926 to 1956.	©Morningstar, Inc.
Ibbotson Long-Term Corporate Bonds Index	is represented by the Salomon Brothers long-term, high-grade corporate bond total return index.	©Morningstar, Inc.
Ibbotson Long-Term Government Bonds Index	is measured using a one-bond portfolio with a maturity near 20 years.	©Morningstar, Inc.
Ibbotson Small Company Stocks Index	is represented by the fifth capitalization quintile of stocks on the NYSE from 1926 to 1981 and the performance of the Dimensional Fund Advisors (DFA) Micro Cap Fund thereafter.	©Morningstar, Inc.
Ibbotson U.S. Treasury Bills Index	is measured by rolling over each month a one-bill portfolio containing, at the beginning of each month, the bill having the shortest maturity not less than one month.	©Morningstar, Inc.
iMoneyNet First Tier Institutional Category	is a group average of money market funds that invest in any allowable Rule 2a-7 investment, excluding second tier paper.	Not Verified
iMoneyNet Government Institutional Category	is a group average of money market funds that invest in US Treasuries, US Agencies, repurchase agreements, and government-backed floating rate notes.	Not Verified

Legal name	Index definition	Source
iMoneyNet Tax-Free National Institutional Category	is a group average of money market funds that invest in tax-exempt obligations, including state and municipal authorities.	Not Verified
Indus India Index	is designed to replicate the Indian equity markets as a whole, through a group of 50 Indian stocks selected from a universe of the largest companies listed on two major Indian exchanges. The India Index has 50 constituents, spread among the following sectors: Information Technology, Health Services, Financial Services, Heavy Industry, Consumer Products and Other.	Bloomberg LP
ISE Water Index	is an unmanaged index composed of stocks of companies involved in the water industry.	FactSet Research Systems Inc.
ISM New Orders Index	The ISM (Institute for Supply Management) Index indicates if business purchases are expanding or contracting. A number greater than 50 means new orders are expanding, while a number less than 50 generally indicates a contraction.	Not Verified
JP Morgan EMBI Global Index	is an unmanaged index that tracks debt securities of emerging markets.	FactSet Research Systems Inc.
JP Morgan GBI Global Index	is a total return, market-cap weighted index that is rebalanced monthly and includes the following countries: Australia, Belgium, Canada, Denmark, Germany, Italy, Japan, Netherlands, Spain, Sweden, United Kingdom and US.	Not Verified
JP Morgan Government Bond Index - Emerging Markets (GBI-EM) Global Diversified Index	is a comprehensive global local emerging markets index comprising liquid, fixed-rate, domestic currency government bonds.	FactSet Research Systems Inc.
KBW Nasdaq Bank Index	is a float adjusted modified-market capitalization-weighted index that seeks to reflect the performance of publicly traded companies that do business as banks or thrifts. The Bank Index is currently comprised of common stocks of national money centers and leading regional banks or thrifts listed on the NYSE or another U.S. national securities exchange, or NASDAQ/National Market System.	Bloomberg LP
KBW Nasdaq Capital Markets Index	is a float-adjusted modified-market capitalization-weighted index that seeks to reflect the performance of U.S. publicly traded companies that do business as broker-dealers, asset managers, trust and custody banks or exchanges. The Capital Markets Index is currently comprised of leading companies active in the U.S. capital markets that are listed on the NYSE, or another U.S. national securities exchange, or NASDAQ/NMS.	Bloomberg LP
KBW Nasdaq Financial Sector Dividend Yield Index	seeks to reflect the performance of approximately 24 to 40 publicly listed financial companies that are principally engaged in the business of providing financial services and products in the United States.	Bloomberg LP
KBW Nasdaq Global ex-U.S. Financial Sector Index	is a modified market-capitalization weighted index that seeks to reflect the performance of approximately 60 non-US financial companies principally engaged in the business of providing financial services and products.	Bloomberg LP
KBW Nasdaq Insurance Index	is a float adjusted modified-market capitalization-weighted index. It is currently comprised of leading companies active in the U.S. insurance industry that are listed on the NYSE, or another U.S. national securities exchange, or NASDAQ/NMS. Insurance Index components account for approximately three-quarters of the market capitalization of the entire U.S. public insurance company universe.	Bloomberg LP

Legal name	Index definition	Source
KBW Nasdaq Premium Yield Equity REIT Index	is calculated using a dividend yield weighted methodology that seeks to reflect the performance of approximately 24 to 40 small- and mid-cap equity REITs in the United States.	Bloomberg LP
KBW Nasdaq Property & Casualty Index	is a modified market capitalization weighted index that seeks to reflect the performance of approximately 24 property and casualty insurance companies.	Bloomberg LP
KBW Nasdaq Regional Banking Index	is an equal-weighted index that seeks to reflect the performance of publicly traded companies that do business as regional banks or thrifts. The Regional Banking Index is currently comprised of common stocks of leading regional banks or thrifts listed on the NYSE or another U.S. national securities exchange, or NASDAQ/NMS. The Regional Banking Index components are selected to provide appropriate representation of the industry's sub-sectors.	Bloomberg LP
LIBOR 30-Day Index	is a daily reference rate based on the interest rates at which banks offer to lend unsecured funds to other banks in the London wholesale (or interbank) money market.	Not Verified
Lipper Absolute Return Funds Index	is an unmanaged index considered representative of absolute return funds tracked by Lipper.	Lipper, Inc.
Lipper Alternative Credit Focus Funds Index	invests in a wide-range of credit-structured vehicles by using either fundamental credit research analysis or quantitative credit portfolio modelling trying to benefit from any changes in credit quality, credit spreads, and market liquidity.	Lipper, Inc.
Lipper Alternative Equity Market Neutral Classification Average	represents an average of all funds in the Lipper Alternative Equity Market Neutral classification.	Lipper, Inc.
Lipper Alternative Equity Market Neutral Index	is an unmanaged index considered representative of funds that employ portfolio strategies generating consistent returns in both up and down markets by selecting positions with a total net market exposure of zero.	Lipper, Inc.
Lipper Alternative Global Macro Funds Index	is an unmanaged index considered representative of alternative global macro funds tracked by Lipper.	Lipper, Inc.
Lipper Alternative Long/Short Equity Index	is an unmanaged index considered representative of domestic or foreign funds that employ portfolio strategies combining long holdings of equities with short sales of equity, equity options or equity index options.	Lipper, Inc.
Lipper Alternative Long/Short Equity Index	Domestic or foreign funds that employ portfolio strategies combining long holdings of equities with short sales of equity, equity options or equity index options. The funds may be either net long or net short, depending on the portfolio manager's view of the market.	Lipper, Inc.
Lipper Alternative Multi-Strategy Fund Classification Average	represents an average of all funds in the Lipper Alternative Multi-Strategy Funds classification.	Lipper, Inc.
Lipper Balanced Funds Index	is an unmanaged index considered representative of balanced funds tracked by Lipper.	Lipper, Inc.
Lipper BBB Rated Funds Index	is an unmanaged index considered representative of BBB-rated funds tracked by Lipper.	Lipper, Inc.
Lipper California Municipal Debt Funds Index	is an unmanaged index considered representative of California municipal debt funds	Lipper, Inc.

Legal name	Index definition	Source
	tracked by Lipper.	
Lipper Capital Appreciation Funds Index	is an unmanaged index considered representative of capital appreciation funds tracked by Lipper.	Lipper, Inc.
Lipper China Region Funds Classification Average	represents an average of all funds in the Lipper China Region Funds classification.	Lipper, Inc.
Lipper China Region Funds Index	is an unmanaged index considered representative of China region funds tracked by Lipper.	Lipper, Inc.
Lipper Closed End California Municipal Debt Fund Index	is an unmanaged index considered representative of closed end California municipal debt funds tracked by Lipper. These Funds invest primarily in municipal debt issues that are exempt from taxation in California (double tax-exempt) or a city in California	Lipper, Inc.
Lipper Closed End New York Municipal Debt Fund Index	is an unmanaged index considered representative of closed end New York municipal debt funds tracked by Lipper. These Funds limit assets to those securities that are exempt from taxation in New York (double tax-exempt) or a city in New York (triple tax-exe	Lipper, Inc.
Lipper Closed End Pennsylvania Municipal Debt Fund Index	is an unmanaged index considered representative of closed end Pennsylvania municipal debt funds tracked by Lipper. These Funds limit assets to those securities that are exempt from taxation in Pennsylvania (double tax-exempt) or a city in Pennsylvania (tr	Lipper, Inc.
Lipper Closed-End Loan Participation Funds Index	is an unmanaged index considered representative of closed-end loan participation funds tracked by Lipper.	Lipper, Inc.
Lipper Closed-End Real Estate Funds Index	is an unmanaged index considered representative of closed-end real estate funds tracked by Lipper.	Lipper, Inc.
Lipper Consumer Services Funds Classification Average	represents an average of all funds in the Lipper Consumer Services Funds classification.	Lipper, Inc.
Lipper Convertible Securities Funds Index	represents the average performance of the 10 largest convertible securities mutual funds, as classified by Lipper.	Lipper, Inc.
Lipper Core Plus Bond Funds Index	is an unmanaged index considered representative of core plus bond funds tracked by Lipper.	Lipper, Inc.
Lipper Emerging Market Funds Index	is an unmanaged index considered representative of emerging market funds tracked by Lipper.	Lipper, Inc.
Lipper Emerging Market Funds Index	is an unmanaged index considered representative of emerging market funds tracked by Lipper.	Lipper, Inc.
Lipper Emerging Markets Debt Funds Index	is an unmanaged index considered representative of emerging market debt funds tracked by Lipper.	Lipper, Inc.
Lipper Energy MLP Funds Index	is an unmanaged index considered representative of energy MLP funds tracked by Lipper.	Lipper, Inc.
Lipper Equity Income Funds Index	is an unmanaged Index considered representative of equity income funds tracked by Lipper.	Lipper, Inc.

