

Factors

Index Directory



**S&P Dow Jones
Indices**

A Division of **S&P Global**

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VOLATILITY

Low Volatility

The S&P Low Volatility Indices are designed to measure the performance of the least-volatile stocks within their respective benchmark index. Constituents are weighted relative to the inverse of their corresponding volatility, with the least-volatile stocks receiving the highest weights.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Africa						
S&P South Africa Low Volatility Index	40	ZAR	SPSALVZP	SPSALVZN	SPSALVZT	LVLTRX
Americas						
S&P 500® Low Volatility Index	100	USD, CAD Hedged EUR, EUR Hedged, SEK	SP5LVI SP5LVICH SP5LVIE SP5LVHET SP5LVIS	SP5LVIN SP5LVCNH SP5LVIEN SP5LVHEN -	SP5LVIT SP5LVCTH SP5LVIET SP5LVHET SP5LVIST	SPLV, SPY1 GR, LOWV
S&P MidCap 400® Low Volatility Index	80	USD	SP4LVI	SP4LVIN	SP4LVIT	XMLV
S&P 500 Low Volatility Enhanced Index	50	USD	SP5LVEUP	SP5LVEUN	SP5LVEUT	
S&P SmallCap 600® Low Volatility Index	120	USD	SPBLVI	SP6LVIN	SPBLVIT	XSLV
Asia Pacific						
S&P Pan Asia Low Volatility Index	50	USD EUR SEK	SPPALV SPPALVE SPPALVS	SPPALVN SPPALVEN SPPALVSN	SPPALVT SPPALVET SPPALVST	
S&P EPAC Ex-Korea Low Volatility	200	USD, USD Hedged, CAD, CAD Hedged	SPEPLVUP SPEPLVUPH - -	SPEPLVUNH SPEPLVUN SPEXLCN SPEXLCHN	SPEPLVUT SPEPLVUTH SPEXLCT SPEXLCHT	
S&P Japan 500 Low Volatility Index	100	USD JPY	SPJ5LVUP SPJ5LVJP	SPJ5LVUN SPJ5LVJN	SPJ5LVUT SPJ5LVJT	
S&P Japan 500 Low Volatility USD Hedged Index	100	USD	SPJ5LHUP	SPJ5LHUN	SPJ5LHUT	
S&P Korea Low Volatility Index	50	USD KRW	SPKLVUP SPKLVKP	SPKLVUN SPKLVKN	SPKLVUT SPKLVKT	215620
S&P/ASX 200 Low Volatility Index	40	USD AUD	SPLVAXUP SPLVAXAP	SPLVAXUN SPLVAXAN	SPLVAXUT SPLVAXAT	
S&P China A-Share Low Volatility Index	100	CNY	SPCALVCP	SPCALVCN	SPCALVCT	
Emerging Markets						
S&P Emerging Markets Low Volatility Select Index	50	USD EUR SEK	SPBELSUP SPBELSEP SPBELSSP	SPBELSUN SPBELSEN SPBELSSN	SPBELSUT SPBELSEN SPBELSSN	
S&P BMI Emerging Markets Low Volatility Index	200	USD	SPEMLVUP	SPEMLVUN	SPEMLVUT	EELV (NYSE) ELV (Toronto)
Europe/EMEA						
S&P Europe 350® Low Volatility Index	100	USD EUR	SPEULV SPEULVE	SPEULVN SPEULVEN	SPEULVT SPEULVET	
S&P Eurozone Low Volatility Index	80	USD EUR	SPELVUP SPELVEP	SPELVUN SPELVEN	SPELVET SPELVET	
S&P Eurozone Low Volatility USD Hedged Index	80	USD	SPELVUPH	SPELVUNH	SPELVUTH	FXEU US
S&P Nordic Low Volatility Index	30	USD EUR SEK	SPNLVUP SPNLVUP SPNLVSP	SPNLVUN SPNLVEN SPNLVSN	SPNLVUT SPNLVET SPNLVST	
S&P Southern Europe Low Volatility Index	25	USD EUR	SPSELVUP SPSELVEP	SPSELVUN SPSELVEN	SPSELVUT SPSELVET	
S&P GCC Composite Low Volatility Index	50	USD			SPGCLVUT	
S&P Saudi Arabia Low Volatility Index	30	USD SAR			SPSDLVUT SPSDLVST	
S&P Saudi Arabia Shariah Low Volatility Index	30	USD SAR			SPSSLVUT SPSSLVST	

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Global						
S&P BMI International Developed Low Volatility Index	200	USD	SPIDLVUP	SPIDLVUN	SPIDLVUT	IDLV (NYSE) ILV (Toronto)
S&P Global Low Volatility Index	300	USD	SPGLLVUP	SPGLLVUN	SPGLLVUT	

Reduced Volatility

The S&P Reduced Volatility Indices are designed to measure the performance of stocks from the benchmark index, with an overweight in stocks with relatively low volatility and an underweight in stocks with relatively high volatility.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 1500 Reduced Volatility Tilt Index	1450	USD	SPCRVTUP	SPCRVTUN	SPCRVTUT	

Minimum Volatility

The S&P Minimum Volatility Indices are designed to reflect a managed-volatility equity strategy that seeks to achieve a lower total risk, as measured by standard deviation, than the benchmark index, while maintaining similar characteristics.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Minimum Volatility Index	120	USD EUR	SP5MV	SP5MVN	SP5MVT	SPMV LN

Low Beta

The S&P Low Beta Indices are designed to measure the 70% of stocks with the lowest beta in the benchmark index by market cap.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Africa						
S&P Low Beta South Africa Composite	140	ZAR	SPLBACZP	SPLBACZN	SPLBACZT	
Americas						
S&P Low Beta United States Index	1950	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBCUSUP	SPBCUSUN	SPBCUSUT	
Asia Pacific						
S&P Low Beta Emerging Asia Pacific Index	1720	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SP5MV	SP5MVN	SP5MVT	SPMV LN
S&P Low Beta Japan Index	1280	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBCJPUP	SPBCJPUN	SPBCJPUT	
S&P Low Beta Pan Asia Ex. Japan, Australia & New Zealand Index	2500	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBRP3UP	SPBRP3UN	SPBRP3UT	
S&P Japan 500 Low Beta	360	JPY	SPJLBUP	SPJLBUN	SPJLBUT	
Developed						
S&P Low Beta Developed Index	5700	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBRWDUP	SPBRWDUN	SPBRWDUT	
Developed (Excluding U.S.)						
S&P Low Beta Developed Ex. U.S. Index	3710	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBCUSUP	SPBCUSUN	SPBCUSUT	
Emerging Markets						
S&P Low Beta Emerging Index	2260	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBREMUP	SPBREMUN	SPBREMUT	
Europe						
S&P Low Beta Europe Index	1120	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBREUUP	SPBREUUN	SPBREUUT	
S&P Low Beta United Kingdom Index	210	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBCGBUP	SPBCGBUN	SPBCGBUT	

