REVERSE CAP WEIGHTED US LARGE CAP INDEX TR

Calculated by S&P Dow Jones Indices

Description

The Index is a rules-based reverse capitalization weighted index comprised of the 500 leading U.S.-listed companies as measured by their free-float market capitalization contained within the S&P 500 universe. The Index seeks to provide exposure to the smaller-end of the U.S. large-cap market.

Quick Facts

WEIGHTING METHOD	Modified market cap weighted
REBALANCING FREQUENCY	Quarterly in March June September December
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	USD
LAUNCH DATE	October 23, 2017
FIRST VALUE DATE	September 28, 2007

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

Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
TOTAL RETURNS							
268.04	0.05%	1.90%	9.27%	15.86%	7.97%	15.57%	10.26%

Calendar Year Performance

2016	2015	2014	2013	2012	2011	2010	2009	2008	2007
TOTAL RETURNS									
18.18%	-4.88%	13.78%	39.69%	21.24%	-2.61%	26.41%	73.87%	-43.29%	-3.01%

Risk

ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
STD DEV					
11.54%	11.26%	22.07%	0.69	1.38	0.46

Risk is defined as standard deviation calculated based on total returns using monthly values.

Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [USD MILLION]	INDEX WEIGHT [%]
United States	505	23,117,280.93	100.0

Based on index constituents' country of domicile.

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CONTACT US

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REGULATORY INFORMATION

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DISCLAIMER

Source: S&P Dow Jones Indices LLC, a division of S&P Global.

The launch date of the Reverse Cap Weighted US Large Cap Index TR was October 23, 2017.

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.