Legal name	Index definition	Source
Lipper European Funds Index	is an unmanaged index considered representative of European funds tracked by Lipper.	Lipper, Inc.
Lipper Financial Services Funds Index	is an unmanaged index considered representative of financial services funds tracked by Lipper.	Lipper, Inc.
Lipper Flexible Portfolio Funds Index	is an unmanaged index considered representative of flexible portfolio funds tracked by Lipper.	Lipper, Inc.
Lipper General & Insured Leverage Municipal Debt Fund Index	is an unmanaged index considered representative of general & insured leverage municipal debt funds tracked by Lipper. These Funds either invest primarily in municipal debt issues rated in the top four credit ratings or invest primarily in municipal debt i	Lipper, Inc.
Lipper General Municipal Debt Funds Index	is composed of funds that invest primarily in municipal debt issues rated in the top four credit ratings.	Lipper, Inc.
Lipper General U.S. Government Funds Index	is an unmanaged index considered representative of general U.S. government funds tracked by Lipper.	Lipper, Inc.
Lipper Global Equity Income Funds Index	is an unmanaged Index considered representative of global equity income funds tracked by Lipper.	Lipper, Inc.
Lipper Global Flexible Portfolio Funds Index	is an equally weighted representation of the largest funds in the Lipper Global Flexible Portfolio Funds classification. These funds allocate their investments across various asset classes, including both domestic and foreign stocks, bonds and money market instruments, with a focus on total return. **Lipper has suspended calculation of this index**	Lipper, Inc.
Lipper Global Funds Index	is an unmanaged index considered representative of global funds tracked by Lipper.	Lipper, Inc.
Lipper Global Health/Biotechnology Funds Index	is an unmanaged index considered representative of global health/biotechnology funds tracked by Lipper.	Lipper, Inc.
Lipper Global Income Funds Index	is an unmanaged index considered representative of global income funds tracked by Lipper.	Lipper, Inc.
Lipper Global Infrastructure Funds Classification Average	represents an average of all of the funds in the Lipper Global Infrastructure Funds Category classification.	Lipper, Inc.
Lipper Global Large-Cap Core Funds Index	is an unmanaged index considered representative of global large-cap core funds tracked by Lipper.	Lipper, Inc.
Lipper Global Large-Cap Growth Funds Index	is an unmanaged index considered representative of global large-cap growth funds tracked by Lipper.	Lipper, Inc.
Lipper Global Large-Cap Value Funds Classification Average	represents an average of all funds in the Lipper Global Large-Cap Value Funds classification.	Lipper, Inc.
Lipper Global Large-Cap Value Funds Index	is an unmanaged index considered representative of global large-cap value funds tracked by Lipper.	Lipper, Inc.
Lipper Global Multi-Cap Core Funds Index	is an unmanaged index considered representative of global multicap core funds tracked by Lipper.	Lipper, Inc.



Legal name	Index definition	Source
Lipper Global Multi-Cap Growth Funds Index	is an unmanaged index considered representative of global multicap growth funds tracked by Lipper.	Lipper, Inc.
Lipper Global Multi-Cap Value Funds Index	is an unmanaged index considered representative of global multicap value funds tracked by Lipper.	Lipper, Inc.
Lipper Global Real Estate Funds Classification Average	represents an average of all funds in the Lipper Global Real Estate Funds classification.	Lipper, Inc.
Lipper Global Small/Mid-Cap Funds Classification Average	represents an average of all funds in the Lipper Global Small/Mid-Cap Funds classification.	Lipper, Inc.
Lipper Global Small/Mid-Cap Growth Funds Classification Average	no longer exists in Lipper, therefore we can no longer calculate returns.	Lipper, Inc.
Lipper Growth & Income Funds Index	is an unmanaged index considered representative of growth-and-income funds tracked by Lipper.	Lipper, Inc.
Lipper Growth Funds Index	is an unmanaged index considered representative of growth funds tracked by Lipper.	Lipper, Inc.
Lipper Health/Biotechnology Funds Index	is an unmanaged index considered representative of health/biotechnology funds tracked by Lipper.	Lipper, Inc.
Lipper High Current Yield Bond Funds Index	is an unmanaged index considered representative of high-yield bond funds tracked by Lipper.	Lipper, Inc.
Lipper High Yield Municipal Debt Funds Index	is an unmanaged index considered representative of high-yield municipal debt funds tracked by Lipper.	Lipper, Inc.
Lipper Income Funds Index	is an unmanaged index considered representative of income funds tracked by Lipper.	Lipper, Inc.
Lipper Inflation Protected Bond Fund Index	is an index based on the total return of certain mutual funds within the Fund's designated category as determined by Lipper.	Lipper, Inc.
Lipper Institutional Money Market Funds Index	is an unmanaged index considered representative of institutional money market funds tracked by Lipper.	Lipper, Inc.
Lipper Institutional Tax-Exempt Money Market Funds Index	is an unmanaged index considered representative of institutional tax-exempt money market funds tracked by Lipper.	Lipper, Inc.
Lipper Institutional U.S. Government Money Market Funds Index	is an unmanaged index considered representative of institutional US government money market funds tracked by Lipper.	Lipper, Inc.
Lipper Institutional U.S. Treasury Money Market Funds Index	is an unmanaged index considered representative of institutional US treasury money market funds tracked by Lipper.	Lipper, Inc.
Lipper Intermediate Investment Grade Debt Funds Index	is an unmanaged index considered representative of intermediate investment-grade debt funds tracked by Lipper.	Lipper, Inc.
Lipper Intermediate Municipal Debt Funds Index	is an unmanaged index considered representative of intermediate municipal debt funds tracked by Lipper.	Lipper, Inc.

Legal name	Index definition	Source
Lipper Intermediate U.S. Government Funds Index	is an unmanaged index considered representative of intermediate US government funds tracked by Lipper.	Lipper, Inc.
Lipper International Funds Index	is an unmanaged index considered representative of international funds tracked by Lipper.	Lipper, Inc.
Lipper International Income Funds Index	is an unmanaged index considered representative of international income funds tracked by Lipper.	Lipper, Inc.
Lipper International Large-Cap Core Funds Index	is an unmanaged index considered representative of international large-cap core funds tracked by Lipper.	Lipper, Inc.
Lipper International Large-Cap Growth Funds Index	is an unmanaged index considered representative of international large-cap growth funds tracked by Lipper.	Lipper, Inc.
Lipper International Large-Cap Value Funds Index	is an unmanaged index considered representative of international large-cap value funds tracked by Lipper.	Lipper, Inc.
Lipper International Multi-Cap Core Funds Index	is an unmanaged index considered representative of international multicap core funds tracked by Lipper.	Lipper, Inc.
Lipper International Multi-Cap Growth Funds Index	is an unmanaged index considered representative of international multicap growth funds tracked by Lipper.	Lipper, Inc.
Lipper International Multi-Cap Value Funds Index	is an unmanaged index considered representative of international multicap value funds tracked by Lipper.	Lipper, Inc.
Lipper International Small/Mid-Cap Core Funds Index	is an unmanaged index considered representative of international small/mid-cap core funds tracked by Lipper.	Lipper, Inc.
Lipper International Small/Mid-Cap Growth Funds Index	is an unmanaged index considered representative of international small/mid-cap growth funds tracked by Lipper.	Lipper, Inc.
Lipper International Small/Mid-Cap Value Funds Index	is an unmanaged index considered representative of international small/mid-cap value funds tracked by Lipper.	Lipper, Inc.
Lipper International Small-Cap Funds Index	is an unmanaged index considered representative of international small-cap funds tracked by Lipper.	Lipper, Inc.
Lipper Japan Funds Index	is an unmanaged index considered representative of Japan funds tracked by Lipper.	Lipper, Inc.
Lipper Large Cap Core Index	is an unmanaged index considered representative of large-cap core funds tracked by Lipper.	Lipper, Inc.
Lipper Large-Cap Growth Funds Index	is an unmanaged index considered representative of large-cap growth funds tracked by Lipper.	Lipper, Inc.
Lipper Large-Cap Value Funds Index	is an unmanaged index considered representative of large-cap value funds tracked by Lipper.	Lipper, Inc.
Lipper Loan Participation Funds Classification	represents an average of all of the funds in the Lipper Loan Participation Funds	Lipper, Inc.

Legal name	Index definition	Source
Average	classification.	
Lipper Long/Short Equity Classification Average	represents an average of all funds in the Lipper Alternative Long/Short Equity classification.	Lipper, Inc.
Lipper Mid-Cap Core Funds Index	is an unmanaged index considered representative of mid-cap core funds tracked by Lipper.	Lipper, Inc.
Lipper Mid-Cap Growth Funds Index	is an unmanaged index considered representative of mid-cap growth funds tracked by Lipper.	Lipper, Inc.
Lipper Mid-Cap Value Funds Index	is an unmanaged index considered representative of mid-cap value funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target 2010 Funds Index	is an unmanaged index considered representative of mixed-asset target 2010 funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target 2020 Funds Index	is an unmanaged index considered representative of mixed-asset target 2020 funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target 2030 Funds Index	is an unmanaged index considered representative of mixed-asset target 2030 funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target 2040 Funds Index	is an unmanaged index considered representative of mixed-asset target 2040 funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target 2050 Funds Classification Average	represents an average of all funds in the Lipper Mixed-Asset Target 2050 Funds classification.	Lipper, Inc.
Lipper Mixed-Asset Target 2050 Funds Index	is an unmanaged index considered representative of mixed-asset target 2050 funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target Allocation Conservative Funds Index	is an unmanaged index considered representative of mixed-asset target allocation conservative funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target Allocation Growth Funds Index	is an unmanaged index considered representative of mixed-asset target allocation growth funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target Allocation Moderate Funds Index	is an unmanaged index considered representative of mixed-asset target allocation moderate funds tracked by Lipper.	Lipper, Inc.
Lipper Mixed-Asset Target Today Index	is an unmanaged index considered representative of mixed-asset target today funds tracked by Lipper.	Lipper, Inc.
Lipper Multi-Cap Core Funds Index	is an unmanaged index considered representative of multicap core funds tracked by Lipper.	Lipper, Inc.
Lipper Multi-Cap Growth Funds Index	is an unmanaged index considered representative of multicap growth funds tracked by Lipper.	Lipper, Inc.
Lipper Multi-Cap Value Funds Index	is an unmanaged index considered representative of multicap value funds tracked by Lipper.	Lipper, Inc.

