

Description

The S&P 500® is widely regarded as the best single gauge of large-cap U.S. equities. There is over USD 11.2 trillion indexed or benchmarked to the index, with indexed assets comprising approximately USD 4.6 trillion of this total. The index includes 500 leading companies and covers approximately 80% of available market capitalization.

Index Attributes

Created in 1957, the S&P 500 was the first U.S. market-cap-weighted stock market index. Today, it's the basis of many listed and over-the-counter investment instruments. This world-renowned index includes 500 of the top companies in leading industries of the U.S. economy.

The S&P 500 is part of a series of S&P Dow Jones U.S. equity indices that can be used as mutually exclusive building blocks; the index does not overlap holdings with the S&P MidCap 400® or S&P SmallCap 600®. Together, they constitute the S&P Composite 1500®.

Methodology Construction

Universe. All constituents must be U.S. companies.

Eligibility Market Cap. To be included, companies must have an unadjusted market cap of USD 11.8 billion or greater, and must have a float-adjusted market cap that is at least 50% of the unadjusted minimum market cap threshold.

Public Float. Companies must have an investable weight factor (IWF) of at least 0.10.

Financial Viability. Companies must have positive as-reported earnings over the most recent quarter, as well as over the most recent four quarters (summed together).

Adequate Liquidity and Reasonable Price. Using composite pricing and volume, the ratio of annual dollar value traded (defined as average closing price over the period multiplied by historical volume) to float-adjusted market capitalization should be at least 1.00, and the stock should trade a minimum of 250,000 shares in each of the six months leading up to the evaluation date.

Sector Representation. Sector balance, as measured by a comparison of each GICS® sector's weight in an index with its weight in the S&P Total Market Index, in the relevant market capitalization range, is also considered in the selection of companies for the indices.

Company Type. All eligible U.S. common equities listed on eligible U.S. exchanges can be included. REITs are also eligible for inclusion. Closed-end funds, ETFs, ADRs, ADS, and certain other types of securities are ineligible for inclusion.

Quick Facts

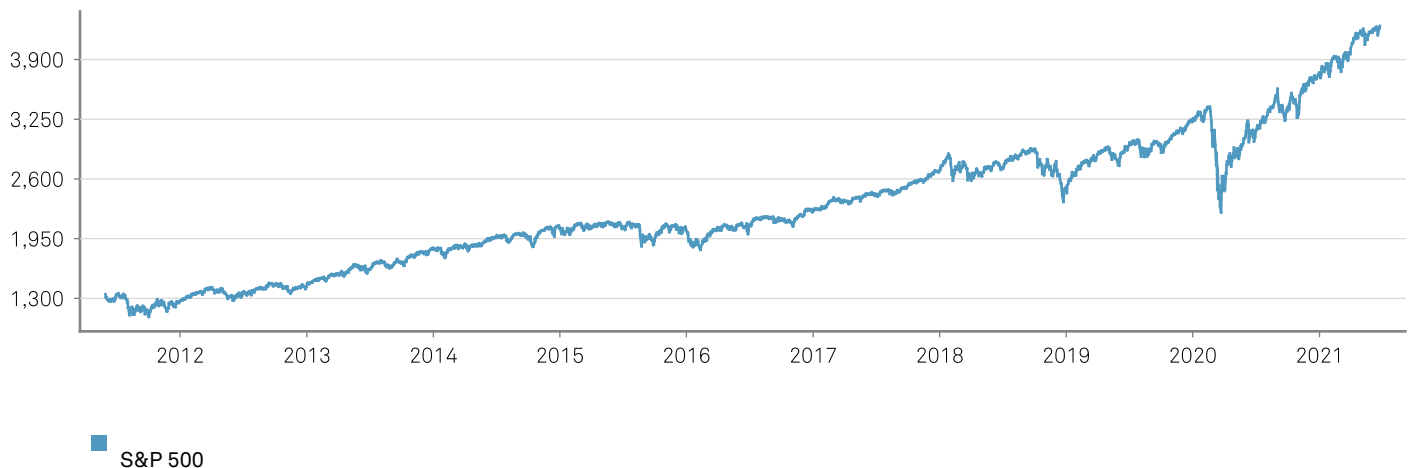
WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Quarterly in March, June, September, and December
CALCULATION FREQUENCY	Real time
CALCULATION CURRENCIES	USD, AUD, BRL, CAD, CHF, EUR, GBP, HKD, JPY, MXN, SGD
LAUNCH DATE	March 4, 1957
FIRST VALUE DATE	January 3, 1928
REGULATORY AUTHORIZATION	European Union

For more information, including the complete methodology document, please visit:
<https://www.spindices.com/indices/equity/sp-500>

All information for an index prior to its Launch Date is hypothetical back-tested, not actual performance, based on the index methodology in effect on the Launch Date. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results. This back-tested data may have been created using a "Backward Data Assumption". For more information on "Backward Data Assumption" and back-testing in general, please see the Performance Disclosure at the end of this material.

