S&P Dow Jones Indices
A Division of S&P Global

S&P DJI Multi-Asset Indices
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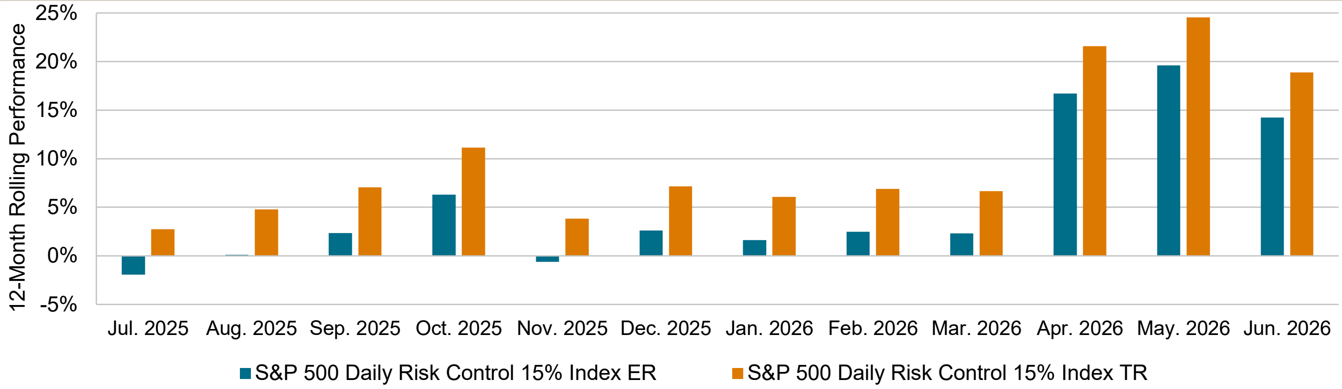
Dashboard: S&P 500® Daily Risk Control 15% Index
Q2 2026

Performance Summary

- The S&P 500 gained 14.87% in Q2 2026, rebounding from the sell-off driven by the Middle East conflict in late March. Over the same period, the S&P 500 Daily Risk Control 15% Index ER rose 12.44%.
- In June, the S&P 500 declined 1.06% as market volatility increased from the prior two months to 17.31%, following reports of both increased inflation and a strong labor market. The S&P 500 Daily Risk Control 15% Index ER posted -1.65%.
- Equity weight averaged 102.89% during June and ended the month at 100.14%. While still at a levered weight, it remained below the 12-month average weight of 111.33%.

Exhibit 1: Index Performance

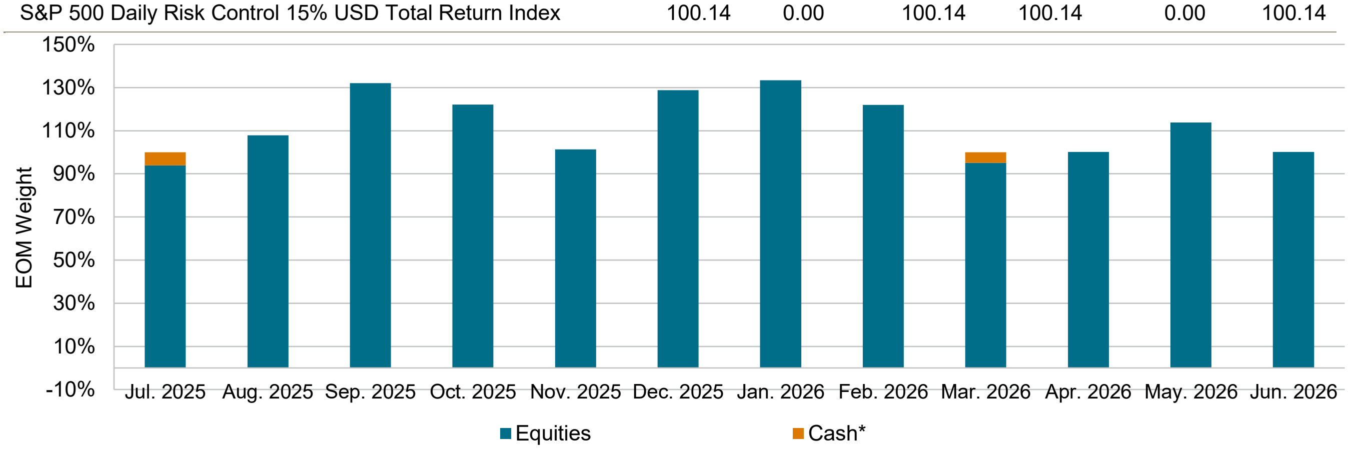
Index	1-Month (%)	QTD (%)	YTD (%)	12-Month (%)
S&P 500 Daily Risk Control 15% USD Excess Return Index	**-1.65**	**12.44**	**5.24**	**14.23**
S&P 500 Daily Risk Control 15% USD Total Return Index	**-1.33**	**13.48**	**7.20**	**18.87**
S&P 500 (TR)	-0.95	15.20	10.21	22.32



Source: S&P Dow Jones Indices LLC. Data as of June 30, 2026. Index performance 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 2026 (%) (End of Month)			12-Month Average (%)		
	Equities	Cash	Total	Equities	Cash	Total
S&P 500 Daily Risk Control 15% USD Excess Return Index	100.14	-	100.14	100.14	-	100.14
S&P 500 Daily Risk Control 15% USD Total Return Index	100.14	0.00	100.14	100.14	0.00	100.14



*Cash is applicable to TR version.
Source: S&P Dow Jones Indices LLC. Data as of June 30, 2026. Chart and table are provided for illustrative purposes. Past performance is no guarantee of future results.

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