Legal name	Index definition	Source
Lipper Multi-Sector Income Funds Index	is an unmanaged index considered representative of multi-sector income funds tracked by Lipper.	Lipper, Inc.
Lipper Natural Resource Funds Index	is an unmanaged index considered representative of natural resource funds tracked by Lipper.	Lipper, Inc.
Lipper New York Municipal Debt Funds Index	is composed of funds that invest primarily in municipal debt issues that are exempt from taxation in New York.	Lipper, Inc.
Lipper Pacific Region ex-Japan Funds Index	is an unmanaged index considered representative of Pacific region ex-Japan funds tracked by Lipper.	Lipper, Inc.
Lipper Pacific Region Funds Index	is an unmanaged index considered representative of Pacific region funds tracked by Lipper.	Lipper, Inc.
Lipper Pennsylvania Municipal Debt Funds Index	is an unmanaged index considered representative of funds that limit assets to those securities that are exempt from taxation in Pennsylvania.	Lipper, Inc.
Lipper Precious Metals Equity Funds Index	is an unmanaged index considered representative of precious metals funds tracked by Lipper.	Lipper, Inc.
Lipper Real Estate Fund Index	is an unmanaged index considered representative of real estate funds tracked by Lipper.	Lipper, Inc.
Lipper S&P 500 Objective Funds Index	is an unmanaged index considered representative of S&P 500 funds tracked by Lipper.	Lipper, Inc.
Lipper Science & Technology Funds Index	is an unmanaged index considered representative of science and technology funds tracked by Lipper.	Lipper, Inc.
Lipper Short Investment Grade Debt Funds Index	is an unmanaged index considered representative of short investment-grade debt funds tracked by Lipper.	Lipper, Inc.
Lipper Short U.S. Government Funds Index	is an unmanaged index considered representative of short US government funds tracked by Lipper.	Lipper, Inc.
Lipper Short U.S. Treasury Category Average	represents an average of all funds in the Lipper Short U.S. Treasury Funds classification.	Lipper, Inc.
Lipper Short-Intermediate Investment Grade Debt Funds Index	is an unmanaged index considered representative of short-intermediate investment-grade debt funds tracked by Lipper.	Lipper, Inc.
Lipper Short-Intermediate Municipal Debt Classification Average	represents an average of all funds in the Lipper Short-Intermediate Municipal Debt Classification Average.	Lipper, Inc.
Lipper Short-Intermediate Municipal Debt Index	invests in municipal debt issues with dollar-weighted average maturities of one to five years.	Lipper, Inc.
Lipper Small-Cap Core Funds Index	is an unmanaged index considered representative of small-cap core funds tracked by Lipper.	Lipper, Inc.
Lipper Small-Cap Growth Funds Index	is an unmanaged index considered representative of small-cap growth funds tracked by Lipper.	Lipper, Inc.

Legal name	Index definition	Source
Lipper Small-Cap Value Funds Index	is an unmanaged index considered representative of small-cap value funds tracked by Lipper.	Lipper, Inc.
Lipper Specialty Diversified Equity Funds Index	is an unmanaged index considered representative of the specialty diversified equity funds tracked by Lipper.	Lipper, Inc.
Lipper Specialty/Misc Fund Category Average	**Invesco does not use this average**	Lipper, Inc.
Lipper Tax-Exempt Money Market Funds Index	is an unmanaged index considered representative of tax-exempt money market funds tracked by Lipper.	Lipper, Inc.
Lipper Telecommunication Funds Index	is an unmanaged index considered representative of telecommunication funds tracked by Lipper.	Lipper, Inc.
Lipper U.S. Government Money Market Funds Index	is an unmanaged index considered representative of US government money market funds tracked by Lipper.	Lipper, Inc.
Lipper Ultra Short Fund Index	is an unmanaged index considered representative of ultra-short funds tracked by Lipper.	Lipper, Inc.
Lipper Ultra Short Obligations Funds Classification Average	represents an average of bond funds tracked by Lipper have a weighted average durations of less than one year.	Lipper, Inc.
Lipper Utility Fund Index	is an unmanaged index considered representative of utility funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Absolute Return Funds Classification Average	represents an average of all variable insurance underlying funds in the Lipper Absolute Return Funds Classification.	Lipper, Inc.
Lipper VUF Core Plus Bond Funds Index	is an unmanaged index considered representative of core plus bond variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Corporate Debt BBB-Rated Funds Index	is an unmanaged index considered representative of corporate debt BBB-rated variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Equity Income Index	is an unmanaged index considered representative of equity income variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Financial Services Funds Classification Average	represents an average of all variable insurance underlying funds in the Lipper Financial Services Funds classification.	Lipper, Inc.
Lipper VUF General U.S. Government Funds Index	is an unmanaged index considered representative of general US government variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Global Core Funds Index	is an unmanaged index considered representative of global core variable insurance underlying funds tracked by Lipper.  **Lipper has deactivated this index**	Lipper, Inc.
Lipper VUF Global Flexible Portfolio Funds Classification Average	is an average of all variable insurance underlying funds tracked by the Lipper Global Flexible Portfolio Funds classification.	Lipper, Inc.

Legal name	Index definition	Source
Lipper VUF Global Multi-Cap Value Funds Classification Average	represents an average of all variable insurance underlying funds in the Lipper Global Multi Cap Value Funds classification.	Lipper, Inc.
Lipper VUF Health/Biotechnology Funds Classification Average	represents an average of all variable insurance underlying funds in the Lipper Health/Biotechnology Funds classification.	Lipper, Inc.
Lipper VUF High Current Yield Bond Funds Classification Average	represents an average of all variable insurance underlying funds in the Lipper High Current Yield Bond Funds classification.	Lipper, Inc.
Lipper VUF International Growth Funds Index	is an unmanaged index considered representative of international growth variable insurance underlying funds tracked by Lipper. *Lipper has terminated calculation of this index*	Lipper, Inc.
Lipper VUF International Large-Cap Growth Funds Index	is an unmanaged index considered representative of international large-cap growth variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Large-Cap Core Funds Index	is an unmanaged index considered representative of large-cap core variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Large-Cap Growth Funds Index	is an unmanaged index considered representative of large-cap growth variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Large-Cap Value Funds Index	is an unmanaged index considered representative of large-cap value variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Mid Cap Value Funds Index	is an unmanaged index considered representative of mid-cap value variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Mid-Cap Core Funds Index	is an unmanaged index considered representative of mid-cap core variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Mid-Cap Growth Funds Index	is an unmanaged index considered representative of mid-cap growth variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Mixed-Asset Target Allocation Growth Index	is an unmanaged index considered representative of mixed-asset target allocation growth variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Mixed-Asset Target Allocation Moderate Funds Index	is an unmanaged index considered representative of mixed-asset target allocation moderate variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Multi-Cap Core Index	is an unmanaged index considered representative of multicap core variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Multi-Cap Growth Funds Classification Average	represents an average of all of the variable insurance underlying funds in the Lipper Multi-Cap Growth Funds classification.	Lipper, Inc.
Lipper VUF Multi-Cap Value Funds Index	is an unmanaged index considered representative of multicap value variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Real Estate Funds Classification Average	represents an average of all variable insurance underlying funds in the Lipper Real Estate Funds classification.	Lipper, Inc.

Legal name	Index definition	Source
Lipper VUF S&P 500 Index	is an unmanaged index considered representative of S&P 500 variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Science & Technology Funds Classification Average	represents an average of all variable insurance underlying funds in the Lipper Science & Technology Funds classification.	Lipper, Inc.
Lipper VUF Small-Cap Core Funds Index	is an unmanaged index considered representative of small-cap core variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Small-Cap Growth Funds Index	is an unmanaged index considered representative of small-cap growth variable insurance underlying funds tracked by Lipper.	Lipper, Inc.
Lipper VUF Utility Funds Classification Average	represents an average of all variable insurance underlying funds in the Lipper Utility Funds classification.	Lipper, Inc.
Morgan Stanley Health Care Product Index	is an unmanaged index considered representative of pharmaceutical companies, including those involved in biotechnology and medical technology.	Not Verified
Morgan Stanley Multi-Strategy Alternative Index	is a quantitative, rules-based index consisting of five long, short and market-neutral (long/short) strategies which aim to capture alternative risk premia across equities, interest rates, currencies and volatility markets The Multi-Strategy Alternative Index uses a risk-weighted framework by allocating to each strategy a weighting which is proportionate to the inverse of its 1-year trailing volatility.	Bloomberg LP
Morningstar Aggressive Allocation Category Average	represents an average of all funds in the Morningstar Aggressive Allocation category.	©Morningstar, Inc.
Morningstar Bank Loan Category Average	represents an average of all funds in the Morningstar Bank Loan category.	©Morningstar, Inc.
Morningstar China Region Category Average	represents an average of all funds in the Morningstar China Region category.	©Morningstar, Inc.
Morningstar Commodities Broad Basket Category Average	represents an average of all funds in the Morningstar Commodities Broad Basket category.	©Morningstar, Inc.
Morningstar Conservative Allocation Category Average	represents an average of all funds in the Morningstar Conservative Allocation category.	©Morningstar, Inc.
Morningstar Consumer Cyclical Category Average	represents an average of all funds in the Morningstar Consumer Cyclical category.	©Morningstar, Inc.
Morningstar Consumer Discretionary Category Average	represents an average of all funds in the Morningstar Consumer Discretionary category.	©Morningstar, Inc.
Morningstar Convertibles Category Average	represents an average of all funds in the Morningstar Convertibles category.	©Morningstar, Inc.
Morningstar Currency Category Average	represents an average of all funds in the Morningstar Currency category.	©Morningstar, Inc.
Morningstar Diversified Emerging Markets Category Average	represents an average of all funds in the Morningstar Diversified Emerging Markets category.	©Morningstar, Inc.