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Global						
S&P Low Beta Global Index	7920	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPBGLUP	SPBGLUN	SPBGLUT	

HIGH BETA

The S&P High Beta Indices are designed to measure the performance of stocks that are most sensitive to market returns. Sensitivity is measured by the beta of an individual stock.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 High Beta Index	100	USD	SP5HBI		SP5HBIT	
S&P MidCap 400 High Beta Index	80	USD	SP4HBI	SP4HBIN	SP4HBIT	
S&P SmallCap 600 High Beta Index	120	USD	SP6HBI	SP6HBIN	SP6HBIT	
S&P/TSX Composite High Beta Index	50	CAD	SPTXHBPR		SPTXHBTR	THB CN

Emerging Markets

S&P BMI Emerging Markets High Beta Index	200	USD	SPEMHBI	SPEMHBIN	SPEMHBIT	EEHB
Global						
S&P BMI International Developed High Beta Index	200	USD	SPIDHBI	SPIDHBIN	SPIDHBIT	IDHB

SIZE

Equal Weight

The S&P Equal Weight Indices are the equal-weight version of their respective benchmark. Index composition for these indices is the same as that of their respective underlying index. Each company is equally weighted rather than weighted by float-adjusted market capitalization. For the S&P Equal Weight Sector Indices, index constituents are drawn from their respective benchmark, and selected for index inclusion based on their sector classification under the Global Industry Classification Standard (GICS®).

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 100 Equal Weight Index	100	USD				
S&P 500 Equal Weight Index	500	USD CAD	SPW SPXECADP	SPXEWNTR SPXECADN	SPXEWTR SPXECADT	XDEW, RSR, EQL, EQL.F, EQL.U
S&P 500 Equal Weight Sector Indices						
S&P MidCap 400 Equal Weight Index	400	USD	MIDEWI			EWMC
S&P MidCap 400 Equal Weight Sector Indices						
S&P SmallCap 600 Equal Weight Index	600	USD	SMLEWI			EWSC
S&P SmallCap 600 Equal Weight Sector Indices						
Europe						
S&P Europe 350 Equal Weight Index	350	USD EUR	SPEEQUP SPEEQEP	SPEEQUN SPEEQEN	SPEEQUT SPEEQET	
S&P Euro 50 Equal Weight Index	50	EUR	SPEU50E	SPEU50EN	SPEU50ET	

STYLE

Growth and Value/Style

The S&P Style Indices are designed to measure the performance of equities fully or partially categorized as either growth or value stocks, as determined by style scores for each security. The S&P Style Series is weighted by float market capitalization.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Growth	295	USD, EUR, GBP, JPY, SGD	SGX		SPTRSGX	SPYG, VOOG, IVW
S&P MidCap 400 Growth	240	USD EUR	MIDG		SPTRMG	IJK, MDYG, IVOG
S&P SmallCap 600 Growth	340	USD, EUR	SMLG		SPTRSG	IJT, SLYG, VIOG
S&P 500 Value	380	USD, EUR, GBP, JPY, SGD	SVX		SPTRSVX	IVE, SPYV, VOOV
S&P MidCap 400 Value	295	USD EUR	MIDV		SPTRMV	IJJ, MDYV, IVOV
S&P SmallCap 600 Value	445	USD EUR	SPSV		SPTRSV	IJS, SLYV, VIOV
Dow Jones U.S. Large-Cap Growth Total Stock Market Index	400	USD	DWLG		DWLGT	
Dow Jones U.S. Mid-Cap Growth Total Stock Market Index		USD	DWVG		DWVGT	
Dow Jones U.S. Small-Cap Growth Total Stock Market Index	1410	USD	DWSG		DWSGT	
Dow Jones U.S. Value Index	570	USD	DJUSVA			
Dow Jones U.S. Large-Cap Value Total Stock Market Index	350	USD	DWLV		DWLVT	SCHV
Dow Jones U.S. Mid-Cap Value Total Stock Market Index		USD	DWMV		DWMVT	
Dow Jones U.S. Small-Cap Value Total Stock Market Index		USD	DWSV		DWSVT	
S&P 500 GARP Index	75	USD	SPXGARPP	SPXGARPN	SPXGARPT	
Asia Pacific						
S&P/ASX 200 Value	130	AUD USD	SPAX2VUP			
S&P/ASX 200 Growth	145	AUD USD	SPAX2GUP			
S&P China A 300 Value Index	200	CNY	CSP300V		CSP300VTR	
S&P China A 100 Value Index	65	CNY	CSP100V		CSP1VT	
S&P China A 200 Value Index	140	CNY	CSP200V		CSP2VT	
S&P China A SmallCap 300 Value Index	200	CNY	CSPSCV		CSPSVT	
S&P China A 300 Growth Index	200	CNY	CSP300G		CSP3GT	
S&P China A 100 Growth Index	60	CNY	CSP100G		CSP1GT	
S&P China A 200 Growth Index	135	CNY	CSP200G		CSP2GT	
S&P China A SmallCap 300 Growth Index	180	CNY	CSPSCG		CSPSGT	
Global						
All S&P Global BMI countries have growth and value indices.						

