

Quick Facts

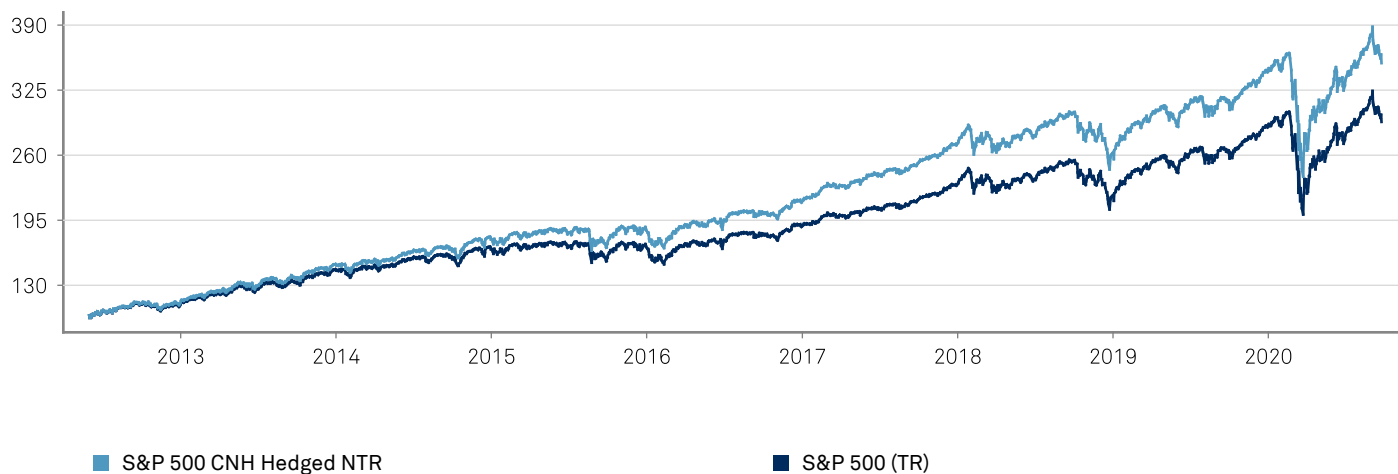
WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Quarterly in March, June, September, and December
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	CNH
LAUNCH DATE	July 8, 2020
FIRST VALUE DATE	May 31, 2012

For more information, including the complete methodology document, please visit:
<https://www.spglobal.com/spdji/en/>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance

* Data has been re-based at 100



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
TR Hedged							
3,792.97	7.23%	15.81%	10.27%	22.89%	15.48%	16.77%	N/A
PR Hedged							
3,198.54	7.05%	15.31%	8.87%	20.56%	13.24%	14.42%	N/A
NTR Hedged							
3,603.9	7.17%	15.66%	9.85%	22.19%	14.8%	16.06%	N/A
BENCHMARK* Total Return							
7,192.11	7.19%	15.48%	9.74%	21.94%	14.52%	14.46%	15.16%
BENCHMARK* Price Return							
3,500.31	7.01%	14.98%	8.34%	19.61%	12.3%	12.16%	12.8%
BENCHMARK* Net Total Return							
6,346.27	7.13%	15.33%	9.32%	21.23%	13.85%	13.77%	14.45%

* The index benchmark is the S&P 500

Calendar Year Performance

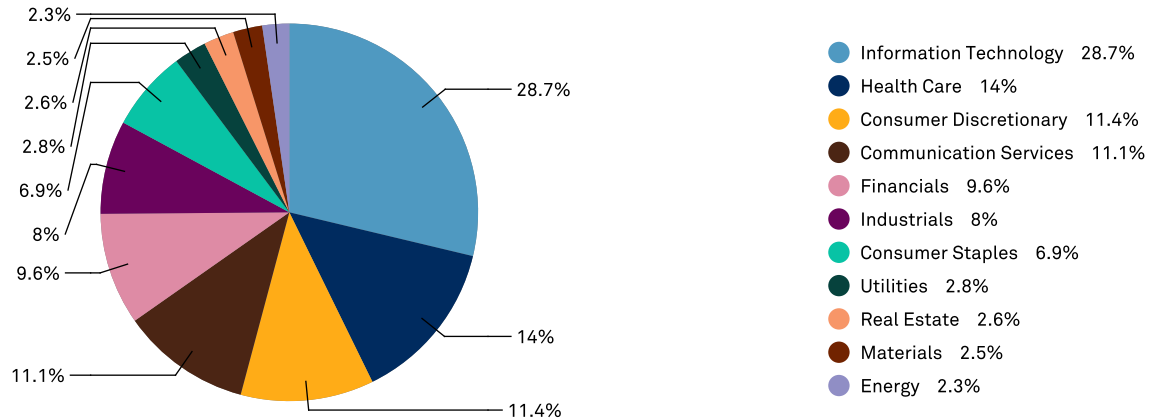
	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
TR Hedged										
31.19%	-2.88%	26.92%	14.91%	5.24%	16.28%	34.93%	N/A	N/A	N/A	
PR Hedged										
28.57%	-4.77%	24.43%	12.42%	3.04%	13.92%	32.1%	N/A	N/A	N/A	
NTR Hedged										
30.4%	-3.45%	26.17%	14.16%	4.57%	15.56%	34.07%	N/A	N/A	N/A	

* The index benchmark is the S&P 500

Index Characteristics

NUMBER OF CONSTITUENTS	505
CONSTITUENT MARKET	
MEAN TOTAL MARKET CAP	60,371.88
LARGEST TOTAL MARKET CAP	2,237,210.35
SMALLEST TOTAL MARKET CAP	1,848.71
MEDIAN TOTAL MARKET CAP	23,391.04
WEIGHT LARGEST CONSTITUENT [%]	7.3
WEIGHT TOP 10 CONSTITUENTS [%]	29.2

Sector* Breakdown



*Based on GICS® sectors

The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP	INDEX WEIGHT [%]
United States	505	30,487,799.59	100

Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
PR Hedged	SPXHCNH	.SPXHCNH
NTR Hedged	SPXHCNHN	.SPXHCNHN
TR Hedged	SPXHCNHT	.SPXHCNHT

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Hong Kong

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Tokyo

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Sydney

61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P 500 CNH Hedged was July 8, 2020. The launch date of the S&P 500 was March 4, 1957.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

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