Historical Performance

Depending on index launch date, all charts below may include back-tested data.



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
Total Return							
8,738.77	0.7%	10.72%	12.62%	40.32%	18%	17.16%	14.38%
Price Return							
4,204.11	0.55%	10.31%	11.93%	38.1%	15.83%	14.93%	12.07%
Net Total Return							
7,684.3	0.65%	10.6%	12.41%	39.65%	17.35%	16.49%	13.68%

Calendar Year Performance

2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total Return									
18.4%	31.49%	-4.38%	21.83%	11.96%	1.38%	13.69%	32.39%	16%	2.11%
Price Return									
16.26%	28.88%	-6.24%	19.42%	9.54%	-0.73%	11.39%	29.6%	13.41%	0%
Net Total Return									
17.75%	30.7%	-4.94%	21.1%	11.23%	0.75%	12.99%	31.55%	15.22%	1.47%

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return						
18.52%	14.99%	13.61%	0.97	1.15	1.06	
Price Return						
18.52%	14.98%	13.61%	0.85	1	0.89	
Net Total Return						
18.52%	14.99%	13.61%	0.94	1.1	1.01	

Risk is defined as standard deviation calculated based on total returns using monthly values.

Fundamentals

P/E (TRAILING)	P/E (PROJECTED)	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
39.9	22.27	4.06	1.4%	2.76	26.42

P/E (Projected) and Dividend Yield are as of May 28, 2021; P/E (Trailing), P/B, P/Sales, and P/Cash Flow are as of December 31, 2020. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

NUMBER OF CONSTITUENTS	505
CONSTITUENT MARKET [USD MILLION]	
MEAN TOTAL MARKET CAP	74,207.98
LARGEST TOTAL MARKET CAP	2,091,964.64
SMALLEST TOTAL MARKET CAP	4,259.02
MEDIAN TOTAL MARKET CAP	30,463.05
WEIGHT LARGEST CONSTITUENT [%]	5.5
WEIGHT TOP 10 CONSTITUENTS [%]	26.4

ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	51.97
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	197.47
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	185.9
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ / \$1M INVESTED)	444.78

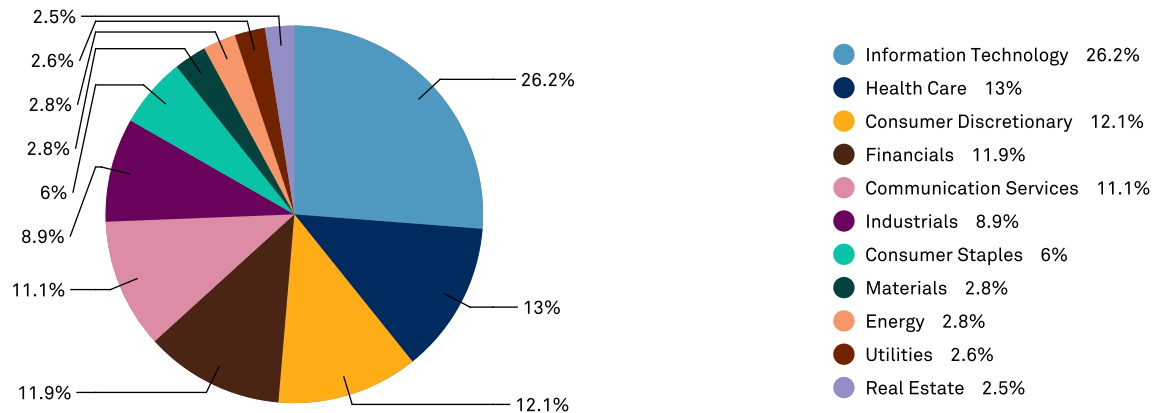
*Operational and first-tier supply chain greenhouse gas emissions.
For more information, please visit: www.spdji.com/esg-carbon-metrics.