Pure Growth

The S&P Pure Growth Indices are designed to measure constituents of the benchmark index that exhibit strong growth characteristics. Growth is measured using three factors: sales growth, the ratio of earnings change to price, and momentum. The S&P Pure Growth Indices are weighted by the style score subject to rules described in the index construction.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Pure Growth	100	USD KRW	SPXPG		SPTRXPG	RPG, 530015
S&P MidCap 400 Pure Growth	90	USD KRW	SPMPG		SPTRMPG	RFG
S&P SmallCap 600 Pure Growth	150	USD KRW	SPSPG		SPTRSPG	RZG
Asia Pacific						
S&P China A 300 Pure Growth Index	80	CNY	CSP300PG		CSP3PGT	
S&P China A 100 Pure Growth Index	30	CNY	CSP100PG		CSP1PGT	
S&P China A 200 Pure Growth Index	50	CNY	CSP200PG		CSP2PGT	
S&P China A SmallCap 300 Pure Growth Index	75	CNY	CSPSCPG		CSPSPGT	

Pure Value

The S&P Pure Value Indices are designed to measure the constituents of the benchmark index that exhibit strong value characteristics. Value is measured using three factors: the book-value-to-price, earnings-to-price, and sales-to-price ratios. The S&P Pure Value Indices are weighted by the style score subject to rules described in the index construction.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Pure Value	120	USD KRW	SPXPV		SPTRXPV	RPV, 530016
S&P MidCap 400 Pure Value	95	USD KRW	SPMPV		SPTRMPV	RFV
S&P SmallCap 600 Pure Value	160	USD KRW	SPSPV		SPTRSPV	RZV
Asia Pacific						
S&P China A 300 Pure Value Index	100	CNY	CSP300PV		CSP3PVT	
S&P China A 100 Pure Value Index	40	CNY	CSP100PV		CSP1PVT	
S&P China A 200 Pure Value Index	60	CNY	CSP200PV		CSP2PVT	
S&P China A SmallCap 300 Pure Value Index	120	CNY	CSPSCP		CSPSPVT	

VALUE

Intrinsic Value

The S&P Intrinsic Value Indices are designed to deliver performance weighted by intrinsic stock value rather than by traditional market capitalization.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Africa						
S&P Intrinsic Value Weighted South Africa Composite Index	160	ZAR	SPIWACZP	SPIWACZN	SPIWACZT	
Americas						
S&P Intrinsic Value Weighted United States Index	2700	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPICUSUP	SPICUSUN	SPICUSUT	

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Asia Pacific						
S&P Japan 500 Intrinsic Value Weighted Index	500	JPY	SRJIVUP	SPJIVUN	SPJIVUT	
S&P Intrinsic Value Weighted Emerging Asia Pacific Index	2320	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPIRAEUP	SPIRAEUN	SPIRAEUT	
S&P Intrinsic Value Weighted Pan Asia Ex. Japan, Australia & New Zealand Index	3350	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPIRP3UP	SPIRP3UN	SPIRP3UT	
S&P Intrinsic Value Weighted Japan Index	1750	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPICJPUP	SPICJPUN	SPICJPUN	
Developed (Excluding U.S.)						
S&P Intrinsic Value Weighted Developed Ex. U.S. Index	5100	USD, AUD, CAD, EUR, GBP, JPY, NZD	SPIRWUUP	SPIRWUUN	SPIRWUUT	
Emerging Markets						
S&P Intrinsic Value Weighted Emerging Index	3000	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPIREMUP	SPIREMUN	SPIREMUT	
Europe						
S&P Intrinsic Value Weighted Europe Index	1580	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPIREUUP	SPIREUUN	SPIREUUT	
S&P Intrinsic Value Weighted United Kingdom Index	340	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPICGBUP	SPICGBUN	SPICGBUT	
Global						
S&P Intrinsic Value Weighted Developed Index	7830	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPIRWDUP	SPIRWDUN	SPIRWDUT	
S&P Intrinsic Value Weighted Global Index	10830	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPIGLUP	SPIGLUN	SPIGLUT	

Enhanced Value

The S&P Enhanced Value Indices are designed to measure the performance of stocks with attractive valuations in the global equity markets on the basis of their value score, which is calculated based on three fundamental measures: the book-value-to-price, earnings-to-price, and sales-to-price ratios.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Africa						
S&P Enhanced Value South Africa Composite Index	30	USD ZAR	SEVSACUP	SEVSACUN	SEVSACUT SEVSACZT	
Americas						
S&P 500 Enhanced Value Index	100	USD	SPXEUP	SPXEUN	SPXEUT	
S&P Enhanced Value United States LargeMidCap Index	110	USD	SEVUSXUP	SEVUSXUN	SEVUSXUT	
S&P SmallCap 600 Enhanced Value Index	120	USD CAD	SP6EVUP SP6EVCP	SP6EVUN SP6EVUN	SP6EVUT SP6EVCT	
S&P MidCap 400 Enhanced Value Index	80	USD CAD	SPMEVUP SPMEVCP	SPMEVUN SPMEVUN	SPMEVUT SPMEVCT	
Asia Pacific						
S&P Enhanced Value Japan LargeMidCap Index	85	JPY	SEVJXUP	SEVJXUN	SEVJXUT	
S&P Enhanced Value Pan Asia LargeMidCap Index	250	USD	SEVPAXUP	SEVPAXUN	SEVPAXUT	
S&P/ASX 200 Enhanced Value	40	AUD USD	SPEVAXAP SPEVAXUP	SPEVAXAN SPEVAXUN	SPEVAXAT SPEVAXUT	
S&P China A-Share Enhanced Value Index	100	CNY	SPCAEVCP	SPCAEVUN	SPCAEVCT	
S&P Access China Enterprises Enhanced Value Index	100	CNY HKD	SPACEVHP SPACEVCP		SPACEVCT SPACEVHT	
Asia Pacific (Excluding Japan)						
S&P Enhanced Value Pan Asia Ex-Japan LargeMidCap	160	USD	SEVPJXUP	SEVPJXUN	SEVPJXUT	

