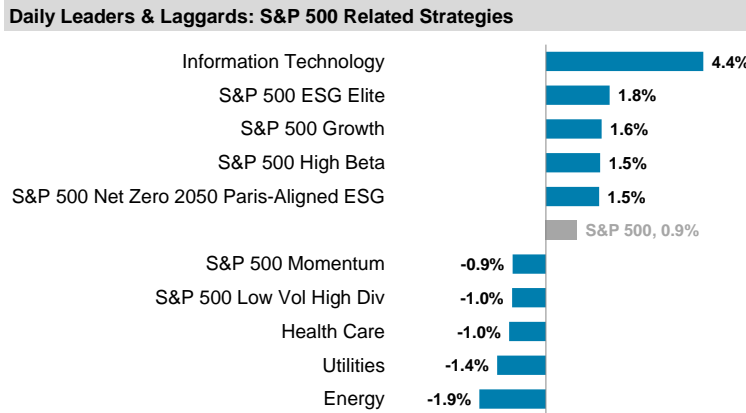


<b>HEADLINE INDICES</b>	<a href="#">[P2]</a> Movers & Shakers	<a href="#">[P3]</a> Equity Sectors	<a href="#">[P4]</a> Equity Factors
<a href="#">[P5]</a> S&P Global BMI	<a href="#">[P6]</a> U.S. Industries	<a href="#">[P7]</a> Fixed Income	<a href="#">[P8]</a> Commodities & Real Assets

INDEX	Daily	MTD	YTD	12M
<b>U.S. Equity</b>				
S&P 500®	0.88%	-0.29%	8.86%	6.16%
S&P MidCap 400®	0.01%	-2.70%	0.21%	1.46%
S&P SmallCap 600®	-0.31%	-1.12%	-1.40%	-3.49%
S&P Composite 1500®	0.80%	-0.44%	8.10%	5.65%
S&P Total Market Index (TMI)	0.68%	-0.30%	8.00%	5.12%
Dow Jones Industrial Average®	-0.11%	-3.69%	-0.30%	4.21%



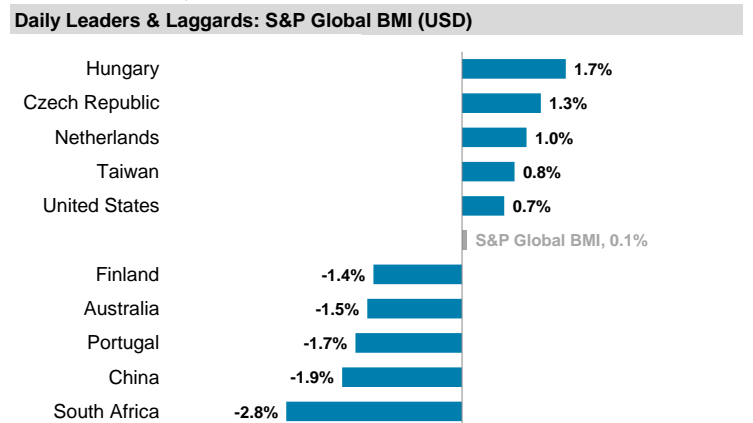
Global Equity (USD)	Daily	MTD	YTD	12M
<b>S&amp;P Global BMI</b>				
S&P Developed BMI	0.15%	-1.15%	7.82%	4.80%
S&P Emerging BMI	-0.63%	-1.59%	0.75%	-1.32%
S&P Developed Ex-US BMI	-0.82%	-2.69%	7.44%	4.11%
<b>S&amp;P Global 1200</b>				
S&P 500	0.88%	-0.29%	8.86%	6.16%
S&P/TOPIX 150	-1.18%	1.73%	10.34%	6.95%
S&P Latin America 40	-0.13%	2.52%	9.88%	2.85%
S&P Europe 350®	-0.63%	-4.25%	10.33%	9.86%
S&P/ASX All Australian 50	-2.01%	-3.27%	-0.31%	-3.94%
S&P Asia 50	-0.82%	-0.42%	2.23%	-2.69%
S&P/TSX 60	-1.08%	-4.77%	2.55%	-5.99%