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Apple Inc.	AAPL	Information Technology
Microsoft Corp	MSFT	Information Technology
Amazon.com Inc	AMZN	Consumer Discretionary
Facebook Inc A	FB	Communication Services
Alphabet Inc A	GOOGL	Communication Services
Alphabet Inc C	GOOG	Communication Services
Berkshire Hathaway B	BRK.B	Financials
JP Morgan Chase & Co	JPM	Financials
Tesla, Inc	TSLA	Consumer Discretionary
Johnson & Johnson	JNJ	Health Care

*Based on GICS® sectors

Sector* Breakdown



*Based on GICS® sectors

The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [USD MILLION]	INDEX WEIGHT [%]
United States	505	37,475,027.84	100

Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
Price Return	SPX	.SPFIV
Total Return	SPXT	.SPXT
Net Total Return	SPTR500N	.SPXNTR

Related Products

This list includes investable products traded on certain exchanges currently linked to this selection of indices. While we have tried to include all such products, we do not guarantee the completeness or accuracy of such lists. Please refer to the disclaimers at the end of this document or [here](#) for more information about S&P Dow Jones Indices' relationship to such third party product offerings.

PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
1invest S&P500 Feeder ETF	ETF	JOHANNESBURG STOCK EXCHANGE	ETF500
AllianzIM US Large Cap Buffer10 Apr ETF	ETF	NYSE ARCA	AZAA
AllianzIM US Large Cap Buffer10 Jul ETF	ETF	NYSE ARCA	AZAL
AllianzIM US Large Cap Buffer10 Oct ETF	ETF	NYSE ARCA	AZAO
AllianzIM US Large Cap Buffer20 Apr ETF	ETF	NYSE ARCA	AZBA
AllianzIM US Large Cap Buffer20 Jan ETF	ETF	NYSE Arca	AZBJ
AllianzIM US Large Cap Buffer20 Jul ETF	ETF	NYSE ARCA	AZBL
AllianzIM US Large Cap Buffer20 Oct ETF	ETF	NYSE ARCA	AZBO
Amundi ETF PEA S&P 500 Daily Hgd EUR A/I	ETF	EURONEXT - EURONEXT PARIS	P500H
Amundi ETF PEA S&P 500 EUR A/I	ETF	EURONEXT - EURONEXT PARIS	PE500
Amundi IS S&P 500 ETF C EUR	ETF	EURONEXT - EURONEXT PARIS	500
Amundi IS S&P 500 ETF C EUR Hdg	ETF	EURONEXT - EURONEXT PARIS	500H
Amundi IS S&P 500 ETF C USD	ETF	EURONEXT - EURONEXT PARIS	500U
ARIRANG S&P500	ETF	KOREA EXCHANGE (STOCK MARKET)	269540
BetaPro S&P 500® -2x Daily Bear ETF	ETF	TORONTO STOCK EXCHANGE	HSD
BetaPro S&P 500® 2x Daily Bull ETF	ETF	TORONTO STOCK EXCHANGE	HSU
BetaPro S&P 500® Daily Inverse ETF	ETF	TORONTO STOCK EXCHANGE	HIU
BetaShares Geared US Eq Ccy Hdg ETF	ETF	ASX - ALL MARKETS	GGUS
BetaShares S&P 500 Yield Maximiser ETF	ETF	ASX - ALL MARKETS	UMAX
BetaShares US Eqs Strong Bear H CcyH ETF	ETF	ASX - ALL MARKETS	BBUS
BMO Concentrated US Equity ETF Ser	ETF	TORONTO STOCK EXCHANGE	ZCU
BMO S&P 500 ETF (CAD)	ETF	TORONTO STOCK EXCHANGE	ZSP
BMO S&P 500 ETF (USD)	ETF	TORONTO STOCK EXCHANGE	ZSP.U
BMO S&P 500 Hedged to CAD ETF	ETF	TORONTO STOCK EXCHANGE	ZUE
BNPP Easy S&P 500 ETF EUR C	ETF	EURONEXT - EURONEXT PARIS	ESE
BNPP Easy S&P 500 ETF EUR H	ETF	EURONEXT - EURONEXT PARIS	ESEH
BNPP Easy S&P 500 ETF USD C	ETF	EURONEXT - EURONEXT PARIS	ESD
BNPP Easy S&P 500 ETF USD C/D	ETF	EURONEXT - EURONEXT PARIS	ESDD
Bosera S&P 500 QDII Fd	ETF	SHANGHAI STOCK EXCHANGE	513500
Bristol Gate Concentrated US Equity ETF	ETF	TORONTO STOCK EXCHANGE	BGU
CoreShares S&P 500 ETF	ETF	JOHANNESBURG STOCK EXCHANGE	CSP500