Legal name	Index definition	Source
Morningstar Diversified Pacific/Asia Category Average	represents an average of all funds in the Morningstar Diversified Pacific/Asia category.	©Morningstar, Inc.
Morningstar Emerging Markets Bond Category Average	represents an average of all funds in the Morningstar Emerging Markets Bond category.	©Morningstar, Inc.
Morningstar Equity Energy Category Average	represents an average of all funds in the Morningstar Equity Energy category.	©Morningstar, Inc.
Morningstar Equity Precious Metals Category Average	represents an average of all funds in the Morningstar Equity Precious Metals category.	©Morningstar, Inc.
Morningstar Europe Stock Category Average	represents an average of all funds in the Morningstar Europe Stock category.	©Morningstar, Inc.
Morningstar Financial Category Average	represents an average of all funds in the Morningstar Financial category.	©Morningstar, Inc.
Morningstar Foreign Large Blend Category Average	represents an average of all funds in the Morningstar Foreign Large Blend category.	©Morningstar, Inc.
Morningstar Foreign Large Growth Category Average	represents an average of all funds in the Morningstar Foreign Large Growth category.	©Morningstar, Inc.
Morningstar Foreign Large Value Category Average	represents an average of all funds in the Morningstar Foreign Large Value category.	©Morningstar, Inc.
Morningstar Foreign Small/Mid Blend Category Average	represents an average of all funds in the Morningstar Foreign Small/Mid Blend category.	©Morningstar, Inc.
Morningstar Foreign Small/Mid Growth Category Average	represents an average of all funds in the Morningstar Foreign Small/Mid Growth category.	©Morningstar, Inc.
Morningstar Global Real Estate Category Average	represents an average of all funds in the Morningstar Global Real Estate category.	©Morningstar, Inc.
Morningstar Health Category Average	represents an average of all funds in the Morningstar Health category.	©Morningstar, Inc.
Morningstar High Yield Bond Category Average	represents an average of all funds in the Morningstar High Yield Bond category.	©Morningstar, Inc.
Morningstar High Yield Muni Category Average	represents an average of all funds in the Morningstar High Yield Muni category.	©Morningstar, Inc.
Morningstar Intermediate Government Category Average	represents an average of all funds in the Morningstar Intermediate Government category.	©Morningstar, Inc.
Morningstar Intermediate-Term Bond Category Average	represents an average of all funds in the Morningstar Intermediate-Term Bond category.	©Morningstar, Inc.
Morningstar Japan Stock Category Average	represents an average of all funds in the Morningstar Japan Stock category.	©Morningstar, Inc.
Morningstar Large Blend Category Average	represents an average of all funds in the Morningstar Large Blend category.	©Morningstar, Inc.



Legal name	Index definition	Source
Morningstar Large Growth Category Average	represents an average of all funds in the Morningstar Large Growth category.	©Morningstar, Inc.
Morningstar Large Value Category Average	represents an average of all funds in the Morningstar Large Value category.	©Morningstar, Inc.
Morningstar Mid-Cap Blend Category Average	represents an average of all funds in the Morningstar Mid-Cap Blend category.	©Morningstar, Inc.
Morningstar Mid-Cap Growth Category Average	represents an average of all funds in the Morningstar Mid-Cap Growth category.	©Morningstar, Inc.
Morningstar Mid-Cap Value Category Average	represents an average of all funds in the Morningstar Mid-Cap Value category.	©Morningstar, Inc.
Morningstar Moderate Allocation Category Average	represents an average of all funds in the Morningstar Moderate Allocation category.	©Morningstar, Inc.
Morningstar Multialternative Category Average	represents an average of all funds in the Morningstar Multialternative category.	©Morningstar, Inc.
Morningstar Multisector Bond Category Average	represents an average of all funds in the Morningstar Multisector Bond category.	©Morningstar, Inc.
Morningstar Muni California Long Category Average	represents an average of all funds in the Morningstar Muni California Long category.	©Morningstar, Inc.
Morningstar Muni National Intermediate Category Average	represents an average of all funds in the Morningstar Muni National Intermediate category.	©Morningstar, Inc.
Morningstar Muni National Long Category Average	represents an average of all funds in the Morningstar Muni National Long category.	©Morningstar, Inc.
Morningstar Muni New York Long Category Average	represents an average of all funds in the Morningstar Muni New York Long category.	©Morningstar, Inc.
Morningstar Muni Pennsylvania Category Average	represents an average of all funds in the Morningstar Muni Pennsylvania category.	©Morningstar, Inc.
Morningstar Pacific/Asia ex-Japan Stock Category Average	represents an average of all funds in the Morningstar Pacific/Asia ex-Japan Stock category.	©Morningstar, Inc.
Morningstar Real Estate Category Average	represents an average of all funds in the Morningstar Real Estate category.	©Morningstar, Inc.
Morningstar Retirement Income Category Average	represents an average of all funds in the Morningstar Retirement Income category.	©Morningstar, Inc.
Morningstar Short Government Category Average	represents an average of all funds in the Morningstar Short Government category.	©Morningstar, Inc.
Morningstar Short-Term Bond Category Average	represents an average of all funds in the Morningstar Short-Term Bond category.	©Morningstar, Inc.
Morningstar Small Blend Category Average	represents an average of all funds in the Morningstar Small Blend category.	©Morningstar, Inc.
Morningstar Small Growth Category Average	represents an average of all funds in the Morningstar Small Growth category.	©Morningstar, Inc.

Legal name	Index definition	Source
Morningstar Small Value Category Average	represents an average of all funds in the Morningstar Small Value category.	©Morningstar, Inc.
Morningstar StockInvestor Core Index	comprises approximately 50 stocks of high-quality companies selected by Morningstar.	Bloomberg LP
Morningstar Target-Date 2000-2010 Category Average	represents an average of all funds in the Morningstar Target-Date 2000-2010 category.	©Morningstar, Inc.
Morningstar Target-Date 2016-2020 Category Average	represents an average of all funds in the Morningstar Target-Date 2016-2020 category.	©Morningstar, Inc.
Morningstar Target-Date 2026-2030 Category Average	represents an average of all funds in the Morningstar Target-Date 2026-2030 category.	©Morningstar, Inc.
Morningstar Target-Date 2036-2040 Category Average	represents an average of all funds in the Morningstar Target-Date 2036-2040 category.	©Morningstar, Inc.
Morningstar Target-Date 2050+ Category Average	represents an average of all funds in the Morningstar Target-Date 2050+ category.	©Morningstar, Inc.
Morningstar Technology Category Average	represents an average of all funds in the Morningstar Technology category.	©Morningstar, Inc.
Morningstar Ultrashort Bond Category Average	represents an average of all funds in the Morningstar Ultrashort Bond category.	©Morningstar, Inc.
Morningstar Utilities Category Average	represents an average of all funds in the Morningstar Utilities category.	©Morningstar, Inc.
Morningstar World Allocation Category Average	represents an average of all funds in the Morningstar World Allocation category.	©Morningstar, Inc.
Morningstar World Bond Category Average	represents an average of all funds in the Morningstar World Bond category.	©Morningstar, Inc.
Morningstar World Stock Category Average	represents an average of all funds in the Morningstar World Stock category.	©Morningstar, Inc.
MSCI ACWI ex USA Small Cap Growth	represents the performance of small-cap growth stocks in developed and emerging markets, excluding the US. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI ACWI ex USA Small Cap Index	represents the performance of small-cap stocks in developed and emerging markets, excluding the US. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI ACWorld Ex-U.S. Index	is an index considered representative of developed and emerging market stock markets, excluding the US. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI ACWorld Ex-U.S. Index	is an index considered representative of developed and emerging stock markets, excluding the U.S. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.

Legal name	Index definition	Source
MSCI All Country Asia Pacific ex-Japan Index (ND)	is an unmanaged index considered representative of Pacific region stock markets, excluding Japan. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI All Country Asia Pacific Index (ND)	is an unmanaged index considered representative of Pacific region stock markets. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI All Country Far East ex-Japan Index	is a free float-adjusted market-capitalization index that measures equity market performance in the Far East, excluding Japan.	Not Verified
MSCI All Country Pacific Index	is a free float-adjusted market-capitalization index that measures Pacific region equity market performance.	FactSet Research Systems Inc.
MSCI All Country World ex-U.S. Growth Index	is a market capitalization weighted index that includes growth companies in developed and emerging markets throughout the world, excluding the United States. The index is computed using the net return, which withholds applicable taxes for non-resident investors	FactSet Research Systems Inc.
MSCI All Country World Growth Index	is an unmanaged index considered representative of large- and mid-cap growth stocks of developed and emerging markets. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI All Country World Index	is a free float-adjusted market capitalization index that is designed to measure equity market performance of developed and emerging markets. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI All Country World Small and Mid Cap Growth Index	is a free float-adjusted market capitalization weighted index that is designed to measure small and mid-cap growth securities in developed and emerging markets.	Not Verified
MSCI All Country World Small Mid Cap Index	is a free float-adjusted market capitalization weighted index that is designed to measure small and mid-cap securities in developed and emerging markets.	Not Verified
MSCI China 10/40 Index	is a free float-adjusted market-capitalization index that measures equity market performance in China, taking into consideration concentration constraints applicable to funds registered for sale in Europe pursuant to the UCITS III Directive. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI China Index	is an unmanaged index considered representative of Chinese stocks. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI EAFE Growth Index	is an unmanaged index considered representative of growth stocks of Europe, Australasia and the Far East. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI EAFE Index	is an unmanaged index considered representative of stocks of Europe, Australasia and the Far East. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.

Legal name	Index definition	Source
MSCI EAFE Small Cap Index	is an unmanaged index considered representative of small-cap stocks of Europe, Australasia and the Far East. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI EAFE Value Index	is an unmanaged index considered representative of value stocks of Europe, Australasia and the Far East. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Emerging Markets Europe, Middle East and Africa Index	is a free float-adjusted market-cap index that measures equity market performance in the emerging market countries of Europe, the Middle East and Africa.	Not Verified
MSCI Emerging Markets Growth Index	is an unmanaged index considered representative of growth stocks of developing countries. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Emerging Markets Index	is an unmanaged index considered representative of stocks of developing countries. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Emerging Markets Index	is an unmanaged index considered representative of stocks of developing countries. The index consists of linked returns of the MSCI Emerging Markets Net Dividend Index and the MSCI Emerging Markets Gross Dividend Index for periods prior to the MSCI Emergi	Not Verified
MSCI Emerging Markets Latin America Index	is a free float-adjusted market-capitalization index that measures equity market performance in Latin America.	Not Verified
MSCI EMU Local Currency Index	is a free float-adjusted market-capitalization index measuring equity market performance within the EMU.	Not Verified
MSCI Europe Growth Index	is an unmanaged index considered representative of European growth stocks. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Europe Index	captures large and mid cap representation across 15 Developed Markets (DM) countries in Europe. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Europe Small Cap Index	is an unmanaged index considered representative of small-cap European stocks. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Frontier Markets Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
MSCI Golden Dragon Index	is an unmanaged index considered representative of equity market performance of large- and mid-cap China securities and non-domestic China securities listed in Hong Kong and Taiwan. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Not Verified
MSCI India Index	is an unmanaged index considered representative of Indian stocks. The index is computed using the gross return, which does not withhold taxes for non-resident	FactSet Research Systems Inc.

