

S&P Dow Jones Indices

A Division of **S&P Global**

S&P DJI Multi-Asset Indices
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Dashboard: S&P 500® Futures Daily Risk Control 5% Index

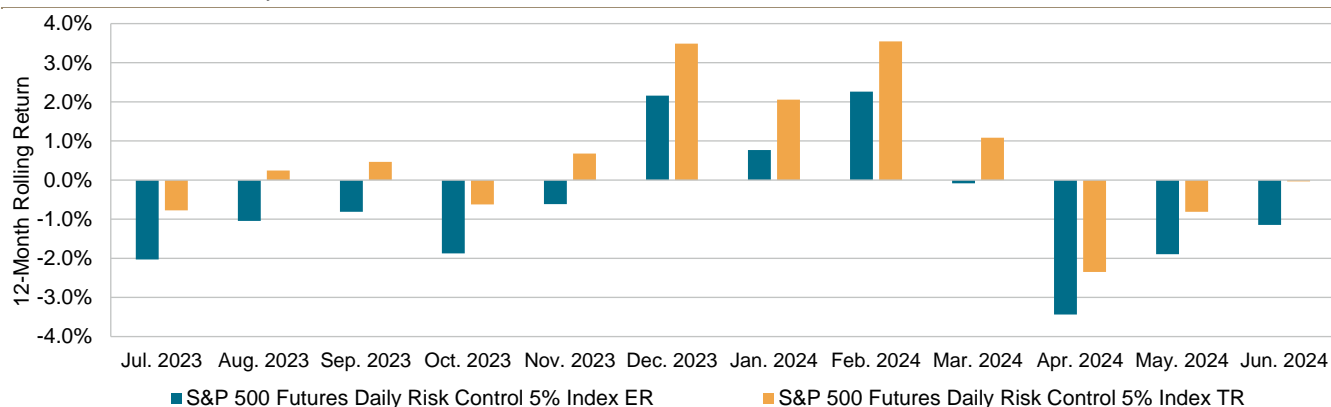
June 28, 2024

Performance Summary

- June 2024 was a strong month for the S&P 500 and the S&P 500 Futures Index, which posted 3.04% for the month.
- The CPI results for May were almost flat, inciting market optimism about an improved interest rate environment, which contributed to positive performance for both underlying components. 10-Year Treasuries were up for the second month in a row, at 1.09% for June.
- With average weights of 13.68% and 71.13% for equities and Treasuries, respectively, the S&P 500 Futures Daily Risk Control 5% Index ER posted 1.20% for June, with an annualized volatility of 5.20%.

Exhibit 1: Index Returns

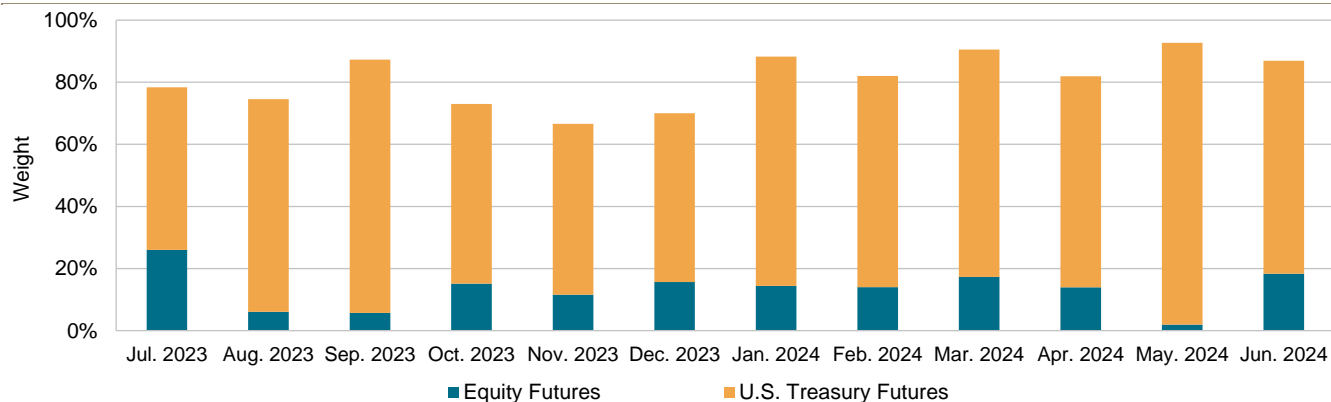
Index	1-Month (%)	QTD (%)	YTD (%)	12-Month (%)
S&P 500 Futures Daily Risk Control 5% Index ER	1.20	-0.88	-0.61	-1.14
S&P 500 Futures Index ER	3.04	2.78	11.82	17.42
S&P 10-Year U.S. Treasury Note Futures Index ER	1.09	-1.02	-3.32	-3.54



Source: S&P Dow Jones Indices LLC. Data as of June 28, 2024. Index performance based on return in USD. Chart and table are provided for illustrative purposes. Past performance is no guarantee of future results.

Exhibit 2: Asset Class Weights

Index	June 2024 (%)			12-Month Average (%)		
	Equities	Cash	Total	Equities	Cash	Total
S&P 500 Futures Daily Risk Control 5% Index ER	18.32	68.60	86.92	14.61	64.78	79.39



*Cash is applicable to TR version.

Source: S&P Dow Jones Indices LLC. Data as of June 28, 2024. Chart and table are provided for illustrative purposes. Past performance is no guarantee of future results.

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