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PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
Direxion Daily S&P 500® Bear 1X ETF	ETF	NYSE Arca	SPDN
Direxion Daily S&P 500® Bear 3X ETF	ETF	NYSE ARCA	SPXS
Direxion Daily S&P 500® Bull 2X ETF	ETF	NYSE ARCA	SPUU
Direxion Daily S&P500® Bull 3X ETF	ETF	NYSE ARCA	SPXL
Eaton Vance Stock NextShares™	ETF	NASDAQ	EVSTC
Evolve S&P 500 CleanBeta™ H CAD	ETF	Toronto Stock Exchange	FIVE.B
Evolve S&P 500 CleanBeta™ Unh CAD	ETF	Toronto Stock Exchange	FIVE
Evolve S&P 500 CleanBeta™ Unh USD	ETF	Toronto Stock Exchange	FIVE.U
FT Cboe Vest US Equity Buffer ETF Apr	ETF	BATS Z-Exchange	FAPR
FT Cboe Vest US Equity Buffer ETF Aug	ETF	BATS Z-EXCHANGE	FAUG
FT Cboe Vest US Equity Buffer ETF Dec	ETF	BATS Z-Exchange	FDEC
FT Cboe Vest US Equity Buffer ETF Feb	ETF	BATS Z-EXCHANGE	FFEB
FT Cboe Vest US Equity Buffer ETF Jan	ETF	BATS Z-Exchange	FJAN
FT Cboe Vest US Equity Buffer ETF Jul	ETF	BATS Z-EXCHANGE	FJUL
FT Cboe Vest US Equity Buffer ETF Jun	ETF	BATS Z-EXCHANGE	FJUN
FT Cboe Vest US Equity Buffer ETF Mar	ETF	BATS Z-Exchange	FMAR
FT Cboe Vest US Equity Buffer ETF May	ETF	BATS Z-EXCHANGE	FMAY
FT Cboe Vest US Equity Buffer ETF Nov	ETF	BATS Z-EXCHANGE	FNOV
FT Cboe Vest US Equity Buffer ETF Oct	ETF	BATS Z-Exchange	FOCT
FT Cboe Vest US Equity Buffer ETF Sep	ETF	BATS Z-EXCHANGE	FSEP
FT Cboe Vest US Equity Deep Bffr ETF Feb	ETF	BATS Z-EXCHANGE	DFEB
FT Cboe Vest US Equity Deep Bffr ETF Jul	ETF	BATS Z-EXCHANGE	DJUL
FT Cboe Vest US Equity Deep Bffr ETF Mar	ETF	BATS Z-Exchange	DMAR
FT Cboe Vest US Equity Deep Bffr ETF May	ETF	BATS Z-EXCHANGE	DMAY
FT Cboe Vest US Equity Deep Bffr ETF Nov	ETF	BATS Z-EXCHANGE	DNOV
FT Cboe Vest US Equity Deep Bffr ETF Oct	ETF	BATS Z-Exchange	DOCT
FT Cboe Vest US Equity Deep Bfr ETF Aug	ETF	BATS Z-EXCHANGE	DAUG
FT Cboe Vest US Equity Deep Bfr ETF Jun	ETF	BATS Z-EXCHANGE	DJUN
FT Cboe Vest US Equity Dp Bffr ETF Apr	ETF	BATS Z-Exchange	DAPR
FT Cboe Vest US Equity Dp Bffr ETF Jan	ETF	BATS Z-Exchange	DJAN
FT Cboe Vest US Equity Dp Bffr ETF Sep	ETF	BATS Z-EXCHANGE	DSEP
FT Cboe Vest US Equity Dp Bfr ETF Dec	ETF	BATS Z-Exchange	DDEC
Global X S&P 500 Daily (-1x) Inverse	ETF	XFMQ--Unlisted Fund Manager Quote	N/A
Harel Sal S&P 500	ETF		HRLF25
Harel Sal S&P 500 Currency Hedged	ETF		HRLF50
Horizons S&P 500 CAD Hedged ETF	ETF	TORONTO STOCK EXCHANGE	HSH
Horizons S&P 500 ETF	ETF	TORONTO STOCK EXCHANGE	HXS
HSBC S&P 500 ETF	ETF	LONDON STOCK EXCHANGE	HSPD
Innovator S&P 500 Buffer ETF	ETF	BATS Z-EXCHANGE	BJUN
Innovator S&P 500 Buffer ETF - Aug	ETF	BATS Z-EXCHANGE	BAUG
Innovator S&P 500 Buffer ETF - September	ETF	BATS Z-EXCHANGE	BSEP
Innovator S&P 500 Buffer ETF Apr New	ETF	BATS Z-EXCHANGE	BAPR