Legal name	Index definition	Source
	investors.	
MSCI India Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Japan Index	is an unmanaged index considered representative of Japanese stocks. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI KOKUSAI Index	is a free float-adjusted market-capitalization index that measures equity market performance in the developed markets, excluding Japan.	Not Verified
MSCI Pacific ex Japan Index	is an unmanaged index considered representative of stocks of Asia Pacific countries, excluding Japan. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Pacific ex-Japan Small Index	is an unmanaged index considered representative of small-cap stocks of Asia Pacific countries, excluding Japan. The index is computed using the gross return, which does not withhold taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Pacific Index	is a free float-adjusted market-capitalization index that measures developed market equity performance of the Pacific region. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI Russia Index	is a free float-adjusted market-capitalization index that measures Russian equity market performance.	Not Verified
MSCI U.S. REIT Index	is an unmanaged index considered representative of real estate equity performance. The index is computed using the gross return, which does not withhold taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI World Energy Index	is a free float-adjusted market-capitalization index that represents the energy segment in global developed market equity performance. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI World Energy Index (price-only)	is a free float-adjusted market-capitalization index that represents the energy segment in global developed market equity performance.	FactSet Research Systems Inc.
MSCI World ex-U.S. Small Cap Index	is an unmanaged index considered representative of small-cap stocks of global developed markets, excluding the US. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI World Financials Index	is a free float-adjusted market-capitalization index that represents the financials segment in global developed market equity performance.	Not Verified
MSCI World Growth Index	is an unmanaged index considered representative of growth stocks of developed countries. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.

Legal name	Index definition	Source
MSCI World Health Care Index	is an unmanaged index considered representative of health care stocks of developed countries. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI World Index	is an unmanaged index considered representative of stocks of developed countries. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI World Small Cap Index	is an unmanaged index considered representative of small-cap stocks of global developed markets. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
MSCI World Telecommunications Index	is a capitalization-weighted index that monitors the performance of telecommunication services stocks from around the world.	Not Verified
MSCI World Value Index	is an unmanaged index considered representative of value stocks of developed countries. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	FactSet Research Systems Inc.
NASDAQ 100® Index (price-only)	tracks the stock price performance of 100 of the largest domestic and international nonfinancial securities listed on The Nasdaq Stock Market, based on market capitalization.	Not Verified
NASDAQ Biotechnology Index (price-only)	is a modified capitalization-weighted index that includes securities of Nasdaq-listed companies classified according to the Industry Classification Benchmark as biotechnology or pharmaceuticals.	Not Verified
NASDAQ Composite Index	is a broad-based, capitalization-weighted index of all Nasdaq domestic and international based common type stocks listed on The Nasdaq Stock Market.	FactSet Research Systems Inc.
NASDAQ Composite Total Return Index	is a broad-based, capitalization-weighted index of all Nasdaq domestic and international based common type stocks listed on The Nasdaq Stock Market.	FactSet Research Systems Inc.
NASDAQ Golden Dragon China Index	is a modified market capitalization weighted index comprised of companies whose common stock is publicly traded in the United States and the majority of whose business is conducted within the People's Republic of China. The Index is designed to provide insight and access to the unique economic opportunities taking place in China while still providing the transparency offered with U.S. listed securities. The Index divisor was initially determined to yield a benchmark value of 2,500.00 at the close of trading on September 30, 2003. The NASDAQ Golden Dragon China Index was created by, and is a trademark of, Halter Financial Group.	Bloomberg LP
NASDAQ International BuyBack Achievers Index	is comprised of international securities excluding the United States (US) issued by corporations that have affected a net reduction in shares outstanding of 5% or more in the trailing 12 months.	Bloomberg LP
NASDAQ International Dividend Achievers Index	is comprised of non-US incorporated securities with at least five consecutive years of increasing regular dividend payments.	Bloomberg LP

Legal name	Index definition	Source
NASDAQ Internet Index	is a modified market capitalization-weighted index designed to track the performance of the largest and most liquid U.S.-listed companies engaged in internet-related businesses and that are listed on the NASDAQ Stock Market, the New York Stock Exchange (NYSE) or NYSE Amex. The Index includes companies engaged in a broad range of internet-related services including, but not limited to internet software, internet access providers, internet search engines, web hosting, website design, and internet retail commerce.	Bloomberg LP
NASDAQ LadderRite 0-5 Year USD Corporate Bond	is a diversified, laddered bond index. The Index tracks a diversified basket of bonds using an equally weighted annual maturity ladder.	Bloomberg LP
NASDAQ OMX Global Agriculture Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
NASDAQ OMX Global Gold and Precious Metals Index	is a float adjusted modified market capitalization weighted index designed to track the performance of the largest and most liquid companies engaged in the gold, silver, and other precious metals mining industries.	Bloomberg LP
NASDAQ OMX Global Water Index	is designed to track the performance of companies worldwide that are creating products that conserve and purify water for homes, businesses and industries. The index is weighted to enhance the underlying liquidity and increase the tradability of the index components.	Bloomberg LP
NASDAQ OMX Middle East North Africa Index	The index is computed using the gross return which does not withhold taxes for non-resident investors.	Bloomberg LP
NASDAQ OMX Middle East North Africa Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
NASDAQ OMX US Water Index	is designed to track the performance of companies creating products that conserve and purify water for homes, businesses and industries that are listed on an U.S. exchange. The index is weighted to enhance the underlying liquidity and increase the tradability of the index components.	Bloomberg LP
NASDAQ US Broad Dividend Achievers Index	is comprised of US accepted securities with at least ten consecutive years of increasing annual regular dividend payments.	Bloomberg LP
NASDAQ US BuyBack Achievers Index	is comprised of United States (US) securities issued by corporations that have effected a net reduction in shares outstanding of 5% or more in the trailing 12 months.	Bloomberg LP
NASDAQ US Dividend Achievers 50 Index	is comprised of the top 50 securities by dividend yield from the NASDAQ US Broad Dividend Achievers™ Index (DAA).	Bloomberg LP
NASDAQ-100 Index	includes 100 of the largest domestic and international nonfinancial securities listed on The Nasdaq Stock Market, based on market capitalization.	Bloomberg LP
Nikkei 225 Index (price-only)	is a price-weighted average of 225 top-rated Japanese companies listed in the first section of the Tokyo Stock Exchange.	Not Verified
NYSE Arca Technology 100 Index	is a price-weighted index comprising common stocks and American Depositary Receipts of technology-related companies listed on US exchanges.	FactSet Research Systems Inc.

Legal name	Index definition	Source
NYSE Century Index	is designed to measure the performance of some of the largest and oldest public companies in the US. To be eligible for inclusion in the Index, a company must have been incorporated in the US for at least 100 years, have been listed on a major US exchange and have a market capitalization of at least \$1 billion as of the Index.	AMEX
NYSE Financial Index (price-only)	is a broad-based, price-only index representing the global financial sector.	Not Verified
Philadelphia Gold & Silver Index (Price Only)	is a capitalization-weighted, price-only index on the Philadelphia Stock Exchange that includes the leading companies involved in mining gold and silver.	FactSet Research Systems Inc.
RAFI Bonds US High Yield 1-10 Index	measures potential returns of a theoretical portfolio of high yield, U.S. dollar denominated corporate bonds registered for sale in the United States whose issuers are public companies listed on a major U.S. stock exchange.	Bloomberg LP
RAFI Bonds US Investment Grade 1-10 Index	is comprised of U.S. dollar-denominated bonds registered for sale in the United States whose issuers are public companies listed on a major U.S. stock exchange. Only securities rated BBB/Baa or higher by both Moody's and S&P, with greater than one year to maturity qualify for inclusion in the Index. Based on the Fundamental Index methodology developed by Research Affiliates, LLC, the underlying Index is reconstituted at the end of each month and the target RAFI weights are revised and rebalanced annually.	Bloomberg LP
RAFI Fundamental Large Core Index	is composed of common stocks of large core US companies based on fundamental weight.	Bloomberg LP
RAFI Fundamental Large Growth Index	is composed of common stocks of large growth US companies based on fundamental weight.	Bloomberg LP
RAFI Fundamental Large Value Index	is composed of common stocks of large value US companies based on fundamental weight.	Bloomberg LP
RAFI Fundamental Mid Core Index	is composed of common stocks of mid core US companies based on fundamental weight.	Bloomberg LP
RAFI Fundamental Mid Growth Index	is composed of common stocks of mid growth US companies based on fundamental weight.	Bloomberg LP
RAFI Fundamental Mid Value Index	is composed of common stocks of mid value US companies based on fundamental weight.	Bloomberg LP
RAFI Fundamental Small Core Index	is composed of common stocks of small core US companies based on fundamental weight.	Bloomberg LP
RAFI Fundamental Small Growth Index	is composed of common stocks of small growth US companies based on fundamental weight.	Bloomberg LP
RAFI Fundamental Small Value Index	is composed of common stocks of small value US companies based on fundamental weight.	Bloomberg LP
Red Rocks Global Listed Private Equity Index	comprises 40 to 60 publicly listed private equity companies, including business development companies and other financial institutions or vehicles whose principal business is to invest in and lend capital to privately held companies.	Bloomberg LP



Legal name	Index definition	Source
Russell 1000 Equal Weight Index	equal weights securities in the Russell 1000 Index on a quarterly basis. The index captures the risk and return performance of an equal weight investment strategy for U.S. large-cap stocks. The Russell 1000 Index measures the performance of the large-cap segment of the U.S. equity universe. It is a subset of the Russell 3000® Index and includes approximately 1,000 of the largest securities based on a combination of their market cap and current index membership.	Bloomberg LP
Russell 1000 Growth Index	is an unmanaged index considered representative of large-cap growth stocks. The Russell 1000 Growth Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 1000 Index	is an unmanaged index considered representative of large-cap stocks. The Russell 1000 Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 1000 Value Index	is an unmanaged index considered representative of large-cap value stocks. The Russell 1000 Value Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 2000 Equal Weight Index	equal weights securities in the Russell 2000 Index on a quarterly basis. This index captures the risk and return performance of an equal weight investment strategy for U.S. small-cap stocks. The Russell 2000 Index measures the performance of the small-cap segment of the U.S. equity universe. The Russell 2000 Index is a subset of the Russell 3000® Index.	Bloomberg LP
Russell 2000 Growth Index	is an unmanaged index considered representative of small-cap growth stocks. The Russell 2000 Growth Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 2000 Index	is an unmanaged index considered representative of small-cap stocks. The Russell 2000 Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 2000 Pure Growth Index	captures the performance of the small-cap growth segment of the U.S. equity universe that exhibit the strongest growth signal based on Russell's standard style methodology. It includes those Russell 2000® constituents with the highest composite growth scores in the index based on a combination of higher price-to-book ratios and higher forecasted growth values.	Bloomberg LP
Russell 2000 Pure Value Index	captures the performance of the small-cap value segment of the U.S. equity universe that exhibit the strongest value signal based on Russell's standard style methodology. It includes those Russell 2000® constituents with the highest composite value scores in the index based on a combination of lower price-to-book ratios and lower forecasted growth values.	Bloomberg LP
Russell 2000 Value Index	is an unmanaged index considered representative of small-cap value stocks. The Russell 2000 Value Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.

