

Description

The S&P 500® is widely regarded as the best single gauge of large-cap U.S. equities. 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

The following methodology summary is provided for convenience purposes only. For complete details, please view the methodology document at <https://www.spglobal.com/spdji/en/documents/methodologies/methodology-sp-us-indices.pdf>.

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

Eligibility Market Cap. To be included, companies must have an unadjusted market cap of USD 18.0 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 0.75, 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,
LAUNCH DATE	March 4, 1957
FIRST VALUE DATE	January 3, 1928
REGULATORY AUTHORIZATION	European Union - Endorsed
METHODOLOGY	S&P U.S. Indices Methodology

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							
12,608.07	2.14%	5.89%	22.08%	36.35%	11.91%	15.98%	13.38%
Price Return							
5,762.48	2.02%	5.53%	20.81%	34.38%	10.19%	14.12%	11.32%
Net Total Return							
10,917.53	2.1%	5.78%	21.7%	35.76%	11.39%	15.42%	12.76%

Calendar Year Performance

2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Total Return									
26.29%	-18.11%	28.71%	18.4%	31.49%	-4.38%	21.83%	11.96%	1.38%	13.69%
Price Return									
24.23%	-19.44%	26.89%	16.26%	28.88%	-6.24%	19.42%	9.54%	-0.73%	11.39%
Net Total Return									
25.67%	-18.51%	28.16%	17.75%	30.7%	-4.94%	21.1%	11.23%	0.75%	12.99%

Risk

ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return					
17.53%	18.04%	15.25%	0.68	0.89	0.88
Price Return					
17.5%	18.01%	15.23%	0.58	0.78	0.74
Net Total Return					
17.52%	18.03%	15.24%	0.65	0.86	0.84

Risk is defined as standard deviation calculated using monthly values.

Fundamentals

P/E (TRAILING)	P/E (PROJECTED)	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
27.87	21.74	4.84	1.3%	2.84	33.41

P/E (Projected) and Dividend Yield are as of September 30, 2024; P/E (Trailing), P/B, P/Sales, and P/Cash Flow are as of June 28, 2024. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

NUMBER OF CONSTITUENTS	504
CONSTITUENT MARKET [USD MILLION]	
MEAN TOTAL MARKET CAP	101,142.31
LARGEST TOTAL MARKET CAP	3,542,563.92
SMALLEST TOTAL MARKET CAP	4,038.12
MEDIAN TOTAL MARKET CAP	38,016.49
WEIGHT LARGEST CONSTITUENT [%]	7.3
WEIGHT TOP 10 CONSTITUENTS [%]	34.6

ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	38.38
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	148.23
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	133
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ /\$1M INVESTED)	371.27

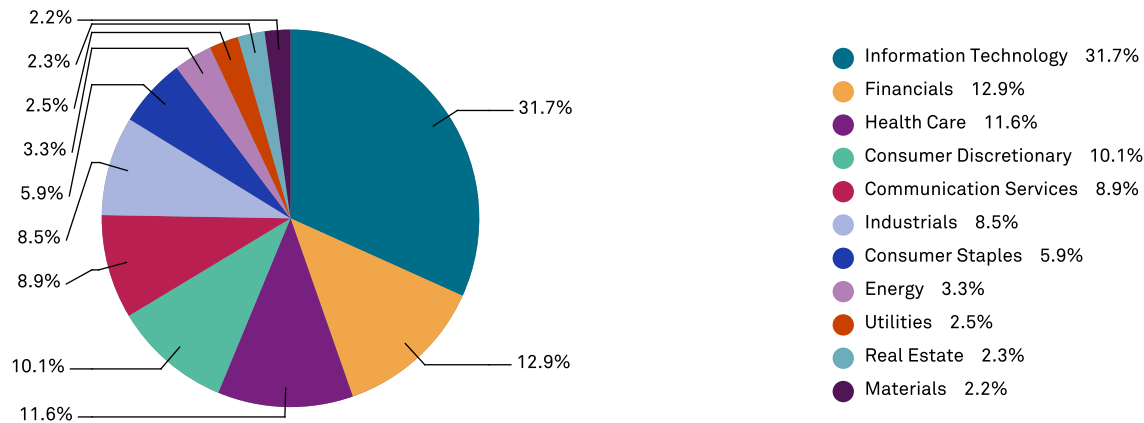
*Operational and first-tier supply chain greenhouse gas emissions.
For more information, please visit: www.spglobal.com/spdji/en/esg-metrics.