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PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
Innovator S&P 500 Buffer ETF Dec	ETF	BATS Z-EXCHANGE	BDEC
Innovator S&P 500 Buffer ETF January	ETF	BATS Z-EXCHANGE	BJAN
Innovator S&P 500 Buffer ETF July	ETF	BATS Z-EXCHANGE	BJUL
Innovator S&P 500 Buffer ETF Nov	ETF	BATS Z-EXCHANGE	BNOV
Innovator S&P 500 Buffer ETF October	ETF	BATS Z-EXCHANGE	BOCT
Innovator S&P 500 Buffer ETF™ Feb	ETF	BATS Z-EXCHANGE	BFEB
Innovator S&P 500 Buffer ETF™ March	ETF	BATS Z-EXCHANGE	BMAR
Innovator S&P 500 Buffer ETF™ May	ETF	BATS Z-EXCHANGE	BMAY
Innovator S&P 500 Power Bffr ETF Apr New	ETF	BATS Z-EXCHANGE	PAPR
Innovator S&P 500 Power Buffer ETF - Aug	ETF	BATS Z-EXCHANGE	PAUG
Innovator S&P 500 Power Buffer ETF - Sep	ETF	BATS Z-EXCHANGE	PSEP
Innovator S&P 500 Power Buffer ETF Dec	ETF	BATS Z-EXCHANGE	PDEC
Innovator S&P 500 Power Buffer ETF Jan	ETF	BATS Z-EXCHANGE	PJAN
Innovator S&P 500 Power Buffer ETF July	ETF	BATS Z-EXCHANGE	PJUL
Innovator S&P 500 Power Buffer ETF New	ETF	BATS Z-EXCHANGE	PJUN
Innovator S&P 500 Power Buffer ETF Nov	ETF	BATS Z-EXCHANGE	PNOV
Innovator S&P 500 Power Buffer ETF Oct	ETF	BATS Z-EXCHANGE	POCT
Innovator S&P 500 Power Buffer ETF™ Feb	ETF	BATS Z-EXCHANGE	PFEB
Innovator S&P 500 Power Buffer ETF™ Mar	ETF	BATS Z-EXCHANGE	PMAR
Innovator S&P 500 Power Buffer ETF™ May	ETF	BATS Z-EXCHANGE	PMAY
Innovator S&P 500 Ultra Bffr ETF Apr New	ETF	BATS Z-EXCHANGE	UAPR
Innovator S&P 500 Ultra Buffer ETF	ETF	BATS Z-EXCHANGE	UJUN
Innovator S&P 500 Ultra Buffer ETF - Aug	ETF	BATS Z-EXCHANGE	UAUG
Innovator S&P 500 Ultra Buffer ETF - Sep	ETF	BATS Z-EXCHANGE	USEP
Innovator S&P 500 Ultra Buffer ETF Dec	ETF	BATS Z-EXCHANGE	UDEC
Innovator S&P 500 Ultra Buffer ETF Jan	ETF	BATS Z-EXCHANGE	UJAN
Innovator S&P 500 Ultra Buffer ETF July	ETF	BATS Z-EXCHANGE	UJUL
Innovator S&P 500 Ultra Buffer ETF Nov	ETF	BATS Z-EXCHANGE	UNOV
Innovator S&P 500 Ultra Buffer ETF Oct	ETF	BATS Z-EXCHANGE	UOCT
Innovator S&P 500 Ultra Buffer ETF™ Feb	ETF	BATS Z-EXCHANGE	UFEB
Innovator S&P 500 Ultra Buffer ETF™ Mar	ETF	BATS Z-EXCHANGE	UMAR
Innovator S&P 500 Ultra Buffer ETF™ May	ETF	BATS Z-EXCHANGE	UMAY
Invesco S&P 500 BuyWrite ETF	ETF	NYSE ARCA	PBP
Invesco S&P 500 Equal Weight ETF CAD	ETF	TORONTO STOCK EXCHANGE	EQL
Invesco S&P 500 Equal Weight ETF CAD H	ETF	TORONTO STOCK EXCHANGE	EQL.F
Invesco S&P 500 Equal Weight ETF USD	ETF	TORONTO STOCK EXCHANGE	EQL.U
Invesco S&P 500 ETF	ETF	LONDON STOCK EXCHANGE	SPXS
Invesco S&P 500 ETF (Dist)	ETF	SIX SWISS EXCHANGE	SPXD
Invesco S&P 500 ETF (EUR Hdg)	ETF	XETRA	E500
Invesco S&P 500 ETF (GBP Hdg)	ETF	LONDON STOCK EXCHANGE	N/A
Invesco S&P 500 Hi Div Low Vol ETF CAD	ETF	AEQUITAS NEO EXCHANGE	UHD
Invesco S&P 500 Hi Div Low Vol ETF CAD H	ETF	AEQUITAS NEO EXCHANGE	UHD.F

