

# S&P Dow Jones Indices

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S&P DJI Multi-Asset Indices  
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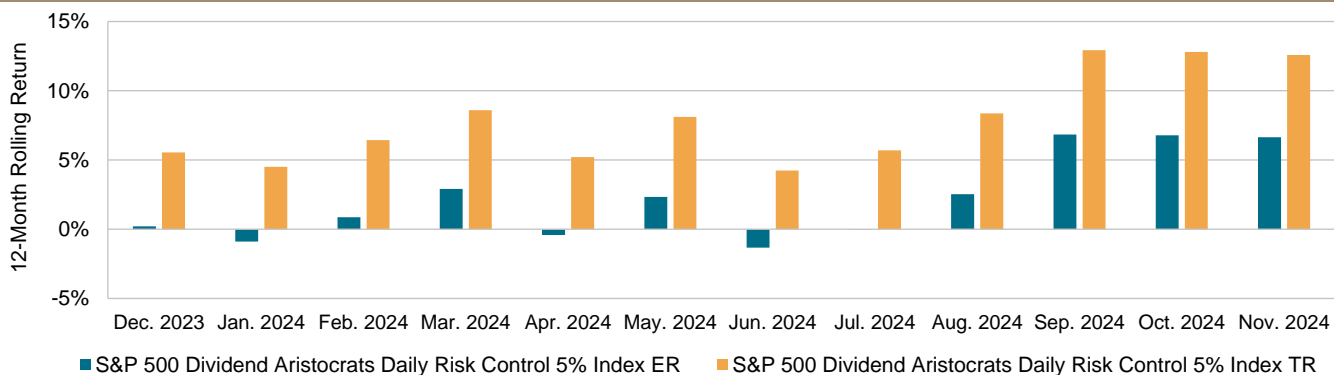
## Dashboard: S&P 500® Dividend Aristocrats® Daily Risk Control 5% Index November 29, 2024

### Performance Summary

- The S&P 500 Dividend Aristocrats Daily Risk Control 5% Index ER finished November up 2.25%.
- U.S. equity markets rebounded in November, swiftly rallying following the results of the U.S. elections. All 11 sectors of the S&P 500 posted gains, with standout performance from Consumer Discretionary (up 13.24%) and Financials (up 10.16%). The S&P 500 Dividend Aristocrats TR followed suit, up 4.75% in November.
- The average equity weight of the S&P 500 Dividend Aristocrats Daily Risk Control 5% Index ER was 51.15% for the month, explaining the risk control index's November performance relative to its equity underlier.

### Exhibit 1: Index Returns

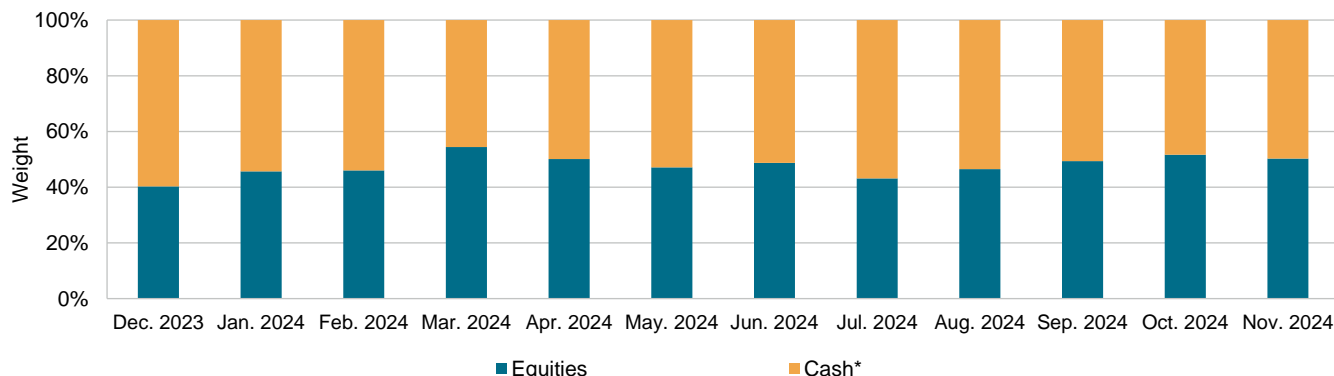
Index	1-Month (%)	QTD (%)	YTD (%)	12-Month (%)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index ER	2.25	0.39	4.56	6.65
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index TR	2.65	1.21	9.89	12.58
S&P 500 Dividend Aristocrats TR	4.75	1.53	15.93	21.98



Source: S&P Dow Jones Indices LLC. Data as of Nov. 29, 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	November 2024 (%)			12-Month Average (%)		
	Equities	Cash	Total	Equities	Cash	Total
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index ER	50.30	-	50.30	47.45	-	47.45
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index TR	50.30	49.70	100.00	47.45	52.55	100.00



\*Cash is applicable to TR version.

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