

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[®] Factor Rotator Daily RC2 7% Index

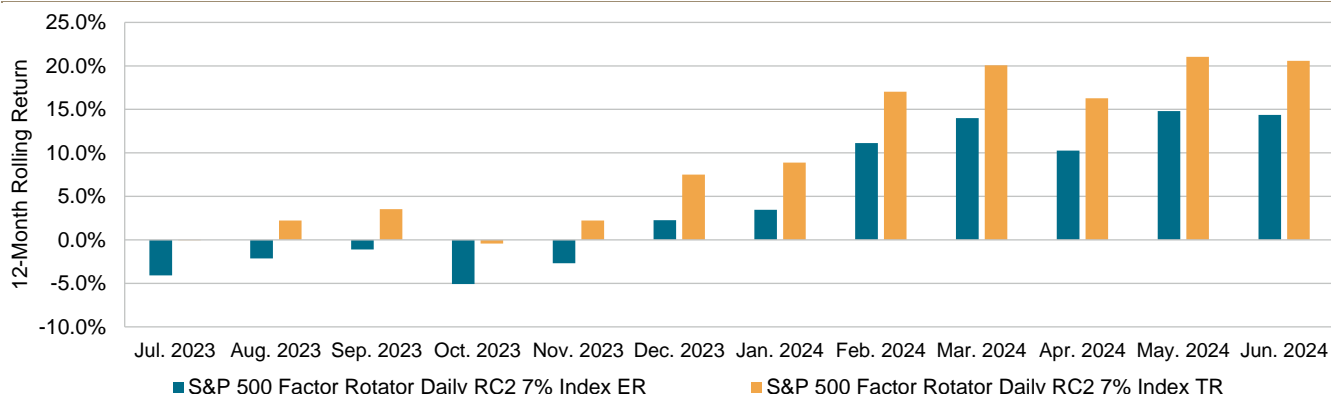
June 28, 2024

Performance Summary

- The S&P 500 Factor Rotator Daily RC2 7% Index ER posted 2.06% in June.
- The underlying S&P 500 Factor Rotator Index TR had a robust June performance, outperforming the S&P 500 (up 3.47%) with a monthly gain of 4.53%. The S&P 500 Factor Rotator Daily RC2 7% Index increased its equity weight to 50.25% at the end of June.
- U.S. Treasuries posted moderate gains in June, as the Fed maintained interest rates constant and CPI data indicated that inflation was decreasing. As such, the S&P 2-Year U.S. Treasury Futures Index TR was up 0.67%.

Exhibit 1: Index Returns

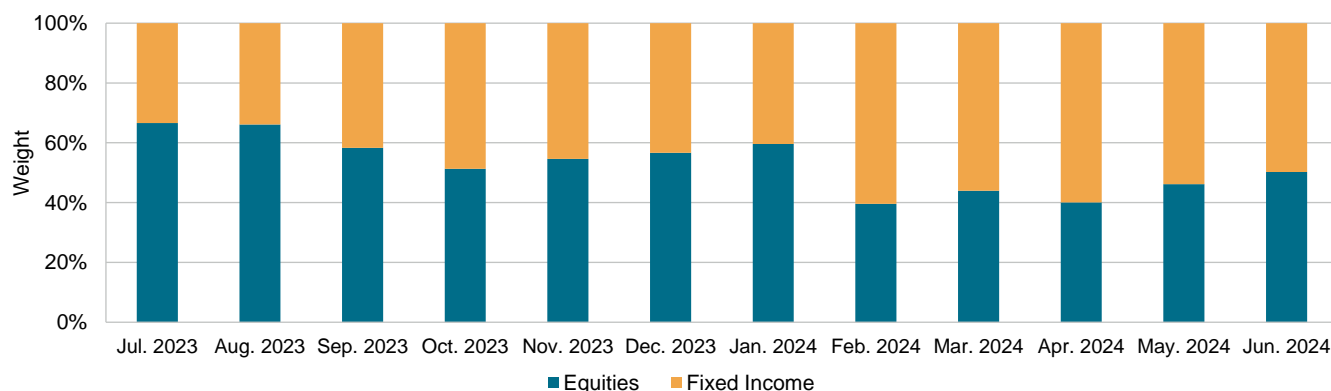
Index	1-Month (%)	QTD (%)	YTD (%)	12-Month (%)
S&P 500 Factor Rotator Daily RC2 7% Index ER	2.06	1.58	9.98	14.36
S&P 500 Factor Rotator Daily RC2 7% Index TR	2.48	2.95	12.94	20.58
S&P 500 Factor Rotator Index TR	4.53	5.97	26.27	40.10
S&P 2-Year U.S. Treasury Note Futures Index TR	0.67	0.89	1.05	4.27



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	Fixed Income	Cash*	Total	Equities	Fixed Income	Cash*	Total
S&P 500 Factor Rotator Daily RC2 7% Index	50.25	49.75	0.00	100.00	53.80	46.20	0.00	100.00



*Cash is applicable to TR version.

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