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Invesco S&P 500 Hi Div Low Vol ETFUSD	ETF	AEQUITAS NEO EXCHANGE	UHD.U
iShares Core S&P 500 ETF	ETF	NYSE ARCA	IVV
iShares Core S&P 500 ETF	ETF	TORONTO STOCK EXCHANGE	XUS
iShares Core S&P 500 ETF (CAD-Hedged)	ETF	TORONTO STOCK EXCHANGE	XSP
iShares Core S&P 500 ETF GBPH Dist	ETF	LONDON STOCK EXCHANGE	GSPX
iShares Core S&P 500 ETF MXNH Acc	ETF	BATS CHI-X EUROPE -CXE ORDER BOOKS	CSPXX
iShares Core S&P 500 ETF USD Acc	ETF	SIX SWISS EXCHANGE	CSSPX
iShares Core S&P 500 ETF USD Dist	ETF	LONDON STOCK EXCHANGE	IDUS
iShares S&P 500 AUD Hedged ETF	ETF	ASX - ALL MARKETS	IHVV
iShares S&P 500 CHF Hedged ETF Acc	ETF	SIX SWISS EXCHANGE	IUSC
iShares S&P 500 ETF	ETF	TOKYO STOCK EXCHANGE	1655
iShares S&P 500 ETF	ETF	ASX - ALL MARKETS	IVV
iShares S&P 500 EUR Hedged ETF Acc	ETF	LONDON STOCK EXCHANGE	IUSE
iShares S&P 500 FIC FI IE	ETF	BM&FBOVESPA S.A. - BOLSA DE VALORES, MERCADORIAS E FUTUROS	IVVB11
iShares S&P 500 GBP Hedged ETF Acc	ETF	LONDON STOCK EXCHANGE	IGUS
iShares S&P 500 JPY Hedged ETF	ETF	TOKYO STOCK EXCHANGE	2563
iShares S&P 500 Peso Hedged TRAC	ETF	BOLSA MEXICANA DE VALORES (MEXICAN STOCK EXCHANGE)	IVVPESO
iShares S&P 500 Swap ETF USD Acc	ETF	EURONEXT - EURONEXT AMSTERDAM	I500
It Now S&P500® TRN Fund ETF	ETF	BM&FBOVESPA S.A. - BOLSA DE VALORES, MERCADORIAS E FUTUROS	SPX111
KBSTAR S&P500	ETF	Korea Exchange (Stock Market)	379780
KINDEX S&P500	ETF	KOREA EXCHANGE (STOCK MARKET)	360200
KODEX S&P500 Total Return	ETF	Korea Exchange (Stock Market)	379800
KSM ETF Composite Gov Bond (55%) Corp Bond (30%) Equity (15%) Monthly Currency Hedged	ETF		KSMF141
KSM ETF Composite US Equity Monthly	ETF		KSMF150
KSM ETF Leveraged S&P 500 x3 Monthly	ETF		KSMF111
KSM ETF S&P 500	ETF		KSMF80
KSM ETF S&P 500 Currency Hedged	ETF		KSMF82
KSM ETF Short Leveraged S&P 500 x3 Monthly	ETF		KSMF114
Listed Index Fund US Eq S&P500 Ccy Hdg	ETF	TOKYO STOCK	2521