Legal name	Index definition	Source
Russell 2500 Growth Index	measures the performance of those Russell 2500 companies with higher price-to-book ratios and higher forecasted growth values. The Russell 2500™ Growth Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell	FactSet Research Systems Inc.
Russell 2500 Index	measures the performance of the 2,500 smallest companies in the Russell 3000® Index. The Russell 2500™ Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 2500 Value Index	measures the performance of those Russell 2500 companies with lower price-to-book ratios and lower forecasted growth values. The Russell 2500™ Value Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co	FactSet Research Systems Inc.
Russell 3000 Growth Index	is an unmanaged index considered representative of US growth stocks. The Russell 3000 Growth Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 3000 Index	is an unmanaged index considered representative of the US stock market. The Russell 3000 Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 3000 Value Index	is an unmanaged index considered representative of US value stocks. The Russell 3000 Value Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell 3000E® Index	measures the performance of the Russell 3000® Index extended to include microcap securities of the Russell Microcap® Index and represent approximately 99% of the US equity market. The Russell 3000E® Index is a trademark/service mark of the Frank Russell C	Not Verified
Russell Microcap Index	is an unmanaged index considered representative of micro-cap stocks.	FactSet Research Systems Inc.
Russell Microcap® Growth Index	measures the performance of Russell micro-cap companies with higher price-to-book ratios and higher forecasted growth values. The Russell Microcap® Growth Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russ	Not Verified
Russell Microcap® Value Index	measures the performance of Russell micro-cap companies with lower price-to-book ratios and lower forecasted growth values. The Russell Microcap® Value Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell	Not Verified
Russell Midcap Equal Weight Index	equal weights securities in the Russell Midcap Index on a quarterly basis. This index captures the risk and return performance of an equal weight investment strategy for U.S. mid-cap stocks. The Russell Midcap Index measures the performance of the mid-cap segment of the U.S. equity universe.	Bloomberg LP
Russell Midcap Growth Index	is an unmanaged index considered representative of mid-cap growth stocks. The Russell Midcap Growth Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.

Legal name	Index definition	Source
Russell Midcap Index	is an unmanaged index considered representative of mid-cap stocks. The Russell Midcap Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell Midcap Pure Growth Index	captures the performance of the mid-cap growth segment of the U.S. equity universe that exhibit the strongest growth signal based on Russell's standard style methodology. It includes those Russell Midcap® constituents with the highest composite growth scores in the index based on a combination of higher price-to-book ratios and higher forecasted growth values.	Bloomberg LP
Russell Midcap Pure Value Index	captures the performance of the mid-cap value segment of the U.S. equity universe that exhibit the strongest value signal based on Russell's standard style methodology. It includes those Russell Midcap® constituents with the highest composite value scores in the index based on a combination of lower price-to-book ratios and lower forecasted growth values.	Bloomberg LP
Russell Midcap Value Index	is an unmanaged index considered representative of mid-cap value stocks. The Russell Midcap Value Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell Small Cap Completeness® Growth Index	measures the performance of Russell Small Cap Completeness companies with higher price-to-book ratios and higher forecasted growth values. The Russell Small Cap Completeness® Growth Index is a trademark/service mark of the Frank Russell Co. Russell® is a	Not Verified
Russell Small Cap Completeness® Index	measures the performance of the companies in the Russell 3000® Index, excluding companies in the S&P 500® Index. The Russell Small Cap Completeness® Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co	Not Verified
Russell Small Cap Completeness® Value Index	measures the performance of Russell Small Cap Completeness companies with lower price-to-book ratios and lower forecasted growth values. The Russell Small Cap Completeness® Value Index is a trademark/service mark of the Frank Russell Co. Russell® is a tra	Not Verified
Russell Top 200 Equal Weight Index	is designed to provide equal-weighted exposure to the securities of the largest 200 companies in the US equity market.	Bloomberg LP
Russell Top 200 Growth Index	measures the performance of Russell Top 200 companies with higher price-to-book ratios and higher forecasted growth values. The Russell Top 200® Growth Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell	FactSet Research Systems Inc.
Russell Top 200 Index	is an unmanaged index comprising the largest 200 securities by US market cap. The Russell Top 200 Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell Top 200 Pure Growth Index	captures the performance of the especially large-cap growth segment of the U.S. equity universe that exhibit the strongest growth signal based on Russell's standard style methodology. It includes those Russell Top 200® constituents with the highest composite growth scores in the index based on a combination of higher price-to-book	Bloomberg LP

Legal name	Index definition	Source
	ratios and higher forecasted growth values.	
Russell Top 200 Pure Value Index	is composed of securities with strong value characteristics selected from the Russell Top 200 Index. Securities are weighted based on their style score.	Bloomberg LP
Russell Top 200 Value Index	measures the performance of Russell Top 200 companies with lower price-to-book ratios and lower forecasted growth values. The Russell Top 200® Value Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	FactSet Research Systems Inc.
Russell Top 50® Index	measures the performance of the 50 largest companies in the Russell 3000® Index. The Russell Top 50® Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.	Not Verified
Ryan/NASDAQ U.S. 1-30 Year Treasury Laddered Index	is comprised of 30 distinct annual U.S. Treasury-auctioned maturities from 1 to 30 years.	Bloomberg LP
S&P 1500 Growth Index	is an unmanaged index considered representative of US growth stocks.	Not Verified
S&P 1500 Value Index	combines the value stocks of the S&P 500, S&P MidCap 400 and the S&P SmallCap 600 indexes.	FactSet Research Systems Inc.
S&P 500 Consumer Discretionary Index	is an unmanaged index considered representative of the consumer discretionary market.	FactSet Research Systems Inc.
S&P 500 Consumer Staples Index	is an unmanaged index considered representative of the consumer staples market.	FactSet Research Systems Inc.
S&P 500 Dynamic VEQTOR Index	dynamically allocates long-only exposure between the S&P 500, the S&P VIX® Short-Term Futures Index, and cash in order to measure broad equity market exposure with an implied volatility hedge. The index mitigates risk between equity and volatility and helps hedge downside protection in volatile markets.	Bloomberg LP
S&P 500 Energy Index	is an unmanaged index considered representative of the energy market.	FactSet Research Systems Inc.
S&P 500 Equal Weight Index	is the equally weighted version of the S&P 500® Index.	FactSet Research Systems Inc.
S&P 500 Financials Index	is an unmanaged index considered representative of the financial market.	FactSet Research Systems Inc.
S&P 500 Growth Index	is an unmanaged index considered representative of large-cap growth stocks.	FactSet Research Systems Inc.
S&P 500 Health Care Index	is an unmanaged index considered representative of the health care market.	FactSet Research Systems Inc.
S&P 500 High Beta Index	measures the performance of 100 constituents in the S&P 500 that are most sensitive to changes in market returns. The index is designed for investors initiating a bullish strategy or making a directional bet on current markets.	Bloomberg LP

Legal name	Index definition	Source
S&P 500 High Quality Rankings Index	comprises constituents of the S&P 500 Index reflecting long-term growth and stability of earnings and dividends.	Bloomberg LP
S&P 500 Index	is an unmanaged index considered representative of the U.S. stock market.	FactSet Research Systems Inc.
S&P 500 Industrials Index	is an unmanaged index considered representative of the industrials market.	FactSet Research Systems Inc.
S&P 500 Information Technology Index	is an unmanaged index considered representative of the information technology market.	FactSet Research Systems Inc.
S&P 500 Insurance Index	is an unmanaged index considered representative of the insurance market.	FactSet Research Systems Inc.
S&P 500 Low Volatility High Dividend Index	measures the performance of the 50 least-volatile high dividend-yielding stocks in the S&P 500. The index is designed to serve as a benchmark for income-seeking investors in the U.S. equity market.	Bloomberg LP
S&P 500 Low Volatility Index	measures performance of the 100 least volatile stocks in the S&P 500. The index benchmarks low volatility or low variance strategies for the U.S. stock market. Constituents are weighted relative to the inverse of their corresponding volatility, with the least volatile stocks receiving the highest weights.	Bloomberg LP
S&P 500 Low Volatility Rate Response Index	is designed to measure the performance of the top 100 companies of the S&P 500 that have exhibited low volatility, while reducing negative exposure to changes in interest rates.	Bloomberg LP
S&P 500 Materials Index	is an unmanaged index considered representative of the materials market.	FactSet Research Systems Inc.
S&P 500 Property & Casualty Index	is an unmanaged index considered representative of the casualty insurance sub-industry within the S&P Insurance Select Industry Index. The S&P Insurance Select Industry Index is designed to measure the performance of narrow GICS sub-industries.	Bloomberg LP
S&P 500 Utilities Index	is an unmanaged index considered representative of the utilities market.	FactSet Research Systems Inc.
S&P 500 Value Index	is an unmanaged index considered representative of large-cap value stocks.	FactSet Research Systems Inc.
S&P 500/Citigroup Growth Index	is a capitalization-weighted index of all the stocks in the S&P 500 that have higher price-to-book ratios.	Not Verified
S&P 500/Citigroup Value Index	is a capitalization-weighted index of all the stocks in the S&P 500 that have lower price-to-book ratios.	Not Verified
S&P Aerospace & Defense Index	consists of all aerospace and defense stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Biotech Index	consists of all biotechnology stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P BMI Emerging Markets High Beta Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP