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Developed						
S&P Enhanced Value Developed LargeMidCap Index	365	USD	SEVDXUP	SEVDXUN	SEVDXUT	
Developed (Excluding Japan)						
S&P Enhanced Value Developed Ex-Japan LargeMidCap Index	280	USD	SEVDJXUP	SEVDJXUN	SEVDJXUT	
Developed (Excluding U.S.)						
S&P Enhanced Value Developed Ex. U.S. LargeMidCap	255	USD	SEVDYXUP	SEVDYXUN	SEVDYXUT	
Emerging Markets						
S&P Enhanced Value Emerging LargeMidCap Index	180	USD	SEVEMXUP	SEVEMXUN	SEVEMXUT	
Europe/EMEA						
S&P Europe 350 Enhanced Value	50	EUR	SPEEVEP	SPEEVEN	SPEEVET	
S&P Enhanced Value Europe LargeMidCap Index	90	EUR	SEVEUXUP	SEVEUXUN	SEVEUXUT	
S&P Enhanced Value GCC Composite Index	95	USD			SPEVGCUT	
S&P Enhanced Value Saudi Arabia Index	70	USD SAR			SPEVSDUT SPEVSDST	
S&P Enhanced Value Saudi Arabia Shariah Index	50	USD SAR			SPEVSSUT SPEVSSST	
Global						
S&P Enhanced Value Global LargeMidCap Index	510	USD	SEVGXUP	SEVGXUN	SEVGXUT	
South America						
S&P/BOVESPA Enhanced Value Index	30	BRL	SPEVBBP	SPEVBBN	SPEVBBT	

Quality Value

The S&P Quality Value Indices are designed to measure the performance of stocks with high quality and a value overlay in the benchmark index.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Asia Pacific						
S&P China A-Share Quality Value Index	100	CNY	SPCQVCP		SPCQVCT	

Low Valuation

The S&P Low Valuation Indices are designed to measure stocks with relatively cheap valuations.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 1500 Low Valuation Tilt Index	1450	USD	SPCLVTUP		SPCLVTUT	VLU

DIVIDENDS

Aristocrats

The S&P Dividend Aristocrats® Indices are designed to measure the performance of the highest-dividend-yielding constituents of the benchmark index that have followed a policy of increasing or stable dividends for a predetermined number of consecutive years.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Africa						
S&P South Africa Dividend Aristocrats	30	USD ZAR	SPSADUZP SPSADAZP	SPSADUZN SPSADAZN	SPSADUZT SPSADAZT	DIVTRX

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Dividend Aristocrats	60	USD, CAD EUR, JPY, SEK	SPDAUDP	SPDAUDN	SPDAUDT	NOBL
S&P Dividend Aristocrats Brasil Index	30	BRL, USD	SPBRDABP SPBRDAUP	SPBRDABN SPBRDAUN	SPBRDABT SPBRDAUT	BBSD11
S&P/TSX Canadian Dividend Aristocrats	80	CAD USD	SPTXDV TXDVU		SPTXDVT TXDVUT	CDZ CN
S&P High Yield Dividend Aristocrats	110	USD, CAD Hedged, CHF, EUR, GBP	SPHYDA		SPHYDATR	CUD CN, SDY, SPYD GR
S&P High Yield Dividend Aristocrats Dynamic Hedged Index	110	CHF, EUR, GBP	SPHYDCDP SPHYDEDP SPHYDGDP	SPHYDCDN SPHYEDN SPHYDGN	SPHYDCDT SPHYEDT SPHYGDT	
Asia Pacific						
S&P Pan Asia Dividend Aristocrats	100	USD EUR	SPDGPAUP SPDGPAEP	SPDGPAUN SPDGPAEN	SPDGPAUT SPDGPAEN	ZPRA GR
S&P/JPX Dividend Aristocrats	50	JPY, USD, USD Hedged	SRJXDAJP SRJXDAUP	SRJXDAJN SRJXDAUN	SRJXDAJT SRJXDAUT	1494 JP
Europe						
S&P Euro High Yield Dividend Aristocrats	40	EUR	SPEUHDA	SPEUHDAN	SPEUHDAT	SPYW GR
S&P Europe 350 Dividend Aristocrats	40	EUR	SPDAEEP	SPDAEEN	SPDAEET	
S&P UK High Yield Dividend Aristocrats	40	USD GBP	SPUKHDA	SPUKHDAN	SPUKHDAT	SPYG GR
Global						
S&P Global Dividend Aristocrats	100	USD AUD	SPGDAUP SPGDAAP	SPGDAUN	SPGDAUT	WDIV, ZPRG GR, WDIV AU
S&P MidCap 400 Dividend Aristocrats	50	USD	SPDAMCUP	SPDAMCUN	SPDAMCUT	REGL
S&P International Dividend Aristocrats Index	80	USD	SPGUDAUP	SPGUDAUN	SPGUDAUT	FID

Dow Jones Select

The Dow Jones Select Dividend Indices are designed to measure the stock performance of a predetermined number of high-dividend-paying stocks for a given region.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
Dow Jones U.S. Dividend 100 Index	100	USD	DJUSDIV		DJUSDIVT	SCHD
Dow Jones U.S. Select Dividend Index	100	USD, AUD, CNH, EUR, GBP, HKD	DJDVP	DJDVN	DJDVY	DVY; DVYL; 213630 KS
Dow Jones U.S. Select Dividend Distributing Index	100	EUR			DJUSDID	
Dow Jones High Yield Select 10 Index	10	USD	MUT		MUTR	DOD1
Dow Jones Canada Select Dividend Index	30	USD CAD EUR	DJCASD		DJCASDT	XDV CN
Asia Pacific						
Dow Jones Asia Select Dividend 30 Index	30	USD EUR	DJASD		DJASDT	
Dow Jones Hong Kong Select Dividend 30 Index	30	HKD	DJHKSD		DJHKSDT	
Dow Jones Asia/Pacific Select Dividend 30 Index	30	USD EUR	DJAPSD		DJAPSDT	IAPD LN, DVYA
Dow Jones Japan Select Dividend 30 Index	30	JPY	DJJPSD		DJJPSDT	
Dow Jones Taiwan High Quality Dividend 30 Index	30	TWD	DJTWD3TP	DJTWD3TN	DJTWD3TT	00730