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Apple Inc.	AAPL	Information Technology
Microsoft Corp	MSFT	Information Technology
Nvidia Corp	NVDA	Information Technology
Amazon.com Inc	AMZN	Consumer Discretionary
Meta Platforms, Inc. Class A	META	Communication Services
Alphabet Inc A	GOOGL	Communication Services
Berkshire Hathaway B	BRK.B	Financials
Alphabet Inc C	GOOG	Communication Services
Broadcom Inc	AVGO	Information Technology
Tesla, Inc	TSLA	Consumer Discretionary

*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/Region Breakdown

COUNTRY/REGION	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [USD MILLION]	INDEX WEIGHT [%]
United States	504	50,975,724.44	100

Based on index constituents' country of domicile.

Tickers

	BLOOMBERG TICKER	REUTERS
Price Return	SPX	.SPX
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
ACE S&P500	ETF	KOREA EXCHANGE (STOCK MARKET)	360200
Adjusted Interest Rate S&P 500 Total Return	Future	CME	ASR
Amundi ETF PEA S&P 500 Daily Hedged EUR	ETF	EURONEXT - EURONEXT PARIS	P500H
Amundi ETF PEA S&P 500 EUR	ETF	EURONEXT - EURONEXT PARIS	PE500
Amundi ETF S&P 500 EUR C/D USD	ETF	London Stock Exchange	500D
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&P 500	ETF	XFMQ--Unlisted Fund Manager Quote	429760
ARIRANG S&P500	ETF	KOREA EXCHANGE (STOCK MARKET)	269540
AXS Change Finance ESG ETF	ETF	NYSE Arca	CHGX
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 US Eqs Strong Bear H CcyH ETF	ETF	ASX - ALL MARKETS	BBUS
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
BNP Paribas Easy Sust US ETF EUR Cap	ETF	XFMQ--Unlisted Fund Manager Quote	N/A
BNP Paribas Easy Sust US ETF H EUR Cap	ETF	XFMQ--Unlisted Fund Manager Quote	N/A
BNP Paribas Easy Sust US ETF R EUR Cap	ETF	XFMQ--Unlisted Fund Manager Quote	N/A
BNP Paribas Easy Sust US ETF USD Cap	ETF	XFMQ--Unlisted Fund Manager Quote	N/A
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

