

## MARKET-LINKED PRODUCTS:

# S&P 500® vs S&P 500® Futures Excess Return Index Comparison

## Index Descriptions

### S&P 500® - Ticker SPX

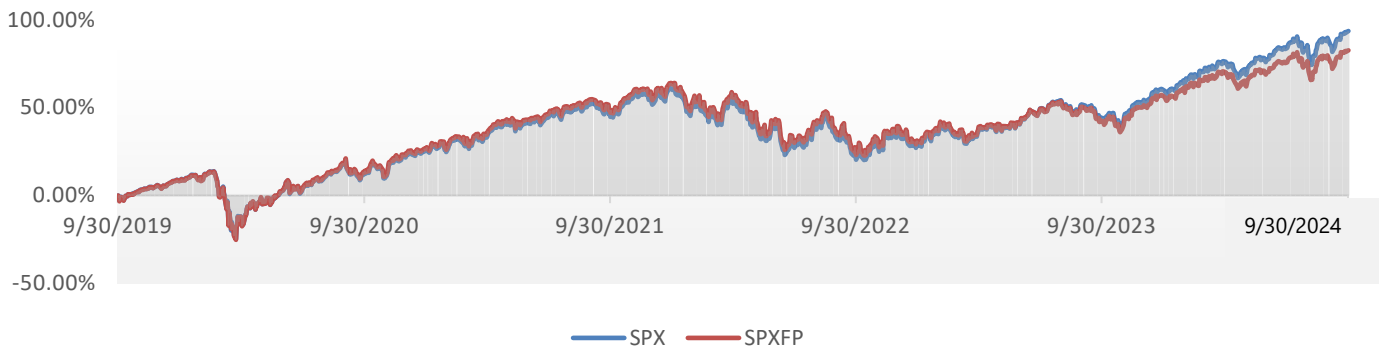
Provides a broad snapshot of the overall US equity market. The index includes 500 leading companies that trade on the NYSE and NASDAQ and covers approximately 80% of available market capitalization.<sup>1</sup>

### S&P 500® Futures Excess Return Index – Ticker SPXFP

This index is constructed from the front-quarter E-mini futures contract on the S&P 500®. It is part of the S&P Factor Series, which measures the inherent risk premium between asset classes and financial markets.<sup>2</sup>

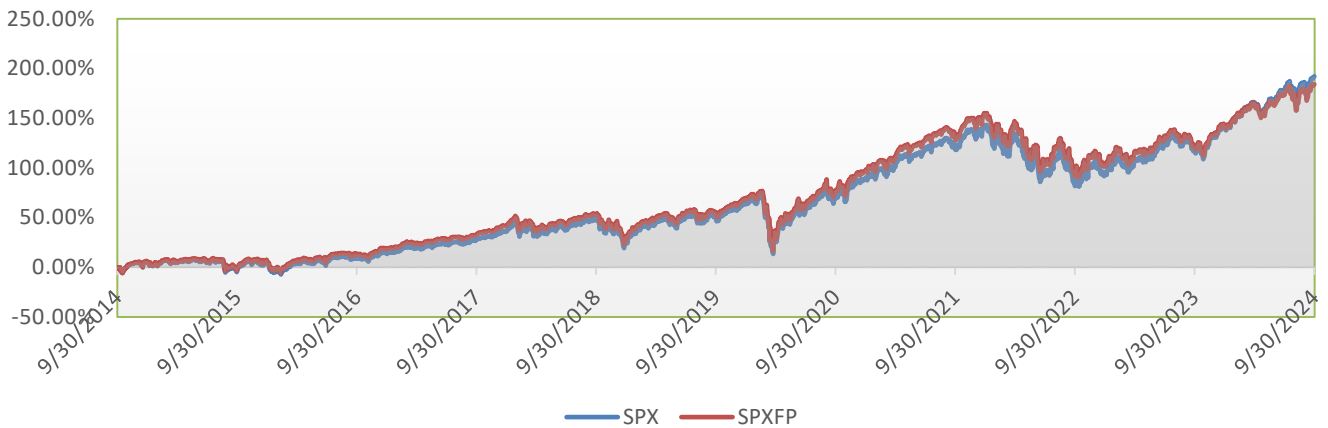
## SPX & SPXFP 5-Year Comparative Performance\*<sup>3</sup>

5 Year



## SPX & SPXFP 10-Year Comparative Performance\*<sup>3</sup>

10 Year



\* Source: Bloomberg as of September 30, 2024. S&P 500 price return reflected. Past performance is not indicative of future results.

1 Source: S&P Dow Jones Indices as of September 30, 2024

2 Source: S&P Dow Jones Indices as of September 30, 2024

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### Comparative Price Change

Index	1-Year	3-Years	5-Years	10-Years
SPXFP	28.32%	24.17%	82.60%	184.11%
SPX	34.38%	33.78%	93.58%	192.17%

Source: Bloomberg as of September 30, 2024

### Annualized Risk\*

\* Risk is defined as standard deviation calculated using monthly values

Index	3-Yrs	5-Yrs	10-Yrs
SPXFP Excess Return	17.39%	18.08%	15.33%
SPX Price Return	17.5%	18.01%	15.23%

### Annualized Risk-Adjusted Returns

Index	3-Yrs	5-Yrs	10-Yrs
SPXFP Excess Return	0.43	0.71	0.72
SPX Price Return	0.58	0.78	0.74

Source: S&P Dow Jones Indices as of September 30, 2024

3 All charts are for illustrative purposes only. An investment cannot be made directly in an index. The S&P 500® Index is an unmanaged group of securities and is considered to be representative of the U.S. stock market, in general. The S&P 500 Futures Excess Return Index measures the performance of the nearest maturing quarterly E-mini S&P 500 futures contract (Symbol: ES) trading on the CME. Any gains and losses reflect the monthly price of each index only, and therefore, do not include dividends. Past performance is no guarantee of future results.

### Questions?

Contact InspereX at **888.849.5732** or **advisorsupport@insperex.com**

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