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Emerging Markets						
Dow Jones Emerging Markets Select Dividend Index	100	USD EUR	DJEMDIV DJEMDIVE		DJEMDIVR DJEMDIVT	DVYE SEDY LN
EPAC						
Dow Jones EPAC Select Dividend Index	100	USD	DJEPCSD		DJEPCSDT	IDV
Europe						
Dow Jones Europe Select Dividend 30 Index	30	USD EUR	DJEUDIVD DJEUDIV		DJEZDIVR DJEZDIVT	
Dow Jones Eurozone Select Dividend 30 Index	30	USD EUR	DJEZDIVD DJEZDIV		DJEZDIVR DJEZDIVT	
Dow Jones Switzerland Select Dividend 15 Index	15	CHF EUR	DJSWSD DJSWSDE	DJSWSDN DJSWSDEN	DJSWSDT DJSWSDET	
Dow Jones Switzerland Select Dividend 20 Index	20	CHF	DJCHSD		DJSCHSDT	
Dow Jones Germany Select Dividend 20 Index	20	EUR	DJDESD		DJDESDT	
Dow Jones Spain Select Dividend 20 Index	20	EUR	DJESSD		DJESSDT	
Dow Jones Italy Select Dividend 20 Index	20	EUR	DJITSD		DJITSDT	
Dow Jones Netherlands Select Dividend 15 Index	15	SEK	DJNLSD		DJNLSDT	
Dow Jones Sweden Select Dividend 15 Index	15	EUR	DJSESD		DJSESDT	
Dow Jones France Select Dividend 20 Index	20	EUR	DJFRSD		DJFRSDT	
Dow Jones U.K. Select Dividend 20 Index	20	GBP	DJUKSD		DJUKSDT	
Global						
Dow Jones Global Select Dividend Index	100	USD EUR	DJGSD		DJGSDT	GDIV LN, FGD
Dow Jones Global Select Dividend Composite Index	295	CAD	DJGSDCN		DJGSDC	

High Yield

The S&P Dividend Opportunities Indices are designed to measure the performance of high-yielding common stocks from global markets, while meeting diversification, stability, and tradability requirements. Index constituents are weighted by dividend yield or total dividends.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P Brazil Dividend Opportunities	40	BRL USD	SPBRDOBP SPBRDOUP	SPBRDOBN SPBRDOUN	SPBRDOBT SPBRDOUT	
S&P Brazil Dividend Opportunities SmallMidCap	25	BRL USD	SPBSDOBP SPBSDOUP	SPBSDOBN SPBSDOUN	SPBSDOBT SPBSDOUT	
Asia Pacific						
S&P Korea Dividend Opportunities Index	50	KRW USD	SPKRDOBP SPKRDOUP	SPKRDOBN SPKRDOUN	SPKRDOBT SPKRDOBT	222170 KS
S&P/ASX Dividend Opportunities Index	50	AUD USD	SPAXDI		SPAXDIT	ASD; IHD AU
S&P China A-Share Dividend Opportunities Index	100	CNY	CSPSADRP		CSPSADRT	
S&P Ethical Pan Asia Select Dividend Opportunities Index	40	USD SGD	SPAEDOUP SPAEDOSP	SPAEDOUN SPAEDOSN	SPAEDOUT SPAEDOST	CIMBDVD SP
S&P/NZX 50 High Dividend Index	25	NZD USD	SPN5HDP		SPN5HDT	DIV
Emerging Markets						
S&P Emerging Markets Dividend Opportunities Index	100	USD EUR JPY	SPGTEDUP SPGTEDEP SPGTEDJP	SPGTEDUN SPGTEDEN SPGTEDUN	SPGTEDUT SPGTEDET SPGTEDJT	EDIV; SPYV GR
S&P BRIC High Yield Index	40	USD EUR	SPBRHYUP SPBRHYEP	SPBRHYUN SPBRHYEN	SPBRHYUT SPBRHYET	

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Europe						
S&P Europe Dividend Opportunities Index	100	EUR	SPDOEEP	SPDOEEN	SPDOEET	
Global						
S&P Global Dividend Opportunities Index	100	USD	SPGTGDO	SPGTGDON	SPGTGDOT	LVL
S&P International Dividend Opportunities Index	100	USD, USD Hedged	SPGTDU SPIDOHUP	SPGTDUN SPIDOHUN	SPGTDOUT SPIDOHUT	DWX

MOMENTUM

The S&P Momentum Indices are designed to measure the performance of securities that were among the quintile or rank demonstrating the best realized performance during a specified prior measurement period.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Africa						
S&P Momentum South Africa	30	ZAR	SPSAMZP	SPSAMZN	SPSAMZT	
Americas						
S&P 500 Momentum	100	USD	SP500MUP	SP500MUN	SP500MUT	
S&P 1500 Positive Momentum Tilt Index	1500	USD	SPCPMTUP		SPCPMTUT	MMTM
S&P Momentum United States LargeMidCap	110	USD	SPUSMUP	SPUSMUN	SPUSMUT	
S&P MidCap 400 Momentum Index	70	USD CAD	SPMMUP SPMMCP	SPMMUN SPMMCN	SPMMUT SPMMCT	
S&P SmallCap 600 Momentum Index	110	USD CAD	SP6MUP SP6MCP	SP6MUN SP6MCN	SP6MUT SP6MCT	
Asia Pacific						
S&P Momentum Pan Asia Ex. Japan LargeMidCap	200	USD	SRJMUP	SPJMUN	SRJMUT	
S&P Momentum Japan LargeMidCap	85	JPY	SRJMUP	SPJMUN	SRJMUT	
S&P Momentum Pan Asia LargeMidCap	290	USD	SPPAMUP	SPPAMUN	SPPAMUT	
S&P/ASX 200 Momentum	40	AUD USD	SPASXMAP SPASXMUP	SPASXMAN SPASXMUN	SPASXMAT SPASXMAT	
S&P China A-Share Short-Term Momentum Index	100	CNY	SPCASMCP	SPCASMUN	SPCASMCT	
Developed						
S&P Momentum Developed LargeMidCap	380	USD	SPDMUP	SPDMUN	SPDMUT	
Developed (Excluding Japan)						
S&P Momentum Developed Ex-Japan LargeMidCap	300	USD	SPDJMUP	SPDJMUN	SPDJMUT	
Developed (Excluding U.S.)						
S&P Momentum Developed Ex-U.S. LargeMidCap	270	USD	SPDUSUP	SPDUSUN	SPDUSUT	
Emerging Markets						
S&P Momentum Emerging LargeMidCap	200	USD	SPEMMUP	SPEMMUN	SPEMMUT	
Europe/EMEA						
S&P Europe 350 Momentum Index	70	EUR	SP350MEP	SP350MEN	SP350MET	
S&P Momentum Europe LargeMidCap	95	EUR	SPEUMEP	SPEUMEN	SPEUMET	
S&P Momentum GCC Composite Index	50	USD			SPMOGCUT	
S&P Momentum Saudi Arabia Index	30	USD SAR			SPMOSDUT SPMOSDST	
S&P Momentum Saudi Arabia Shariah Index	30	USD SAR			SPMOSSUT SPMOSSST	