Legal name	Index definition	Source
S&P BMI Emerging Markets Low Volatility Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
S&P BMI International Developed High Beta Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
S&P BMI International Developed Low Volatility Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
S&P Commercial Banks Index	consists of all commercial bank stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Communications Equipment Index	consists of all communications equipment stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Composite 1500 Health Care Providers & Services Index	consists of all health care providers and services stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Composite 1500 Index	is a broad market portfolio representing the large-, mid- and small-cap segments of the US equity market.	Not Verified
S&P Composite 1500 Tech Hardware & Equipment Index	consists of all technology hardware and equipment stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Construction & Engineering Index	consists of all construction and engineering stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Diversified Trends Indicator Index	is an investable long/short strategy that can benefit from trends (in either direction) in the global futures markets. It consists of 24 futures contracts, with a 50% weighting in financial futures and 50% weighting in commodities futures.	Bloomberg LP
S&P Energy Equipment & Services Index	consists of all energy equipment and services stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Eurozone Low Volatility USD Hedged Index	measures the performance of the 80 least-volatile stocks in the S&P Eurozone BMI that trade in euros on Eurozone-domiciled exchanges. The performance of these stocks is hedged against fluctuations of the U.S. dollar.	Bloomberg LP
S&P Food Beverage & Tobacco Index	consists of all food, beverage and tobacco stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Global Clean Energy Index	is an unmanaged index considered representative of the global clean energy market.	Bloomberg LP
S&P Global Financials Index	is an unmanaged index considered representative of the global financials sector. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
S&P Global Water Index	is an unmanaged index considered representative of the global water market.	Bloomberg LP

Legal name	Index definition	Source
S&P GSCI Commodity Index	comprises the principal physical commodities of active, liquid futures markets and is recognized as a leading measure of general price movements and inflation in the world economy. And inflation in the world economy.	Bloomberg LP
S&P Homebuilders Index	consists of all homebuilder stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Hotels Restaurants & Leisure Index	consists of all hotels, restaurants and leisure stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Insurance Index	consists of all insurance stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P International Corporate Bond Index	is an unmanaged index considered representative of investment-grade corporate bonds issued by non-US issuers. The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
S&P International Developed High Quality Rankings Index	The index is computed using the net return, which withholds applicable taxes for non-resident investors.	Bloomberg LP
S&P LSTA Leveraged Loan Index	is a broad index designed to reflect the performance of U.S. dollar facilities in the leverage loan market.	Not Verified
S&P Media Index	consists of all media stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P MidCap 400 Growth Index	is an unmanaged index considered representative of mid-cap growth stocks.	FactSet Research Systems Inc.
S&P MidCap 400 Index	is an unmanaged index considered representative of mid-sized US companies.	FactSet Research Systems Inc.
S&P MidCap 400 Low Volatility Index	measures the performance of the 80 least-volatile stocks in the S&P MidCap 400®. The index is designed to serve as a benchmark for low volatility or low variance strategies in the U.S. mid-cap equities.	Bloomberg LP
S&P MidCap 400 Value Index	is an unmanaged index considered representative of mid-cap value stocks.	FactSet Research Systems Inc.
S&P Municipal Bond 2-17 Years Investment Grade Index	is composed of market value-weighted investment grade U.S. municipal bonds and seeks to measure the performance of U.S. municipals whose maturities are equal to or greater than two years but less than 17 years.	FactSet Research Systems Inc.
S&P Municipal Bond 5+ Year Investment Grade Index	is composed of market value-weighted investment grade US municipal bonds that seek to measure the performance US municipals with maturities equal to or greater than five years.	FactSet Research Systems Inc.
S&P Municipal Bond California 5+ Year Investment Grade Index	is an unmanaged index considered representative of investment-grade municipal bonds issued in California with maturities of five years or greater.	FactSet Research Systems Inc.
S&P Municipal Bond High Yield Index	consists of bonds in the S&P Municipal Bond Index that are not rated or are rated below investment grade.	FactSet Research Systems Inc.

Legal name	Index definition	Source
S&P Municipal Bond Index	is a broad, market value-weighted index that seeks to measure the performance of the US municipal bond market.	FactSet Research Systems Inc.
S&P Municipal Bond Investment Grade Short Intermediate Index	is an unmanaged index considered representative of investment-grade US municipal bonds with maturities between one and eight years.	FactSet Research Systems Inc.
S&P Municipal Bond New York 5+ Year Investment Grade Index	is composed of market value-weighted investment grade US municipal bonds that seek to measure the performance of New York issued US municipals with maturities equal to or greater than five years.	FactSet Research Systems Inc.
S&P Municipal Bond Pennsylvania 5+ Year Investment Grade Index	is a sub-set of the broad S&P Municipal Bond Index. This index of market value-weighted investment grade US municipal bonds seeks to measure the performance of Pennsylvania issued US municipals whose maturities are equal to or greater than five years.	FactSet Research Systems Inc.
S&P North American Natural Resource Sector Index	is a capitalization-weighted index considered representative of the natural resource industry.	FactSet Research Systems Inc.
S&P North American Technology Sector Index	is a capitalization-weighted index considered representative of the technology industry.	FactSet Research Systems Inc.
S&P Oil & Gas Exploration & Production Index	consists of all oil and gas exploration and production stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Pharmaceuticals Index	consists of all pharmaceuticals stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Retailing Index	consists of all retailing stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Semiconductor Index	consists of all semiconductor stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P SmallCap 600 Capped Consumer Discretionary Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the consumer discretionary sector of the US small-cap market.	FactSet Research Systems Inc.
S&P SmallCap 600 Capped Consumer Staples Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the consumer staples sector of the U.S. small-cap market.	Bloomberg LP
S&P SmallCap 600 Capped Energy Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the energy sector of the U.S. small-cap market.	Bloomberg LP
S&P SmallCap 600 Capped Financials Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the financial sector of the U.S. small-cap market.	FactSet Research Systems Inc.
S&P SmallCap 600 Capped Health Care Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the health care sector of the U.S. small-cap market.	FactSet Research Systems Inc.
S&P SmallCap 600 Capped Industrials Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the industrial sector of the U.S. small-cap market.	FactSet Research Systems Inc.



Legal name	Index definition	Source
S&P SmallCap 600 Capped Information Technology Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the information technology sector of the U.S. small-cap market.	FactSet Research Systems Inc.
S&P SmallCap 600 Capped Materials Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the materials sector of the U.S. small-cap market.	Bloomberg LP
S&P SmallCap 600 Capped Utilities & Telecom Services Index	is a subset of the S&P SmallCap 600 Index that is a float-adjusted, market-capitalization-weighted index reflecting the utilities sector of the U.S. small-cap market.	Bloomberg LP
S&P SmallCap 600 Growth Index	is an unmanaged index considered representative of small-cap growth stocks.	Bloomberg LP
S&P SmallCap 600 Index	is a market-value weighted index considered representative of small-cap US stocks.	FactSet Research Systems Inc.
S&P SmallCap 600 Low Volatility Index	measures the performance of the 120 least-volatile stocks in the S&P SmallCap 600®. The index is designed to serve as a benchmark for low volatility or low variance strategies in U.S. small-cap equities.	Bloomberg LP
S&P SmallCap 600 Value Index	is an unmanaged index considered representative of small-cap value stocks.	FactSet Research Systems Inc.
S&P Software & Services Index	consists of all software and services stocks included in the S&P SuperComposite 1500 Index.	FactSet Research Systems Inc.
S&P Telecommunication Services Index	is an unmanaged index considered representative of the telecommunications services market.	FactSet Research Systems Inc.
S&P U.S. Preferred Stock Index	is an unmanaged index consisting of US-listed preferred stocks.	Bloomberg LP
S&P/Citigroup Global BMI	is an unmanaged float-adjusted index that reflects the stock markets of all countries that meet certain market capitalization criteria.	Not Verified
S&P/Citigroup World BMI	is a subset of the developed markets portion of the S&P/Citigroup Global BMI. The S&P/Citigroup Global BMI is an unmanaged float adjusted index that reflects the stock markets of all countries that meet certain market capitalization criteria.	Not Verified
S&P/Citigroup World ex U.S. BMI	is a subset of the developed markets portion of the S&P/Citigroup Global BMI, excluding the US. The S&P/Citigroup Global BMI is an unmanaged float adjusted index that reflects the stock markets of all countries that meet certain market capital	Not Verified
S&P/LSTA Leveraged Loan Index	is a weekly total-return index that tracks the current outstanding balance and spread over LIBOR for fully funded term loans.	S&P Dow Jones Indices LLC
S&P/LSTA U.S. Leveraged Loan 100 Index	is designed to reflect the performance of the largest facilities in the leveraged loan market.	Bloomberg LP
S&P/TSX Composite Index	is a capitalization-weighted index designed to measure market activity of stocks listed on the Toronto Stock Exchange.	FactSet Research Systems Inc.