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		EXCHANGE	
Listed Index Fund US Equity (S&P500)	ETF	TOKYO STOCK EXCHANGE	1547
Lyxor PEA S&P 500 ETF Capi	ETF	EURONEXT - EURONEXT PARIS	PSP5
Lyxor PEA S&P 500 ETF Couverte en EUR C	ETF	EURONEXT - EURONEXT PARIS	PSPH
Lyxor S&P 500 ETF C EUR	ETF	EURONEXT - EURONEXT PARIS	SP5C
Lyxor S&P 500 ETF D EUR	ETF	XETRA	LYPS
Lyxor S&P 500 ETF D USD	ETF	LONDON STOCK EXCHANGE	LSPU
Lyxor S&P 500 ETF Daily Hdg to GBP Dist	ETF	LONDON STOCK EXCHANGE	SP5G
Lyxor S&P 500 ETF Daily Hedged C CHF	ETF	SIX SWISS EXCHANGE	LYSPH
Lyxor S&P 500 ETF Daily Hedged C EUR	ETF	XFMQ--Unlisted Fund Manager Quote	N/A
Lyxor S&P 500 ETF Daily Hedged D EUR	ETF	BORSA ITALIANA S.P.A.	SPXH
MAXIS S&P500 US Equity ETF	ETF	TOKYO STOCK EXCHANGE	2558
MAXIS S&P500 US Equity ETF (JPY Hedged)	ETF	Tokyo Stock Exchange	2630
More Sal S&P 500	ETF		MORES1
More Sal S&P 500 Currency Hedged	ETF		MORES2
MTF SAL(4A) S&P 500	ETF		MTFF23
MTF SAL(4A) S&P 500 - Hedged	ETF		MTFF52
NEXT FUNDS S&P 500 (Unhedged) ETF	ETF	Tokyo Stock Exchange	2633
ProShares Short S&P500	ETF	NYSE ARCA	SH
ProShares Ultra S&P500	ETF	NYSE ARCA	SSO
ProShares UltraPro S&P500	ETF	NYSE ARCA	UPRO
ProShares UltraPro Short S&P500	ETF	NYSE ARCA	SPXU
ProShares UltraShort S&P500	ETF	NYSE ARCA	SDS
Psagot ETF (4A) S&P 500 Currency-Hedged	ETF		PSGF137
Psagot ETF (4D) S&P 500	ETF		PSGF65
Satrix S&P 500 ETF	ETF	JOHANNESBURG STOCK EXCHANGE	STX500
Smartshares US 500	ETF	NEW ZEALAND EXCHANGE LTD	USF
SPDR S&P 500 ETF EUR Acc H	ETF	XETRA	SPPE
SPDR® Portfolio S&P 500 ETF	ETF	NYSE ARCA	SPLG
SPDR® S&P 500 ETF	ETF	ASX - ALL MARKETS	SPY
SPDR® S&P 500 ETF	ETF	LONDON STOCK EXCHANGE	SPY5
SPDR® S&P 500 ETF Trust	ETF	NYSE ARCA	SPY
Sygnia Itrix S&P 500 ETF	ETF	JOHANNESBURG STOCK EXCHANGE	SYG500
Tachlit Sal Composite Global Equity Currency-Hedged Monthly	ETF		TCHF105
Tachlit Sal Composite INT. Equity Currency-Hedged Monthly	ETF		TCHF40
Tachlit Sal Composite Large Cap Developed Currency-Hedged Monthly	ETF		TCHF48
Tachlit Sal Composite US Equity Monthly	ETF		TCHF134

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Tachlit Sal S&P 500	ETF		TCHF76
Tachlit Sal S&P 500 Currency Hedged	ETF		TCHF11
TIGER S&P500	ETF	KOREA EXCHANGE (STOCK MARKET)	360750
TIGER Synth-S&P500 Leverage(H)	ETF	KOREA EXCHANGE (STOCK MARKET)	225040
UBS ETF S&P 500 A CHF H Acc	ETF	SIX SWISS EXCHANGE	SP500S
UBS ETF S&P 500 A EUR H Acc	ETF	SIX SWISS EXCHANGE	SP500E
UBS ETF S&P 500 A EUR H Inc	ETF	XETRA	UEQ7
UBS ETF S&P 500 A GBP H Inc	ETF	SIX SWISS EXCHANGE	SP500H
UBS ETF S&P 500 USD A dis	ETF	SIX SWISS EXCHANGE	SP5USY
UBS FS S&P 500 SF USD A acc	ETF	SIX SWISS EXCHANGE	S5USAS
Vanguard S&P 500 ETF	ETF	HONG KONG EXCHANGES AND CLEARING LTD	3140
Vanguard S&P 500 ETF	ETF	TORONTO STOCK EXCHANGE	VFV
Vanguard S&P 500 ETF	ETF	NYSE ARCA	VOO
Vanguard S&P 500 ETF CAD-H	ETF	TORONTO STOCK EXCHANGE	VSP
Vanguard S&P 500 ETF USD Acc	ETF	LONDON STOCK EXCHANGE	VUAA
Vanguard S&P 500 UCITS ETF	ETF	LONDON STOCK EXCHANGE	VUSD
WisdomTree CBOE S&P500 PutWriteStrat ETF	ETF	NYSE ARCA	PUTW
Xtrackers S&P 500 ETF 1C - EUR H	ETF	XETRA	XDPE
Xtrackers S&P 500 ETF 1D - EUR H	ETF	XETRA	XDPD
Xtrackers S&P 500 ETF 2C - GBP H	ETF	LONDON STOCK EXCHANGE	XDPG
Xtrackers S&P 500 ETF 3C - CHF H	ETF	SIX SWISS EXCHANGE	XDPC
Xtrackers S&P 500 Swap ETF 1C	ETF	LONDON STOCK EXCHANGE	XSPU
Yuanta S&P 500 ETF	ETF	TAIWAN STOCK EXCHANGE	00646

