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® Duo Swift Index

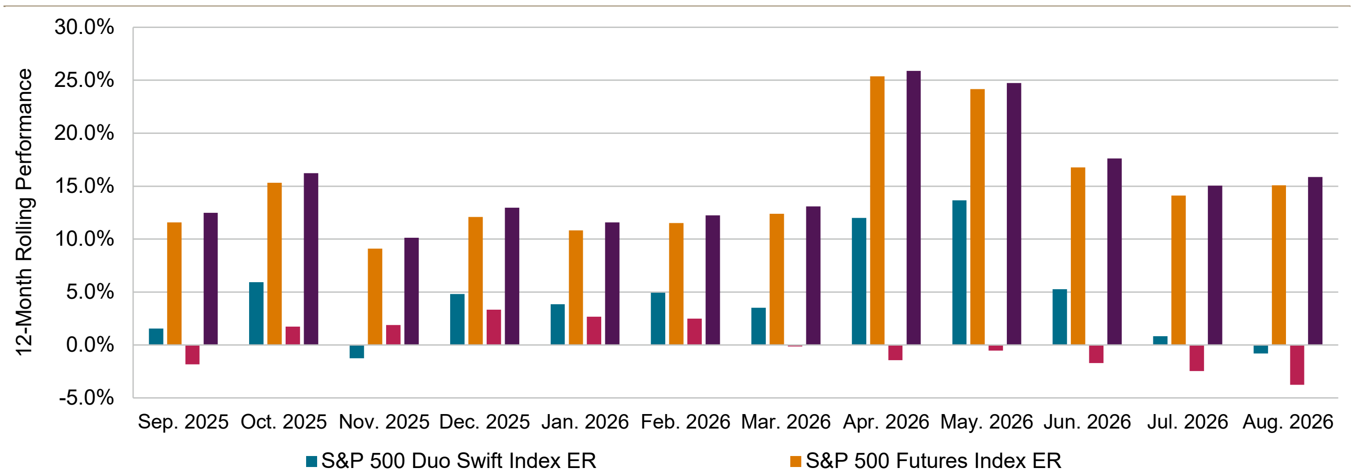
August 31, 2026

Performance Summary

- The S&P 500 was up 2.62% in August amid strong corporate earnings and ongoing negotiations in the Middle East.
- 10-Year Treasuries were flat in August as the U.S. Treasury announced a bond buyback program to combat elevated yields. The S&P 10-Year U.S. Treasury Note Futures Index ER finished the month down 0.09%.
- The S&P 500 Duo Swift Index ER was up 0.73%. The index had a long weight in fixed income for the entire month, which dragged performance. Both fixed income and equity weights increased as the month progressed, with average monthly weights increasing from 89.52% in June to 118.60% for equities and 67.82% to 106.15% for fixed income.
- Key market events during the month:
  - **Aug. 3:** The S&P 500 was up 1.48%, as negotiations continued regarding the opening of the Strait of Hormuz. The S&P 10-Year U.S. Treasury Note Futures Index ER was also up, posting 0.39%. The S&P 500 Duo Swift Index held weight in both asset classes below 100%, leading to a slight performance lag compared to the S&P 500 (up 1.32%).
  - **Aug. 4:** The S&P 500 was up 1.79% amid strong corporate earnings while 10-Year U.S. Treasuries also posted gains. Elevated volatility continued to limit the equity and fixed income weights of the S&P 500 Duo Swift Index ER. As a result, the index could only participate in some of the upside of each asset class. However, the combined performance enabled it to post 1.71% on the day.
  - **Aug. 20:** The S&P 500 (down 0.87%) and 10-Year U.S. Treasuries posted losses amid rising yields and geopolitical tensions. As volatility cooled in the second half of the month, the S&P 500 Duo Swift Index ER held its weight above 100% in each asset class and posted -1.57% as a result.

Exhibit 1: Index Performance

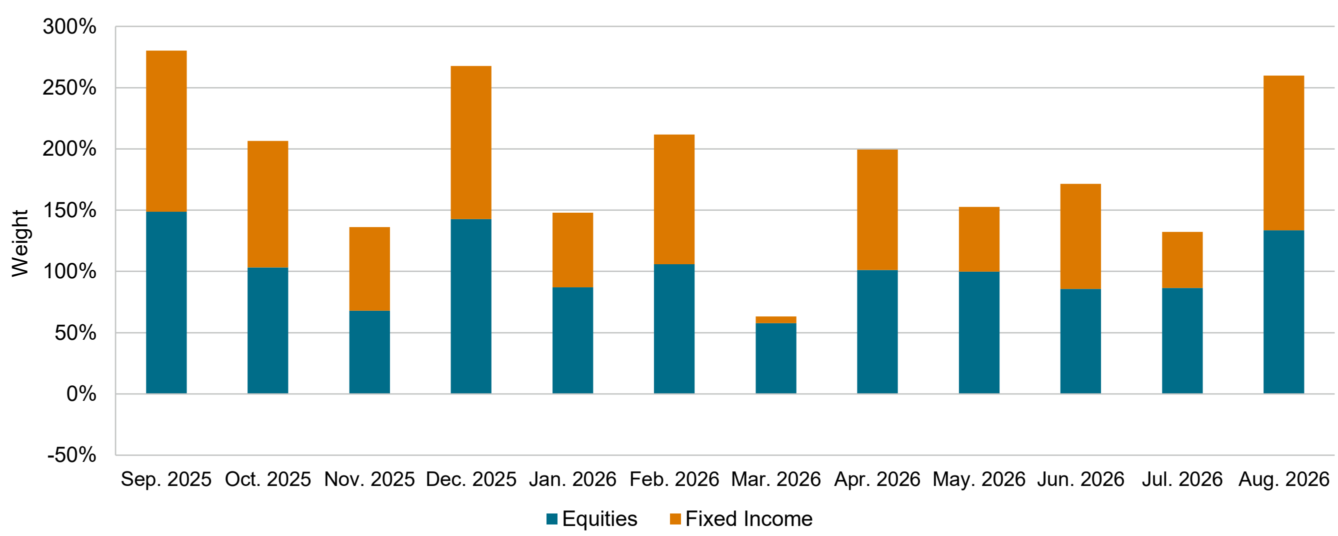
Index	1-Month (%)	QTD (%)	YTD (%)	12-Month (%)
S&P 500 Duo Swift Index ER	**0.73**	**-1.46**	**-0.08**	**-0.81**
S&P 500 Futures Index ER	2.39	2.00	9.94	15.06
S&P 10-Year U.S. Treasury Note Futures Index ER	-0.09	-1.81	-3.76	-3.77
S&P 500 ER	2.40	2.02	10.40	15.87



Source: S&P Dow Jones Indices LLC. Data as of Aug. 31, 2026. Index performance in USD. Past performance is no guarantee of future results. Chart and table are provided for illustrative purposes.

Exhibit 2: Asset Class Weights

Index	August 2026 (%) (End of Month)			12-Month Average (%)		
	Equities	Fixed Income	Total	Equities	Fixed Income	Total
S&P 500 Duo Swift Index ER	133.47	126.52	259.98	93.79	78.87	172.65



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