

# S&P U.S. Indices

## A Directory

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## About the Indices

Standard & Poor's U.S. Indices are leading indicators of the U.S. equity market. The core market capitalization size indices serve as building blocks to create composite views of the market. The family of indices includes the S&P 500<sup>®</sup>, an index with over US\$ 3.5 trillion benchmarked.

The S&P Index Committee follows a set of transparent published guidelines for maintaining the U.S. indices. Companies added to an index must meet specific float, liquidity, market capitalization, domicile, and other criteria. This ensures that Standard & Poor's indices reflect the needs of index users such as easy replication and minimal index turnover.

### S&P 1500

An investable U.S. equity benchmark, the S&P Composite 1500 combines three leading indices, the S&P 500, the S&P MidCap 400, and the S&P SmallCap 600 to cover approximately 90% of the U.S. market capitalization. It is designed for investors seeking to replicate the performance of the U.S. equity market or benchmark against a representative universe of tradable stocks.

### S&P GROWTH AND VALUE INDICES

The S&P Growth and Value Indices grant investors broad exposure to style segments. Unlike any other style index series, these style scores facilitate a consistent analysis between style definitions at both the stock and corresponding index level. The index family includes an exhaustive *style index series* for index funds and derivative products, and a narrower series of *pure style indices* for style-concentrated investment vehicles or structured products.

### S&P SECTOR AND INDUSTRY INDICES

The Industry and Sector indices measure the performance of the Global Industry Classification Standard (GICS<sup>®</sup>) sectors and sub-industries. The GICS structure consists of four levels of detail: 10 sectors, 24 industry groups, 68 industries, and 154 sub-industries.

### S&P 500 DIVIDEND INDEX

The S&P 500 Dividend Index is designed to track the total dividends from the constituents of the S&P 500 Index. The level of the index is based on a running total of dividends of the constituents of the S&P 500. The index resets to zero every quarter, on the third Friday of the last month of every calendar quarter, to coincide with futures and options expirations.

### S&P TOTAL MARKET INDEX

The S&P Total Market Index (TMI) offers broad market exposure to large-, mid-, small-, and micro-cap companies, including all eligible U.S. common equities listed on the NYSE (including NYSE Arca), the NYSE Alternext, the NASDAQ Global Select Market, the NASDAQ Global Market, and the NASDAQ Capital Market.

### S&P 500 EQUAL WEIGHT INDEX

The S&P Equal Weight Index (S&P EWI) is the equally-weighted version of the S&P 500. The index has the same constituents as the capitalization weighted S&P 500, but each company in the S&P EWI is allocated a fixed weight of 0.20% and is rebalanced quarterly.

September 30, 2009

S&P Total Market Index (TMI)		
S&P Select Industry Indices		
S&P 500	S&P Completion Index (CI)	
S&P Equal Weight Index	S&P MidCap 400	S&P SmallCap 600
S&P 500 Dividend Aristocrats		
S&P 500 Dividend Index		
Currency Hedged Indices		
Inverse & Leverage Indices		
Risk Control Indices		
VIX Futures Indices		
S&P 100		
S&P 100 CDS		
S&P 900		
S&P 1000		
Securities Lending Indices for the 500, 400, and 600		
S&P Composite 1500		
S&P High Yield Dividend Aristocrats		
Style & Pure Style Indices for the 500, 400, 600, 900, 1000, and 1500		
Sector Indices for the EW, 500, 400, 600, and 1500		

Tickers		
	BLOOMBERG <sup>SM</sup>	Reuters
<b>S&amp;P 500</b>		
Price Return	SPX	.SPX
Total Return	SPTR	.SPXTR
<b>S&amp;P MidCap 400</b>		
Price Return	MID	.MID
Total Return	SPTRMDCP	
<b>S&amp;P SmallCap 600</b>		
Price Return	SML	.SML
Total Return	SPTRSMCP	
<b>S&amp;P Composite 1500</b>		
Price Return	SPR	.SPSUP
<b>S&amp;P Completion Index</b>		
Price Return	SPCMI	.SPCMI
<b>S&amp;P Total Market Index</b>		
Price Return	SPTMI	
<b>S&amp;P Equal Weight Index</b>		
Price Return	SPXEW	.SPXEW
<b>S&amp;P 500 Dividend Aristocrats</b>		
Price Return	SPDAUDP	
Total Return	SPDAUDT	
<b>S&amp;P 500 Inverse Daily Index</b>		
Price Return	SPXTS	.SPXTS
<b>S&amp;P 500 Dividend Index</b>		
Price Return	SPXDIV	.SPXDIV
<b>S&amp;P High Yield Dividend Aristocrats</b>		
Price Return	SPHYDA	
Total Return	SPHYDATR	

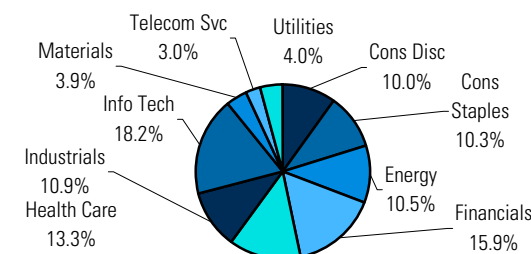
### Index Performance

		S&P TMI	S&P 500	S&P Midcap 400	S&P SmallCap 600	S&P Comp 1500
<b>Returns</b>	1 Month	4.14%	3.73%	5.72%	5.15%	3.94%
	3 Month	16.34%	15.61%	19.98%	18.66%	16.06%
	YTD	21.21%	19.26%	30.14%	19.46%	20.09%
<b>Annualized Returns</b>	1 Year	-6.50%	-6.91%	-3.11%	-10.61%	-6.76%
	3 Years	-5.04%	-5.43%	-1.40%	-3.98%	-5.06%
	5 Years	-	1.02%	4.53%	2.83%	1.37%
	7 Years	-	5.86%	9.27%	8.91%	6.26%
<b>Annualized Risk</b>	3 Years Std Dev	20.40%	19.68%	23.48%	24.51%	20.04%
	5 Years Std Dev	-	15.96%	19.43%	20.82%	16.30%
<b>Sharpe Ratio</b>	3 Years	-0.2714	-0.3103	-0.0459	-0.1432	-0.2815
	5 Years	-	-0.0381	0.1779	0.0997	-0.0120

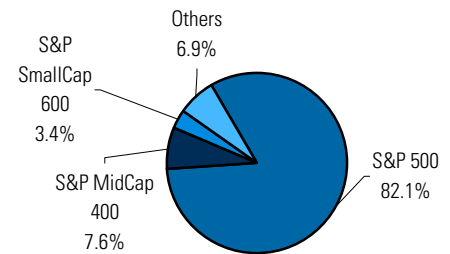
### 3 Years Correlations

<b>S&amp;P TMI</b>	1.0000	0.9985	0.9751	0.9529	0.9997
<b>S&amp;P 500</b>		1.0000	0.9631	0.9409	0.9994
<b>S&amp;P Midcap 400</b>			1.0000	0.9614	0.9716
<b>S&amp;P SmallCap 600</b>				1.0000	0.9504
<b>S&amp;P Composite 1500</b>					1.0000

### Sector Breakdown - S&P TMI



### S&P Total Market Index Breakdown



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