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Equity
S&P 500®

CONTACT US

spdji.com

index_services@spglobal.com

S&P Dow Jones Custom Indices

customindices@spglobal.com

New York

1 212 438 7354

1 877 325 5415

Mexico City

52 (55) 1037 5290

London

44 207 176 8888

Dubai

971 (0)4 371 7131

Mumbai

91-22-2272-5312

Beijing

86.10.6569.2770

Hong Kong

852 2532 8000

Tokyo

81 3 4550 8564

Sydney

61 2 9255 9802

PERFORMANCE DISCLOSURE

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P 500 was March 4, 1957.

S&P Dow Jones Indices defines various dates to assist our clients in providing transparency. The First Value Date is the first day for which there is a calculated value (either live or back-tested) for a given index. The Base Date is the date at which the index is set to a fixed value for calculation purposes. The Launch Date designates the date when the values of an index are first considered live: index values provided for any date or time period prior to the index's Launch Date are considered back-tested. S&P Dow Jones Indices defines the Launch Date as the date by which the values of an index are known to have been released to the public, for example via the company's public website or its data feed to external parties. For Dow Jones-branded indices introduced prior to May 31, 2013, the Launch Date (which prior to May 31, 2013, was termed "Date of introduction") is set at a date upon which no further changes were permitted to be made to the index methodology, but that may have been prior to the Index's public release date.

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

Information presented prior to an index's launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date applied retroactively. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

Typically, when S&P DJI creates back-tested index data, S&P DJI uses actual historical constituent-level data (e.g., historical price, market capitalization, and corporate action data) in its calculations. As ESG investing is still in early stages of development, certain datapoints used to calculate S&P DJI's ESG indices may not be available for the entire desired period of back-tested history. The same data availability issue could be true for other indices as well. In cases when actual data is not available for all relevant historical periods, S&P DJI may employ a process of using "Backward Data Assumption" (or pulling back) of ESG data for the calculation of back-tested historical performance. "Backward Data Assumption" is a process that applies the earliest actual live data point available for an index constituent company to all prior history of index performance. For example, Backward Data Assumption inherently assumes that companies currently not involved in a specific business activity (also known as "product involvement") were never involved historically and similarly also assumes that companies currently involved in a specific business activity were involved historically too. The Backward Data Assumption allows the hypothetical back-test to be extended over more historical years than would be feasible using only actual data. For more information on "Backward Data Assumption", please see <https://www.spglobal.com/spdji/en/documents/education/faq-spdji-esg-back-testing-backward-data-assumption-overview.pdf>. The methodology and factsheets of any index that employs backward assumption in the back-tested history will explicitly state so. The methodology will include an Appendix with a table setting forth the specific data points and relevant time period for which backward projected data was used.

Index returns shown do not represent the results of actual trading of investable assets/securities. S&P Dow Jones Indices maintains the index and calculates the index levels and performance shown or discussed but does not manage actual assets. Index returns do not reflect payment of any sales charges or fees an investor may pay to purchase the securities underlying the Index or investment funds that are intended to track the performance of the Index. The imposition of these fees and charges would cause actual and back-tested performance of the securities/fund to be lower than the Index performance shown. As a simple example, if an index returned 10% on a US \$100,000 investment for a 12-month period (or US \$10,000) and an actual asset-based fee of 1.5% was imposed at the end of the period on the investment plus accrued interest (or US \$1,650), the net return would be 8.35% (or US \$8,350) for the year. Over a three-year period, an annual 1.5% fee taken at year end with an assumed 10% return per year would result in a cumulative gross return of 33.10%, a total fee of US \$5,375, and a cumulative net return of 27.2% (or US \$27,200).

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