S&P/TSX 60	Daily	MTD	YTD	12M
S&P/TOPIX 150 (JPY)	-0.33%	5.16%	16.21%	17.61%
S&P/CLX IPSA (CLP)	-0.41%	3.77%	6.81%	8.27%
S&P BSE SENSEX (INR)	0.16%	1.48%	2.14%	16.64%
S&P/NZX 50 Portfolio (NZD)	-0.17%	0.45%	3.41%	3.89%
S&P Europe 350 (EUR)	-0.32%	-1.43%	10.05%	9.17%
S&P/ASX 200 (AUD)	-1.03%	-1.89%	3.38%	4.42%
S&P/BMV IPC (MXN)	0.76%	-2.03%	11.96%	7.73%
S&P/TSX Composite (CAD)	-0.77%	-4.04%	3.24%	0.21%
S&P China 500 (CNY)	-0.83%	-4.13%	-3.27%	-1.92%
S&P/BVL Peru Select (PEN)	-0.93%	-4.43%	-4.22%	0.14%
S&P South Africa Composite (ZAR)	-1.60%	-9.36%	-8.53%	-6.28%

Environmental, Social & Governance	Daily	MTD	YTD	12M
S&P 500 ESG	1.04%	0.28%	10.51%	7.87%
S&P 500 ESG Elite	1.80%	0.32%	10.43%	7.96%
S&P 500 Net Zero 2050 Paris-Aligned ESG	1.50%	0.94%	11.51%	8.93%
S&P 500 Net Zero 2050 Climate Transition ESG	1.02%	0.27%	10.21%	7.31%
Dow Jones Sustainability World	0.18%	-0.65%	9.67%	6.68%
S&P Green Bond Select	-0.56%	-3.52%	1.59%	-7.78%
<b>Case-Shiller (as of Feb 2023)</b>				
S&P CoreLogic Case-Shiller US National	0.19%	6M	12M	
	0.19%	-3.45%	2.05%	

INDEX	Yield	Daily	MTD	YTD	12M
<b>U.S. Fixed Income</b>					
S&P U.S. Aggregate Bond	4.88%	-0.37%	-1.95%	1.54%	-2.80%
S&P U.S. Treasury Current 2-Year	4.59%	-0.29%	-0.75%	0.95%	-0.86%
S&P U.S. Treasury Current 10-Year	3.83%	-0.62%	-2.94%	1.83%	-5.77%
iBoxx USD Liquid Investment Grade	5.61%	-0.26%	-3.19%	1.86%	-3.43%
iBoxx USD Liquid High Yield	8.80%	0.02%	-1.63%	2.76%	0.94%
iBoxx USD Liquid Leveraged Loans	8.31%	-0.07%	-0.67%	3.76%	7.06%

Global Fixed Income	Yield	Daily	MTD	YTD	12M
iBoxx Global Gov. Australia (AUD)	3.74%	-0.34%	-2.01%	2.98%	0.25%
iBoxx ALBI (Asian LCL)	4.00%	-0.55%	-1.42%	1.80%	1.16%
iBoxx SGD	3.27%	-0.27%	-0.88%	1.37%	0.09%
iBoxx Global Government Japan	0.77%	-0.20%	-0.26%	2.36%	-1.59%
iBoxx USD Pan Asia ex-Japan	6.43%	-0.22%	-1.48%	2.03%	-0.44%
iBoxx GBP Overall	4.88%	-1.22%	-4.75%	-3.82%	-17.43%
iBoxx GBP Gilts	4.58%	-1.39%	-5.36%	-4.93%	-20.06%
iBoxx GBP Non Gilts	6.06%	-0.81%	-3.21%	-0.90%	-10.19%
iBoxx EUR Overall	3.51%	-0.19%	-0.96%	1.19%	-7.80%
iBoxx EUR Corporates	4.35%	-0.13%	-0.76%	1.63%	-4.34%
iBoxx EUR Liquid High Yield	4.05%	-0.15%	-0.86%	2.05%	-4.79%
iBoxx EUR Covered	3.49%	-0.21%	-0.59%	0.88%	-6.50%
iBoxx EUR Germany	2.56%	-0.24%	-1.11%	0.82%	-9.73%



Commodities and Other Real Assets	Daily	MTD	YTD	12M
<b>S&amp;P Real Assets</b>				
Dow Jones Commodity Index	-0.75%	-4.50%	-1.38%	-8.87%
S&P Real Assets Equity	-0.93%	-5.69%	-2.34%	-11.41%
S&P Real Assets Bond	-0.41%	-3.04%	1.59%	-4.14%
<b>S&amp;P GSCI</b>				
Crude Oil	-1.77%	-3.85%	-9.29%	-20.80%
Gold	-3.36%	-6.01%	-9.29%	-26.80%