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AS OF SEPTEMBER 30, 2024

PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
BTG Pactual S&P 500 Fundo de Índice	ETF	Bm&Fbovespa S.A. - Bolsa De Valores, Mercadorias E Futuros	SPXB11
China Southern S&P 500 ETF(QDII)	ETF	Shanghai Stock Exchange	513650
ChinaAMC S&P 500 ETF (QDII)	ETF	Shenzhen Stock Exchange	159655
CoreShares S&P 500 ETF	ETF	JOHANNESBURG STOCK EXCHANGE	CSP500
Deka S&P 500 ETF	ETF	XFMQ--Unlisted Fund Manager Quote	D6RI
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
E-mini S&P 500	Future	CME	ES
EOM E-mini S&P 500 Index	Option	CME	EW
EOW1 E-mini S&P 500	Option	CME	EW1
EOW2 E-mini S&P 500	Option	CME	EW2
EOW3 E-mini S&P 500	Option	CME	EW3
EOW4 E-mini S&P 500	Option	CME	EW4
Evolve S&P 500® Enhanced Yield CAD Hdg	ETF	Toronto Stock Exchange	ESPX
Evolve S&P 500® Enhanced Yield CAD UnH	ETF	Toronto Stock Exchange	ESPX.B
First Trst VstUSEqModBffrETFFebA\$Acc	ETF	London Stock Exchange	GFEB LN
FNB S&P 500 Feeder ETF A	ETF	XFMQ--Unlisted Fund Manager Quote	N/A
Global X Enhanced S&P 500 ETF	ETF	Toronto Stock Exchange	USSL
Global X S&P 500 ETF	ETF	Toronto Stock Exchange	USSX.U
Guotai S&P 500 ETF (QDII)	ETF	Shenzhen Stock Exchange	159612
HANARO US S&P500	ETF	Korea Exchange (Stock Market)	432840
Hang Seng S&P 500 Index ETF	ETF	Hong Kong Exchanges And Clearing Ltd	09195
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	HSX
Horizons S&P 500 ETF	ETF	TORONTO STOCK EXCHANGE	HXS
HSBC S&P 500 ETF	ETF	LONDON STOCK EXCHANGE	HSPD
HSBC S&P 500 ETF CHF Hedged (Acc)	ETF		N/A
HSBC S&P 500 ETF USD (Acc)	ETF	XFMQ--Unlisted Fund Manager Quote	HSPA
iFreeETF S&P500 (JPY HEDGED)	ETF	Tokyo Stock Exchange	2248

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AS OF SEPTEMBER 30, 2024

PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
iFreeETF S&P500 (NON HEDGED)	ETF	Tokyo Stock Exchange	2247
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	G500
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
iShares S&P 500 Swap ETF USD Dis	ETF	Euronext - Euronext Amsterdam	I50D
It Now S&P500® TRN Fund ETF	ETF	BM&FBOVESPA S.A. - BOLSA DE VALORES, MERCADORIAS E FUTUROS	SPXI11
KODEX S&P500 (H)	ETF	XFMQ--Unlisted Fund Manager Quote	449180
KODEX S&P500 Total Return	ETF	Korea Exchange (Stock Market)	379800

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AS OF SEPTEMBER 30, 2024

PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
KOSEF S&P500	ETF	Korea Exchange (Stock Market)	449770
KOSEF S&P500 (H)	ETF	Korea Exchange (Stock Market)	449780
KraneShares Value Line® Dyn Div Eq ETF	ETF	NYSE Arca	KVLE
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 EXCHANGE	2521
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
Lyxor S&P 500 ETF S USD	ETF		N/A
MAXIS S&P500 US Equity ETF	ETF	TOKYO STOCK EXCHANGE	2558
MAXIS S&P500 US Equity ETF (JPY Hedged)	ETF	Tokyo Stock Exchange	2630
Micro E-mini S&P 500 Index	Future	CME	MES
Micro S&P 500 Index (WSP)	Future	B3	WSP
Mini S&P 500 Index (XSP)	Option	CBOE	XSP
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
Nanos S&P 500 Index (NANOS)	Option	CBOE	NANOS
NEXT FUNDS S&P 500 (Unhedged) ETF	ETF	Tokyo Stock Exchange	2633
NZAM ETF S&P500 (JPY Hedged)	ETF	Tokyo Stock Exchange	2086
ProShares Short S&P500	ETF	NYSE ARCA	SH
ProShares Ultra S&P500	ETF	NYSE ARCA	SSO
ProShares UltraPro S&P500	ETF	NYSE ARCA	UPRO