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Global						
S&P Momentum Global LargeMidCap	580	USD	SPGLMUP	SPGLMUN	SPGLMUT	

South America

S&P/BOVESPA Momentum Index	30	BRL	SPBRMBP	SPBRMBN	SPBRMBT	
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QUALITY

The S&P Quality Indices are designed to measure the performance of stocks selected on three fundamental measures: return on equity, accruals ratio, and financial leverage ratio.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Africa						
S&P Quality South Africa Index	30	ZAR	SPSAQZP	SPSAQZN	SPSAQZT	

Americas

S&P 500 Quality Index	100	USD	SPXQUP	SPXQUN	SPXQUT	
S&P MidCap 400 Quality Index	80	USD CAD	SPMQUP SPMQCP	SPMQLUN SPMQLCN	SPMQLUT SPMQLCT	
S&P SmallCap 600 Quality Index	120	USD	SP6QUP	SP6QUN	SP6QUT	
S&P Quality Global LargeMidCap	510	USD	SPQGLUP	SPQGLUN	SPQGLUT	
S&P Quality United States LargeMidCap	110	USD	SPQULMUP	SPQULMUN	SPQULMUT	

Asia Pacific

S&P Quality Pan Asia LargeMidCap	250	USD	SPQPAUP	SPQPAUN	SPQPAUT	
S&P Quality Pan Asia Ex-Japan LargeMidCap	160	USD	SPQRPJUP	SPQRRJUN	SPQRPJUT	
S&P Quality Japan LargeMidCap	85	USD JPY	SPQJPUP SPQJLMJP	SPQJPUN SPQJLMJN	SPQJPUT SPQJLMJT	
S&P/ASX 200 Quality Index	40	USD AUD	SPASXQP SPASXQUP	SPASXQN SPASXQUN	SPASXQT SPASXQUT	
S&P China A-Share Quality Index	100	CNY	SPCASMCP	SPCASMUN	SPCASMCT	

Developed

S&P Quality Developed LargeMidCap	360	USD	SPQDUP	SPQDUN	SPQDUT	
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Developed (Excluding Japan)

S&P Quality Developed Ex-Japan LargeMidCap	280	USD	SPQDXJUP	SPQDXJUN	SPQDXJUT	
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Developed (Excluding U.S.)

S&P Quality Developed Ex-U.S. LargeMidCap	255	USD	SPQDXUUP	SPQDXUUN	SPQDXUUT	
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Emerging Markets

S&P Quality Emerging LargeMidCap Index	180	USD	SPQEMUP	SPQEMUN	SPQEMUT	
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Europe/EMEA

S&P Quality Europe 350	50	USD EUR	SPEUQUP SPEUQEP	SPEUQUN SPEUQEN	SPEUQUT SPEUQET	
S&P Quality Europe LargeMidCap	90	USD EUR	SPQEUUP SPQELMEP	SPQEUUN SPQELMEN	SPQEUUT SPQELMET	
S&P Quality Nordic	30	USD EUR	SPQNUP SPQNEP	SPQNUN SPQNEEN	SPQNUT SPQNET	
S&P Quality GCC Composite Index	65	USD			SPQGCUT	
S&P Quality Saudi Arabia Index	30	USD SAR			SPQSDUT SPQSDST	
S&P Quality Saudi Arabia Shariah Index	30	USD SAR			SPQASUT SPQASST	

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
South America						
S&P/BOVESPA Quality Index	30	BRL	SPBRQBP	SPBRQBN	SPBRQBT	

CAPITAL EXPENDITURES

The S&P Capital Expenditures Indices are designed to measure the performance of the top stocks within a benchmark index.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Capex Efficiency Index	100	USD	SPXCAPUP	SPXCAPUN	SPXCAPUT	CAPX US

MULTI-FACTOR

Quality, Value, & Momentum

The S&P Quality, Value, & Momentum Multi-Factor Indices are designed to measure the performance of stocks characterized as having the highest combination of quality, value, and momentum multi-factor scores.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Quality, Value & Momentum Multi-Factor Index	100	USD EUR GBP CAD	SPXQVMUP SPXQVMGP	SPXQVMMEP SPXQVMCP	SPXQVMUN SPXQVMGN	SPXQVMEN SPXQVMCN
Europe/EMEA						
S&P Europe 350 Quality, Value & Momentum Multi-Factor Index	70	USD EUR	SPEQVMUP SPEQVMMEP	SPEQVMUN SPEQVMEN	SPEQVMUT SPEQVMET	
S&P GCC Composite Quality, Value & Momentum Multi-Factor Index	50	USD	SPCQVMUT			
S&P Saudi Arabia Quality, Value & Momentum Multi-Factor Index	30	USD SAR	SPSDQVUT SPSDQVST			
S&P Saudi Arabia Shariah Quality, Value & Momentum Multi-Factor Index	30	USD SAR	SPSSQVUT SPSSQVST			
Global						
S&P Global 1200 Quality, Value & Momentum Multi-Factor Index	240	USD	SPGQVMUP	SPGQVMUN	SPGQVMUT	

GIVI®

The S&P Global Intrinsic Value Index (GIVI) is a subset of the S&P Global BMI, where 30% of the total float-adjusted market capitalization is removed to reduce expected volatility. The index is designed to provide an alternative measure of global stock market performance through the selection of a global lower-risk stock portfolio and a weighting scheme where a stock's index weight is determined by its calculated intrinsic value.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Africa						
S&P GIVI South Africa Composite Index	140	ZAR	SPVSACZP	SPVSACZN	SPVSACZT	
S&P GIVI South Africa Top 50	55	ZAR	SPVSA5ZP	SPVSA5ZN	SPVSA5ZT	GIVISA SJ
S&P GIVI South Africa Financials	20	ZAR	SPVSAFZP	SPVSAFZN	SPVSAFZT	SIVFIN SJ
S&P GIVI South Africa 50 Industrials	50	ZAR	SPVSAIZP	SPVSAIZN	SPVSAIZT	SIVIND SJ
S&P GIVI South Africa 50 Resources	50	ZAR	SPVSARZP	SPVSARZN	SPVSARZT	GIVRES SJ
Americas						
S&P GIVI United States	1860	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVUSUP	SPVUSUN	SPVUSUT	

