Description
The S&P 500 Bond Mega 30 High Yield 3-5 Year Index is composed of 30 bonds, representing the largest high yield issuances from S&P 500 issuers. The bonds are selected from the S&P 500 High Yield Corporate Bond Index that mature in 3 years up to, but not including, 5 years from each monthly rebalancing.

Quick Facts

<table>
<thead>
<tr>
<th>WEIGHTING METHOD</th>
<th>Equal weighted</th>
</tr>
</thead>
<tbody>
<tr>
<td>REBALANCING FREQUENCY</td>
<td>Monthly</td>
</tr>
<tr>
<td>CALCULATION FREQUENCY</td>
<td>End of day</td>
</tr>
<tr>
<td>CALCULATION CURRENCIES</td>
<td>USD</td>
</tr>
<tr>
<td>LAUNCH DATE</td>
<td>January 12, 2018</td>
</tr>
<tr>
<td>FIRST VALUE DATE</td>
<td>September 30, 2015</td>
</tr>
<tr>
<td>REGULATORY AUTHORIZATION</td>
<td>European Union</td>
</tr>
</tbody>
</table>

For more information, including the complete methodology document, please visit: https://www.spindices.com/indices/fixed-income/sp-500-bond-mega-30-high-yield-3-5-year-index

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

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AS OF OCTOBER 31, 2019

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### Performance

<table>
<thead>
<tr>
<th>INDEX LEVEL</th>
<th>RETURNS</th>
<th>ANNUALIZED RETURNS</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1 MO</td>
<td>3 MOS</td>
</tr>
<tr>
<td>TOTAL RETURNS</td>
<td>139.21</td>
<td>0.61%</td>
</tr>
<tr>
<td>BENCHMARK* TOTAL RETURNS</td>
<td>757.44</td>
<td>0.68%</td>
</tr>
</tbody>
</table>

* The index benchmark is the S&P 500 3-5 Year High Yield Corporate Bond Index

### Calendar Year Performance

<table>
<thead>
<tr>
<th></th>
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<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>TOTAL RETURNS</td>
<td>0.43%</td>
<td>5.27%</td>
<td>20.39%</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>BENCHMARK* TOTAL RETURNS</td>
<td>0.5%</td>
<td>4.83%</td>
<td>13.37%</td>
<td>-1%</td>
<td>3.35%</td>
<td>6.12%</td>
<td>11.93%</td>
<td>6.97%</td>
<td>12.46%</td>
<td>40.14%</td>
</tr>
</tbody>
</table>

* The index benchmark is the S&P 500 3-5 Year High Yield Corporate Bond Index

### Risk

<table>
<thead>
<tr>
<th></th>
<th>3 YRS</th>
<th>5 YRS</th>
<th>10 YRS</th>
<th>3 YRS</th>
<th>5 YRS</th>
<th>10 YRS</th>
</tr>
</thead>
<tbody>
<tr>
<td>STD DEV</td>
<td>2.61%</td>
<td>N/A</td>
<td>N/A</td>
<td>2.13</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>BENCHMARK* STD DEV</td>
<td>2.67%</td>
<td>3.58%</td>
<td>3.8%</td>
<td>1.98</td>
<td>1.55</td>
<td>1.91</td>
</tr>
</tbody>
</table>

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

* The index benchmark is the S&P 500 3-5 Year High Yield Corporate Bond Index
Index Characteristics

MARKET VALUE OUTSTANDING [USD MILLION] 33,849.7
NUMBER OF CONSTITUENTS 30
TOTAL PAR VALUE [USD MILLION] 32,021.91
PAR WEIGHTED COUPON 4.78%
WEIGHTED AVERAGE MATURITY 4 Yrs
PAR WEIGHTED PRICE 104.2
YIELD TO MATURITY 3.7%
YIELD TO WORST 3.06%
OPTION ADJUSTED SPREAD 153
MODIFIED DURATION 3.47
EFFECTIVE DURATION 2.35
CONVEXITY -0.07

10-YEAR HISTORICAL INDEX LEVEL HIGH [OCTOBER 29, 2019] 139.24
10-YEAR HISTORICAL INDEX LEVEL LOW [FEBRUARY 11, 2016] 95.02

Historical Yield To Worst

S&P 500 Bond Mega 30 High Yield 3-5 Year Index
S&P 500 BOND MEGA 30 HIGH YIELD 3-5 YEAR INDEX

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1 877 325 5415

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Hong Kong
852 2532 8000

Mexico City
52 (55) 1037 5290

Mumbai
91-22-2272-5312

Tokyo
81 3 4550 8564

London
44 207 176 8888

Beijing
86.10.6569.2770

Sydney
61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P 500 Bond Mega 30 High Yield 3-5 Year Index was January 12, 2018. The launch date of the S&P 500 3-5 Year High Yield Corporate Bond Index was August 4, 2015.

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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