Legal name	Index definition	Source
Shanghai A Share Index	The Shanghai A share index is an index of all A-share stocks traded at the Shanghai Stock Exchange. A shares are priced in the local currency.	Not Verified
S-Network Composite Closed-End Fund Index	is a rules-based index that tracks the overall performance of a global universe of US-listed closed-end funds selected by the index provider.	FactSet Research Systems Inc.
S-Network Emerging Infrastructure Builders Index	is designed to measure the overall performance of securities of companies involved in infrastructure construction and development in emerging market countries. Industries include, but are not limited to, construction and engineering, construction machinery, construction materials, diversified metals and mining, heavy electrical equipment, industrial machinery and steel.	Bloomberg LP
SPADE Defense Index	consists of all aerospace and defense stocks included in the S&P Composite 1500 Index.	AMEX
Sterling Overnight Interbank Average	is the weighted average rate to four decimal places of all unsecured Sterling overnight cash transactions brokered in London between midnight and 4:15 p.m.	Not Verified
The BofA Merrill Lynch 0-5 Year US Corporate Index	tracks the performance of the US dollar denominated investment grade corporate debt publicly issued in the US domestic market.	Bloomberg LP
The BofA Merrill Lynch 0-5 Year US High Yield Constrained Index	is an unmanaged index comprised of U.S. dollar denominated below investment grade corporate debt securities publicly issued in the U.S. domestic market with remaining maturities of less than 5 years.	FactSet Research Systems Inc.
The BofA Merrill Lynch 100 Technology Index - Price Only	is an unmanaged, price-only, equal-dollar-weighted index of 100 stocks designed to measure the performance of a cross section of large, actively traded technology stocks and American Depositary Receipts.	Bloomberg LP
The BofA Merrill Lynch 1-10 Year Treasury Index	tracks the performance of US Treasury securities with maturities of one to 9.99 years.	FactSet Research Systems Inc.
The BofA Merrill Lynch 1-5 Year US Inflation-Linked Treasury Index	is an unmanaged index considered representative of U.S. Treasury Inflation Protected Securities with remaining terms to final maturity of between one and five years.	Not Verified
The BofA Merrill Lynch 3-7 Year Municipal Index	is an unmanaged index comprising bonds with outstanding par of at least \$25 million and maturities of three to seven years.	FactSet Research Systems Inc.
The BofA Merrill Lynch All U.S. Convertibles Index	tracks the performance of US-dollar-denominated convertible securities that are not currently in bankruptcy and have total market values of more than \$50 million at issuance.	FactSet Research Systems Inc.
The BofA Merrill Lynch Build America Bond Index	tracks the performance of US dollar-denominated, investment-grade, taxable municipal debt publicly issued under the Build America Bond program. Qualifying securities must have an investment-grade rating, at least one year remaining to maturity, a fixed co	FactSet Research Systems Inc.
The BofA Merrill Lynch CA Long-Term Core Plus Muni Securities Index	is composed of US dollar-denominated, investment grade, tax-exempt debt publicly issued by California or any US territory, or their political subdivisions, in the US domestic market with a term of at least 15 years remaining to final maturity.	Bloomberg LP
The BofA Merrill Lynch California Insured Long-Term Core Plus Municipal Securities Index	is designed to track the performance of US-dollar-denominated, investment-grade, tax-exempt debt publicly issued by California or Puerto Rico, or their political subdivisions, in	FactSet Research Systems Inc.

Legal name	Index definition	Source
	the US domestic market.	
The BofA Merrill Lynch Core Fixed Rate Preferred Securities Index	constituents are capitalization-weighted based on their current amount outstanding.	FactSet Research Systems Inc.
The BofA Merrill Lynch Core Plus Fixed Rate Preferred Securities Index	tracks the performance of fixed rate US dollar denominated preferred securities issued in the US domestic market. (Securities must be rated at least B3, based on an average of three leading ratings agencies: Moody's, S&P and Fitch) and must have an investment-grade country risk profile (based on an average of Moody's, S&P and Fitch foreign currency long-term sovereign debt ratings).	FactSet Research Systems Inc.
The BofA Merrill Lynch Current 10 Year Treasury Index	is a one-security index composed of the most recently issued 10-year US Treasury Note. The index is rebalanced monthly.	Bloomberg LP
The BofA Merrill Lynch Global Broad Market Non-Sovereign ex-USD Index	tracks the performance of investment-grade, non-sovereign debt publicly issued in major domestic and eurobond markets.	FactSet Research Systems Inc.
The BofA Merrill Lynch High Yield Index	tracks the performance of US dollar-denominated below investment grade corporate debt publicly issued in the US domestic market. Qualifying securities must have a below investment grade rating (based on an average of Moody's, S&P and Fitch) and an investment grade rated country of risk (based on an average of Moody's, S&P and Fitch foreign currency long term sovereign debt ratings).	Not Verified
The BofA Merrill Lynch Local Debt Markets Plus Index	is designed to track the performance of sovereign debt publicly issued and denominated in the issuer's own domestic market and currency other than the more established top-tier sovereign markets.	FactSet Research Systems Inc.
The BofA Merrill Lynch Mortgage Backed Securities Index	tracks the performance of US-dollar-denominated 30-year, 15-year and balloon pass-through mortgage securities having at least \$150 million outstanding per generic production year.	Not Verified
The BofA Merrill Lynch National Insured Long-Term Core Plus Municipal Securities Index	is designed to track the performance of US-dollar-denominated, investment-grade, insured, tax-exempt debt publicly issued by a US state, or its political subdivisions in the US domestic market.	FactSet Research Systems Inc.
The BofA Merrill Lynch National Long-Term Core Plus Muni Securities Index	is composed of US dollar-denominated, investment grade, tax-exempt debt publicly issued by US states and territories, or their political subdivisions, in the US domestic market with a term of at least 15 years remaining to final maturity. The Index is adjusted monthly and its constituents are capitalization-weighted based on their current amount outstanding.	Bloomberg LP
The BofA Merrill Lynch New York Insured Long-Term Core Plus Municipal Securities Index	tracks the performance of US-dollar-denominated, investment-grade, tax-exempt, long-term debt publicly issued by New York or Puerto Rico or their political subdivisions.	FactSet Research Systems Inc.
The BofA Merrill Lynch NY Long-Term Core Plus Muni Securities Index	is composed of US dollar-denominated, investment grade, tax-exempt debt publicly issued by New York or any US territory, or their political subdivisions, in the US domestic market with a term of at least 15 years remaining to final maturity. The Index is adjusted monthly and its constituents are capitalization-weighted based on their current amount outstanding.	Bloomberg LP

Legal name	Index definition	Source
The BofA Merrill Lynch Single-B US High Yield Constrained Index	contains all securities in The BofA Merrill Lynch US High Yield Index rated B1 to B3, based on Moody's, S&P and Fitch, but caps issuer exposure at 2%. Index constituents are capitalization weighted, based on their current amount outstanding, provided the total allocation to an individual issuer does not exceed 2%.	FactSet Research Systems Inc.
The BofA Merrill Lynch U.S. Corporate Master Index	is an unmanaged index comprising publicly issued investment-grade, dollar-denominated corporate debt with at least one year to maturity.	FactSet Research Systems Inc.
The BofA Merrill Lynch U.S. Domestic Master Index	tracks the performance of US-dollar-denominated, investment-grade government and corporate public-issued debt in the US domestic bond market, including mortgage pass-through securities but excluding asset-backed securities.	FactSet Research Systems Inc.
The BofA Merrill Lynch U.S. High Yield Master II Index	tracks the performance of below-investment-grade, US-dollar-denominated corporate bonds publicly issued in the US domestic market.	FactSet Research Systems Inc.
The BofA Merrill Lynch U.S. Inflation Linked Treasury Index	is an unmanaged index composed of Treasury Inflation Protected Securities with at least \$1 billion in outstanding face value, a remaining term to final maturity of greater than one year and that have interest and principal payments tied to inflation.	Invesco, Bloomberg L.P.
The BofA Merrill Lynch U.S. Treasuries 15+ Years Index	<Enter Index Definition Here>.	FactSet Research Systems Inc.
The BofA Merrill Lynch U.S. Treasury Bill Index	measures total return on cash, including price and interest income, based on short term government Treasury Bills.	Bloomberg LP
Tokyo Stock Price Index (Price Only)	is a capitalization-weighted index of large and mid-sized companies listed on the Tokyo Stock Exchange.	Bloomberg LP
U.S. Dollar Index	measures the performance of the US dollar against a basket of the following currencies: the euro, Japanese yen, British pound, Canadian dollar, Swedish krona and Swiss franc.	Not Verified
U.S. Federal Funds Target Overnight Rate	is the interest rate charged by banks with excess reserves at a Federal Reserve District Bank to bank needing overnight loans to meet reserve requirements.	Not Verified
U.S. Three-Month Libor	is the average interest rate at which a selection of banks in London are prepared to lend to one another in American dollars with a maturity of three months.	Bloomberg LP
U.S. Treasury Bills Index	is tracked by Lipper to provide performance for the three-month US Treasury bill.	Lipper, Inc.
US Consumer Price Index	is a measure of change in consumer prices as determined by the US Bureau of Labor Statistics.	Bloomberg LP
USD Overnight LIBOR	reflects the rates at which banks will lend money to each other in US dollars.	Bloomberg LP
Wells Fargo Hybrid and Preferred Securities Floating and Variable Rate Index	is a market capitalization-weighted index designed to track the performance of preferred stock, as well as certain types of "hybrid securities" that are functionally equivalent to preferred stock, that are issued by US-based or foreign issuers and that pay a floating or variable rate dividend or coupon.	Bloomberg LP

Legal name	Index definition	Source
Wells Fargo Hybrid and Preferred Securities REIT Index	is designed to track the performance of preferred securities issued in the US market by Real Estate Investment Trusts and is composed exclusively of preferred shares and depositary shares.	FactSet Research Systems Inc.
WHPSF Index	tracks the performance of US-listed securities issued by financial institutions. The Index is a market capitalization weighted index designed to track the performance of preferred securities traded in the US market by financial institutions. The Index is composed of preferred securities with either fixed or floating rate dividends issued by financial institutions that have received an industrial sector classification of "financial" from the Bloomberg Professional Service.	AMEX
WilderHill Clean Energy Index	defines and track the Clean Energy sector: specifically, businesses that stand to benefit substantially from a societal transition toward use of cleaner energy and conservation. Stocks and sector weightings within the ECO Index are based on their significance for clean energy, technological influence and relevance to preventing pollution. The Index is calculated using a modified equal dollar weighting methodology.	AMEX
WilderHill New Energy Global Innovation Index	is comprised of companies worldwide whose innovative technologies and services focus on generation and use of cleaner energy, conservation, efficiency and advancing renewable energy generally. Included are companies whose lower-carbon approaches are relevant to climate change, and whose technologies help reduce emissions relative to traditional fossil fuel use.	Bloomberg LP
WilderHill Progressive Energy Index	contains companies that can serve as an energy bridge improving near-term use of fossil fuel resources by progressively reducing carbon and other pollution. This Index reflects transitional technologies that can become increasingly important as a response to global warming and climate change.	AMEX

**NOT FDIC INSURED | MAY LOSE VALUE | NO BANK GUARANTEE**

This information is intended for US residents.

Invesco Distributors, Inc., is the US distributor for Invesco Ltd.'s Retail Products and Collective Trust Funds.

Institutional Separate Accounts and Separately Managed Accounts are offered by affiliated investment advisers, which provide investment advisory services and do not sell securities. These firms, like Invesco Distributors, Inc., are indirect, wholly owned subsidiaries of Invesco Ltd.