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Asia Pacific						
S&P GIVI China A-Share	340	USD	SPVACUP		SPVACUT	
S&P GIVI Pan Asia Ex-Japan, Australia & New Zealand	2490	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVRP3UP		SPVRP3UT	
S&P GIVI Emerging Asia Pacific	1720	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVRAEUP		SPVRAEUT	
S&P Japan 500 GIVI	370	JPY	SPJGIVUP	SPJGIVUN	SPJGIVUT	
S&P GIVI Japan	1280	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVJPUP	SPVJPUN	SPVJPUT	
S&P/JPX GIVI	1590	JPY	SPJXWJP		SPJXWJT	
Developed						
S&P GIVI Developed	5570	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVRWDUP	SPVRWDUN	SPVRWDUT	
S&P GIVI Developed Ex-Continental Europe	4675	USD, AUD, CAD, EUR, GBP, JPY, LCL				
S&P GIVI Developed Ex-Japan & South Korea	3710	USD, AUD, CAD, EUR, GBP, JPY, LCL	SPVRJKJP	SPVRJKJN	SPVRJKJT	
Developed (Excluding U.S.)						
S&P GIVI Developed Ex-U.S	3710	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVRWUUP	SPVRWUUN	SPVRWUUT	
Emerging Markets						
S&P GIVI Emerging	2250	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVREMUP	SPVREMUN	SPVREMUT	
Europe						
S&P GIVI Europe	1125	USD EUR	SPVREUUP SPVREUEP	SPVREUUN SPVREUEN	SPVREUUT SPVREUET	
S&P GIVI United Kingdom	1125	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVGBUP	SPVGBUN	SPVGBUT	
Global						
S&P GIVI Global	7820	USD, AUD, CAD, EUR, GBP, JPY, LCL, NZD	SPVGLUP	SPVGLUN	SPVGLUT	
S&P GIVI Global Growth Markets Tilt	7820	USD, AUD, CAD, EUR, GBP, JPY, NZD	SPVGMTUP	SPVGMTUN	SPVGMTUT	

GIVI Shariah

The S&P GIVI Shariah Indices apply Shariah screens to the stocks in the S&P GIVI Indices. Shariah screenings are provided by Ratings Intelligence Partners and are performed monthly due to changes in compliance, resulting in additions and deletions to the index.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P GIVI United States Shariah	730	USD, AUD, CAD, EUR, GBP, JPY	SHGVUSUP	SHGVUSUN	SHGVUSUT	
Asia Pacific						
S&P GIVI Pan Asia Ex. Japan Shariah	1125	USD, AUD, CAD, EUR, GBP, JPY	SHGVRJUP	SHGVRJUN	SHGVRJUT	
Developed						
S&P GIVI Developed Shariah	2125	USD, AUD, CAD, EUR, GBP, JPY	SHGVWDUP	SHGVWDUN	SHGVWDUT	
Emerging Markets						
S&P GIVI Emerging Shariah	850	USD, AUD, CAD, EUR, GBP, JPY	SHGVEMUP	SHGVEMUN	SHGVEMUT	
Europe						
S&P GIVI Europe Shariah	485	USD, AUD, CAD, EUR, GBP, JPY	SHGVEUUP	SHGVEUUN	SHGVEUUT	

Low Volatility High Dividend (Yield)

The S&P Low Volatility High Yield Indices are designed to measure the performance of the least-volatile, high-dividend-yielding stocks of the benchmark index.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Low Volatility High Dividend Index	50	USD, CAD, CHF, EUR, GBP	SP5LVHD	SP5LVHDN	SP5LVHDT	ZYUS, ZYUS AU, 192720, HDLV
S&P MidCap 400 Low Volatility High Dividend Index	40	USD CAD	SPMLHUP SPMLHCP	SPMLHUN SPMLHCN	SPMLHUT SPMLHCT	
S&P SmallCap 600 Low Volatility High Dividend Index	59	USD	SPC6LHUP	SPC6LHUN	SPC6LHUT	XSHD
Asia						
S&P Access Hong Kong Low Volatility High Dividend Index	50	CNY HKD			SPAHLVCT SPAHLVHT	
S&P/TWSE Taiwan Low Volatility High Dividend Index	40	USD TWD	SPTLHDUP	SPTLHDUN	SPTLHDUT	
S&P China A-Share Low Volatility High Dividend Index	100	CNY	SPCALHCP	SPCALHCN	SPCALHCT	
Europe						
S&P Europe 350 Low Volatility High Dividend Index	50	USD EUR	SPEULVUP SPEULVDP	SPEULVUN SPEULVDN	SPEULVUT SPEULVDT	
Global						
S&P Global 1200 Low Volatility High Dividend Index	100	EUR	SPGLVHUP	SPGLVHUN	SPGLVHUT	
S&P Global 1200 Shariah Low Vol Dividend Cycle Index	50	USD	SPSLVHDP	SPXKLHUN	SPXKLHUT	
S&P Global 1200 Shariah Low Volatility High Dividend Index	30	USD EUR	SPSLHDUP SPSLHDEP	SPSLHDUN SPSLHDEN	SPSLHDUT SPSLHDET	

Quality, Value & Growth

The S&P Quality, Value & Growth Indices are designed to measure the performance of stocks in the respective benchmark index that have the highest combination of quality, value, and growth, as determined by the multi-factor score calculation.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P/BMV Quality, Value & Growth Index	25	MXN	SPMQVGMP		SPMQVGMT	

Factor Rotator

The S&P Economic Cycle Factor Rotator Indices are designed to measure the performance of a rotational strategy across four subindices. The weight of each subindex is determined by an economic indicator applicable to each underlying index's region.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P Economic Cycle Factor Rotator Index		USD	SPECFR6P		SPECFRT*	
S&P Economic Cycle Factor Rotator Dynamic Long/Short Index		USD	SPECFRLS			
S&P Economic Cycle Factor Rotator JPY Hedged Index		JPY	SPECFRJH			
S&P Economic Cycle Factor Rotator KRW Hedged Index		KRW	SPECFRKH			
S&P Economic Cycle Factor Rotator (Cash Bond) Index		USD	SPSLHDUP	SPSLHDUN	SPSLHDUT	
Europe						
S&P Europe 350 Economic Cycle Factor Rotator Index		EUR	SPEECF6P			

FACTOR-BASED QUINTILES

S&P Volatility – Highest Quintile Indices. These indices are designed to measure the performance of the most-volatile stocks in a given underlying universe index. Volatility is defined as the standard deviation of the security's daily price returns in local currency over the past year.

