

Description

The S&P 100 Index, a sub-set of the S&P 500®, measures the performance of large cap companies in the United States. The Index comprises 100 major, blue chip companies across multiple industry groups. Individual stock options are listed for each index constituent.

Index Attributes

The S&P 100 consists of 100 companies selected from the S&P 500. To be included, the companies should be among the larger and more stable companies in the S&P 500, and must have listed options. Sector balance is considered in the selection of companies for the S&P 100. This index is widely used for derivatives and is the index underlying the OEX options.

Methodology Construction

- **Universe.** All constituents must be members of the S&P 500 with listed options.
- **Public Float.** At least 50% of shares outstanding must be available for trading.
- **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.** Consists of highly tradable common stocks, with active and deep markets.
- **Sector Representation.** Sector balance is considered in constituent selection.
- **Company Type.** All eligible U.S. common equities listed on NYSE, NYSE Arca, NYSE MKT, NASDAQ Global Select Market®, NASDAQ Global Market® and NASDAQ Capital Market®. REITs are also eligible for inclusion. Closed-end funds, ETFs, ADRs, ADSs 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, EUR
LAUNCH DATE	June 15, 1983
FIRST VALUE DATE	September 11, 1989

For more information, including the complete methodology document, please visit:
<https://spindices.com/indices/equity/sp-100>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
TOTAL RETURNS							
2,617.25	0.68%	8.91%	11.09%	18.80%	17.71%	14.10%	11.60%
PRICE RETURNS							
1,294.27	0.57%	8.35%	9.39%	16.37%	15.12%	11.59%	9.04%

Calendar Year Performance

2017	2016	2015	2014	2013	2012	2011	2010	2009	2008
TOTAL RETURNS									
21.96%	11.37%	2.64%	12.74%	30.39%	16.05%	3.18%	12.51%	22.29%	-35.31%
PRICE RETURNS									
19.34%	8.78%	0.34%	10.27%	27.40%	13.28%	0.86%	10.08%	19.13%	-37.06%

Risk

ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
STD DEV					
9.59%	9.91%	14.00%	1.85	1.42	0.83

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
22.76	17.01	3.40	2.01%	2.41	23.85

P/E (Projected) and Dividend Yield are as of September 28, 2018; P/E (Trailing), P/B, P/Sales, and P/Cash Flow are as of June 29, 2018. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

NUMBER OF CONSTITUENTS	102
CONSTITUENT MARKET [USD MILLION]	
MEAN TOTAL MARKET CAP	162,835.45
LARGEST TOTAL MARKET CAP	1,090,307.50
SMALLEST TOTAL MARKET CAP	34,173.10
MEDIAN TOTAL MARKET CAP	104,140.32
WEIGHT LARGEST CONSTITUENT [%]	6.6
WEIGHT TOP 10 CONSTITUENTS [%]	34.3

ESG Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	52.26
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	179.03
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	175.55
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ /\$1M INVESTED)	858.98

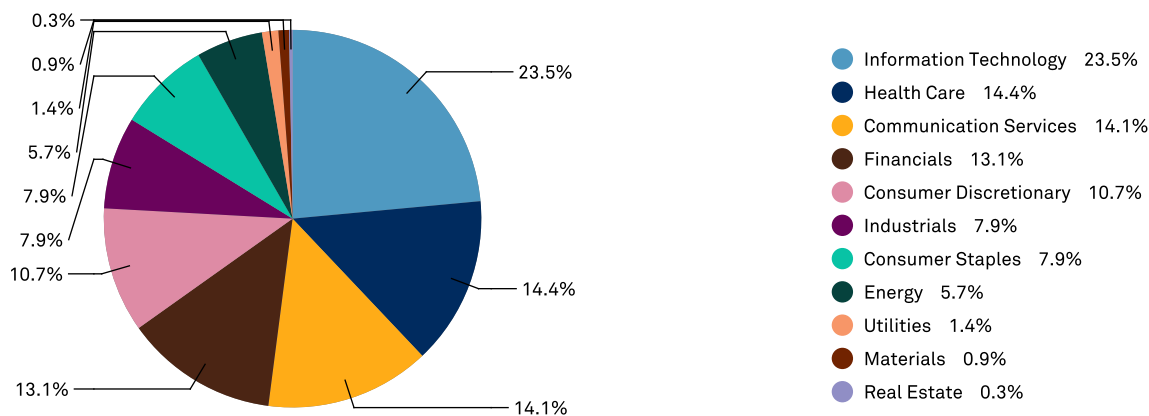
*Operational and first-tier supply chain greenhouse gas emissions.
For more information, please visit: www.spdji.com/esg-metrics.

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
Berkshire Hathaway B	BRK.B	Financials
Facebook Inc A	FB	Communication Services
JP Morgan Chase & Co	JPM	Financials
Johnson & Johnson	JNJ	Health Care
Alphabet Inc C	GOOG	Communication Services
Alphabet Inc A	GOOGL	Communication Services
Exxon Mobil Corp	XOM	Energy

*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	102	16,609,215.92	100.0

Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
PRICE RETURNS	OEX	.SPOEX
TOTAL RETURNS	SPTR100	.TRGSP0

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
iShares S&P 100	ETF	NYSE Arca	OEF
S&P 100 Options, American-style exercise	Option	CBOE	OEX

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Mumbai

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Beijing

86.10.6569.2770

Hong Kong

852 2532 8000

Tokyo

81 3 4550 8564

Sydney

61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P 100 was June 15, 1983.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

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