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AS OF SEPTEMBER 30, 2024

PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
ProShares UltraPro Short S&P500	ETF	NYSE ARCA	SPXU
ProShares UltraShort S&P500	ETF	NYSE ARCA	SDS
Psagot ETF (4D) S&P 500	ETF		PSGF65
Psagot ETF S&P 500 Currency Hedged	ETF		N/A
RISE S&P500	ETF	Korea Exchange (Stock Market)	379780
RISE S&P500(H)	ETF	Korea Exchange (Stock Market)	453330
S&P 500 (SPF)	Future	TAIFEX	SPF
S&P 500 Index	Future	CME	N/A
S&P 500 Index (ISP)	Future	B4	ISP
S&P 500 Index (SPX)	Option	CBOE	SPX
S&P 500 Total Return Index	Future	CME	TRI
Satrix S&P 500 ETF	ETF	JOHANNESBURG STOCK EXCHANGE	STX500
Smartshares US 500	ETF	NEW ZEALAND EXCHANGE LTD	USF
Smartshares US 500 (NZD Hedged) ETF	ETF	New Zealand Exchange Ltd	USH
SOL S&P500	ETF	Korea Exchange (Stock Market)	433330
SonicShares™ Global Shipping ETF	ETF	NYSE Arca	BOAT
SPDR S&P 500 ETF EUR Acc H	ETF	XETRA	SPPE
SPDR S&P 500 ETF USD Acc	ETF	London Stock Exchange	SPYL
SPDR S&P 500 ETF USD Acc	ETF	XETRA	SPYL
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 INT. Equity Currency-Hedged Monthly	ETF		TCHF40
Tachlit Sal Composite US Equity Monthly	ETF		TCHF134
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 S&P500 Total Return (H)	ETF	XFMQ--Unlisted Fund Manager Quote	448290
TIGER US S&P500 Leverage (Synth 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 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	ETF	SIX SWISS EXCHANGE	S5USAS

S&P Dow Jones Indices

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AS OF SEPTEMBER 30, 2024

PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
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
WOORI US S&P500	ETF	Korea Exchange (Stock Market)	444490
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 ETF 4C - USD	ETF	London Stock Exchange	XDPU
Xtrackers S&P 500 SW 5C EUR H	ETF	XETRA	XS5E
Xtrackers S&P 500 SW 7C GBP H	ETF	XFMQ--Unlisted Fund Manager Quote	XS5G
Xtrackers S&P 500 Swap ETF 1C	ETF	LONDON STOCK EXCHANGE	XSPU
Xtrackers S&P 500 Swap ETF 1D	ETF	London Stock Exchange	XSXD
Yelin Lapidot ETF S&P 500	ETF		N/A
Yelin Lapidot ETF S&P 500 Currency Hedged	ETF		N/A
Yuanta S&P 500 ETF	ETF	TAIWAN STOCK EXCHANGE	00646

CONTACT US

www.spglobal.com/spdji/en
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

Disclaimer

Performance Disclosure/Back-Tested Data

Source: S&P Dow Jones Indices LLC.

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

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

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

Information presented prior to an index's launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Also, the treatment of corporate actions in back-tested performance may differ from treatment for live indices due to limitations in replicating index management decisions. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

Typically, when S&P DJI creates back-tested index data, S&P DJI uses actual historical constituent-level data (e.g., historical price, market capitalization, and corporate action data) in its calculations. As ESG investing is still in early stages of development, certain datapoints used to calculate certain ESG indices may not be available for the entire desired period of back-tested history. The same data availability issue could be true for other indices as well. In cases when actual data is not available for all relevant historical periods, S&P DJI may employ a process of using "Backward Data Assumption" (or pulling back) of ESG data for the calculation of back-tested historical performance. "Backward Data Assumption" is a process that applies the earliest actual live data point available for an index constituent company to all prior historical instances in the index performance. For example, Backward Data Assumption inherently assumes that companies currently not involved in a specific business activity (also known as "product involvement") were never involved historically and similarly also assumes that companies currently involved in a specific business activity were involved historically too. The Backward Data Assumption allows the hypothetical back-test to be extended over more historical years than would be feasible using only actual data. For more information on "Backward Data Assumption" please refer to the FAQ. The methodology and factsheets of any index that employs backward assumption in the back-tested history will explicitly state so. The methodology will include an Appendix with a table setting forth the specific data points and relevant time period for which backward projected data was used. Index returns shown do not represent the results of actual trading of investable assets/securities. S&P DJI maintains the index and calculates the index levels and performance shown or discussed but does not manage any assets.

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