S&P Enhanced Value – Lowest Quintile Indices. These indices are designed to measure the performance of the lowest-ranked stocks in a given underlying universe index based on their value score, which is calculated based on three fundamental measures: the book-value-to-price, earnings-to-price, and sales-to-price ratios.

S&P Quality – Lowest Quintile Indices. These indices are designed to measure the performance of the lowest-ranked stocks in a given underlying universe index based on their quality score, which is calculated based on three fundamental measures: return on equity, accruals ratio, and financial leverage ratio.

S&P Momentum – Lowest Quintile Indices. These indices are designed to measure the performance of stocks in a given underlying universe index that exhibit the least persistence in their relative performance.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P/TSX Composite Volatility – Highest Quintile Index	50	CAD	TXVHQ	TXVHQN	TXVHQT	
S&P/TSX Composite Enhanced Value – Lowest Quintile Index	50	CAD	TXEVLQ	TXEVLQN	TXEVLQT	
S&P/TSX Composite Momentum – Lowest Quintile Index	45	CAD	TXMLQ	TXMLQN	TXMLQT	
S&P/TSX Composite Quality – Lowest Quintile Index	50	CAD	TXQLQ	TXQLQN	TXQLQT	
S&P 500 Volatility – Highest Quintile Index	100	USD				
S&P 500 Enhanced Value – Lowest Quintile Index	100	USD				
S&P 500 Quality – Lowest Quintile Index	100	USD				
S&P 500 Momentum – Lowest Quintile Index	100	USD				
S&P MidCap 400 Volatility – Highest Quintile Index	80	USD CAD	SPMVHUP SPMVHCP	SPMVHUN SPMVHCN	SPMVHUT SPMVHCT	
S&P MidCap 400 Momentum – Lowest Quintile Index	75	USD CAD	SPMMLUP SPMMLCP	SPMMLUN SPMMLCN	SPMMLUT SPMMLCT	
S&P MidCap 400 Enhanced Value – Lowest Quintile Index	80	USD CAD	SPMEVLUP SPMEVLCP	SPMEVLUN SPMEVLCN	SPMEVLUT SPMEVLCT	
S&P MidCap 400 Quality – Lowest Quintile Index	80	USD CAD	SPMQLUP SPMQLCP	SPMQLUN SPMQLCN	SPMQLUT SPMQLCT	
S&P SmallCap 600 Volatility – Highest Quintile Index	120	USD CAD	SP6VHUP SP6VHCP	SP6VHUN SP6VHCN	SP6VHUT SP6VHCT	
S&P SmallCap 600 Momentum – Lowest Quintile Index	113	USD CAD	SP6MLUP SP6MLCP	SP6MLUN SP6MLCN	SP6MLUT SP6MLCT	
S&P SmallCap 600 Enhanced Value – Lowest Quintile Index	120	USD CAD	SP6EVLUP SP6EVLCP	SP6EVLUN SP6EVLCN	SP6EVLUT SP6EVLCT	
S&P SmallCap 600 Quality – Lowest Quintile Index	120	USD CAD	SP6QLUP SP6QLCP	SP6QLUN SP6QLCN	SP6QLUT SP6QLCT	

High Momentum Value

The S&P High Momentum Value Indices are designed to measure the performance of a select number of stocks within a benchmark index with attractive valuations with a momentum overlay.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 High Momentum Value	100	USD CAD	SPXVMOUP		SPXMOUT	SPVM
S&P 500 High Momentum Value Sector Rotation		USD	SPXHMVSR			
S&P MidCap 400 High Momentum Value	80	USD CAD	SPMVMOUP		SPMVMOUT	
S&P SmallCap 600 High Momentum Value	120	USD CAD	SPSVMOUP		SPSVMOUT	

DIVIDEND MULTI-FACTOR

Dividend Momentum

The S&P Dividend Momentum Indices are designed to measure the performance of high-dividend-yielding stocks with the highest risk-adjusted price momentum. The dividend yield is calculated as 12-month trailing dividend yield. Momentum scores are calculated based on companies' six-month risk-adjusted momentum.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Asia Pacific						
S&P China A-Share Dividend Momentum Index	100	CNY	SPCADMCP	SPCADMCN	SPCADMCT	

Quality High Dividend

The S&P Quality High Dividend Indices are designed to measure the performance of benchmark index members that exhibit high-quality and high-dividend-yield characteristics.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Quality High Dividend Index	70	USD	SPXQHDUP	SPXQHDUN	SPXQHDUT	QDIV

Dividend and Free Cash Flow Yield

The S&P Dividend and Free Cash Flow Yield Indices are designed to measure the performance of stocks that exhibit high-dividend-yield and cash-flow-yield characteristics, while maintaining diversified sector and country representation, according to each index's eligibility criteria. The indices are equally weighted and rebalanced semiannually.

Index Name	Approx. Constituents	Currency	PR	NTR	TR	ETF Ticker
Americas						
S&P 500 Dividend and Free Cash Flow Yield Index	55	USD	SPDV5UP	SPDV5UN	SPDV5UT	SPDV
Developed (Excluding U.S.)						
S&P Developed Ex-U.S. Dividend and Free Cash Flow Yield Index	55	USD	SPDUDFUP	SPDUDFUN	SPDUDFUT	
Emerging Markets						
S&P Emerging Markets Dividend and Free Cash Flow Yield Index	55	USD	SPEMDVUP	SPEMDVUN	SPEMDVUT	EEMD

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S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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