

# 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® Low Volatility Daily Risk Control 5% Index

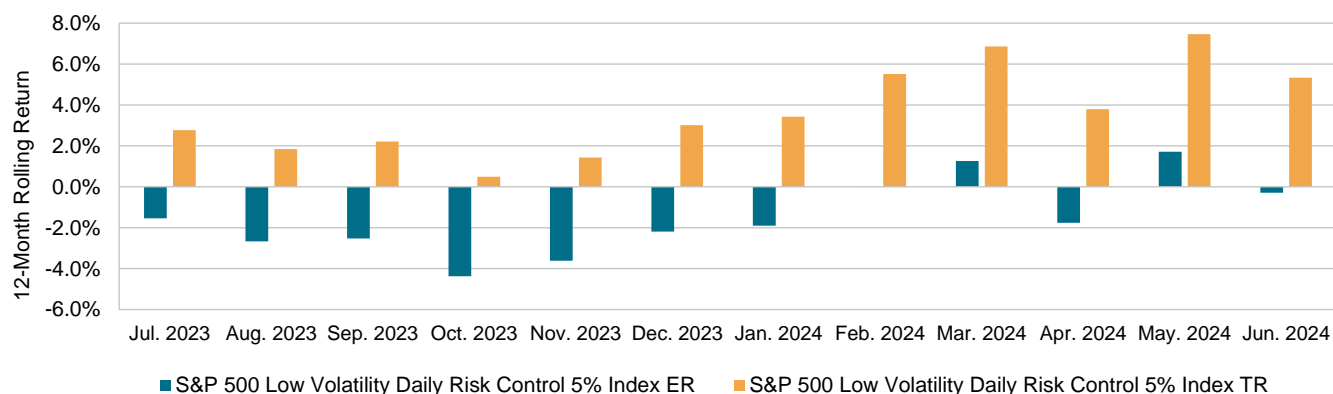
June 28, 2024

### Performance Summary

- The S&P 500 Low Volatility Daily Risk Control 5% Index ER dropped 0.29% in June.
- Low volatility stocks underperformed the broader U.S. equity market, with the S&P 500 Low Volatility Index TR down 0.16%, compared to the S&P 500 TR at 3.59%.
- Total weight in equities in the S&P 500 Low Volatility Daily Risk Control 5% Index ER increased slightly, up to 55.87% at the end of June compared to 51.28% at the end of May. The increased weight was due to decreasing volatility in the equity market.

### Exhibit 1: Index Returns

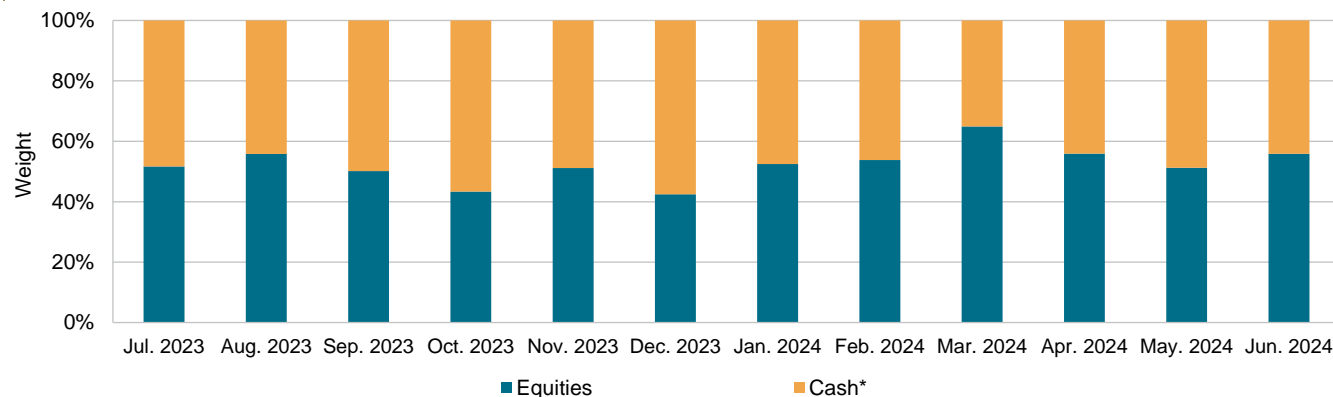
Index	1-Month (%)	QTD (%)	YTD (%)	12-Month (%)
S&P 500 Low Volatility Daily Risk Control 5% Index ER	-0.29	-1.54	0.91	-0.29
S&P 500 Low Volatility Daily Risk Control 5% Index TR	0.13	-0.16	3.72	5.33
S&P 500 Low Volatility Index TR	-0.16	-0.80	4.99	6.22



Source: S&P Dow Jones Indices LLC. Data as of June 28, 2024. Index performance based on returns 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 Low Volatility Daily Risk Control 5 Index ER	55.87	-	55.87	52.33	-	52.33
S&P 500 Low Volatility Daily Risk Control 5 Index TR	55.87	44.13	100.00	52.33	47.67	100.00



\*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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