Credit Spreads	Spread	Daily	MTD	YTD	12M
CDX Investment Grade	77.38	-2.10	1.73	-3.55	-5.38
CDX High Yield	485.35	-10.02	19.65	8.19	6.19
iTraxx Europe	82.98	-1.71	0.23	-10.07	-11.39
iTraxx Crossover	437.30	-7.94	3.21	-40.10	-27.13
iTraxx Sr Financial	94.91	-2.76	-3.18	-7.97	-9.83
iTraxx Sub Financial	176.46	-4.64	-10.68	-7.41	-23.76

Volatility	Level	Daily	MTD	YTD	12M
Cboe Volatility Index/ VIX®	19.14	-0.89	3.36	-2.53	-9.23
S&P/ASX 200 VIX	12.80	0.58	1.12	0.42	-3.41
S&P/JPX JGB VIX	4.30	0.08	1.33	-0.66	2.39
S&P/BMV IPC VIX	23.94	-0.38	1.79	-3.72	7.54

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information. Volatility and Credit Spread indices are shown as their net change in index points.

[\[P1\]](#) **Headline Indices**

**MOVERS AND SHAKERS**

[\[P3\]](#) **Equity Sectors**

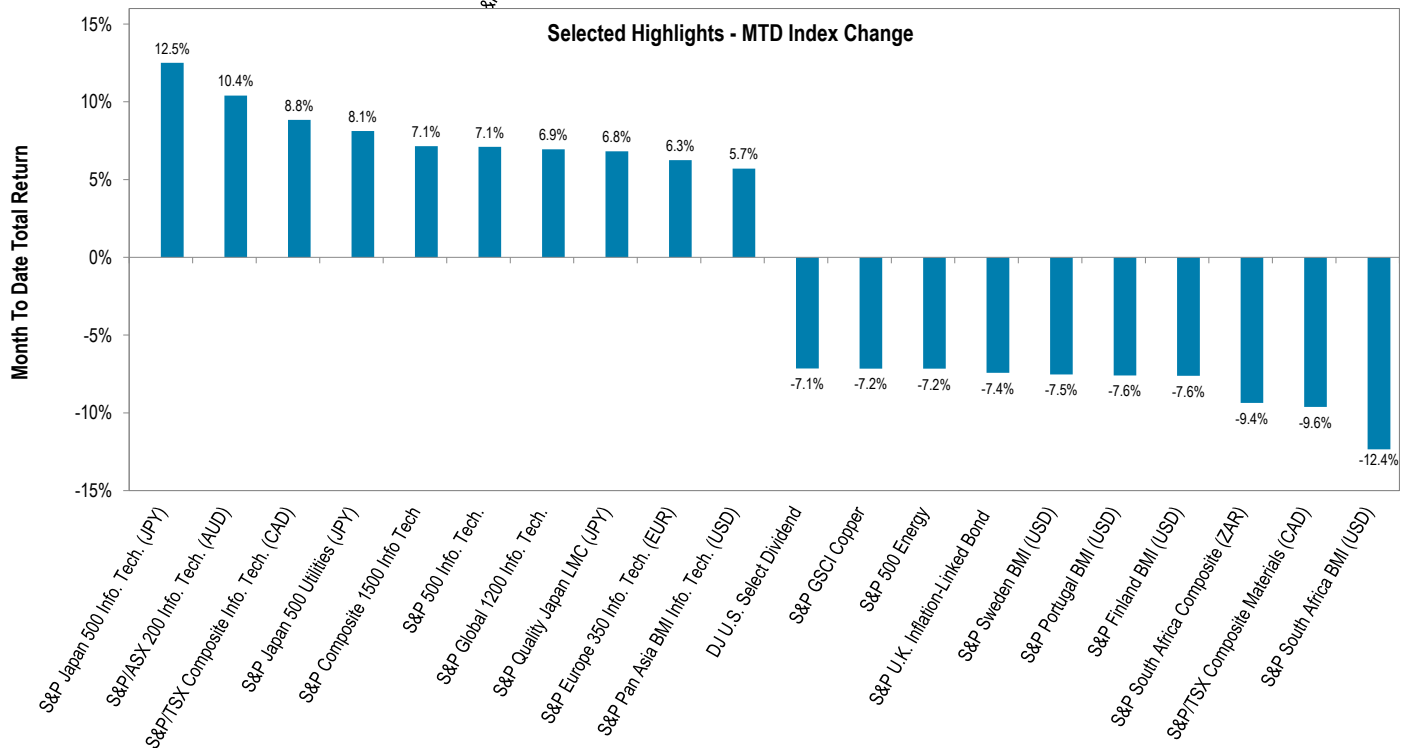
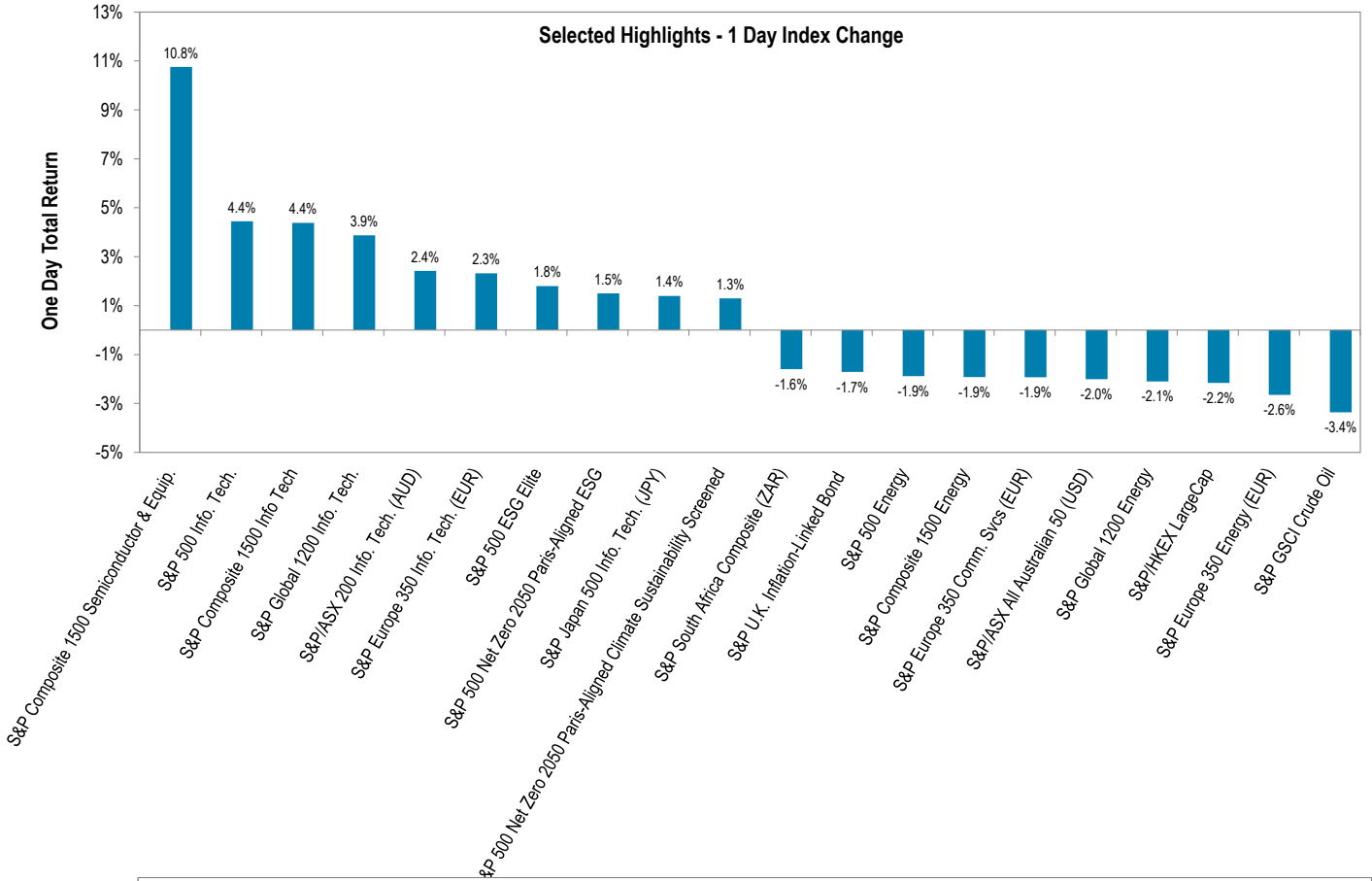
[\[P4\]](#) **Equity Factors**

[\[P5\]](#) **S&P Global BMI**

[\[P6\]](#) **U.S. Industries**

[\[P7\]](#) **Fixed Income**

[\[P8\]](#) **Commodities & Real Assets**



Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information. Volatility and Credit Spread indices are shown as their net change in index points.

[\[P1\]](#) **Headline Indices**

[\[P2\]](#) **Movers & Shakers**

**EQUITY SECTORS**

[\[P4\]](#) **Equity Factors**

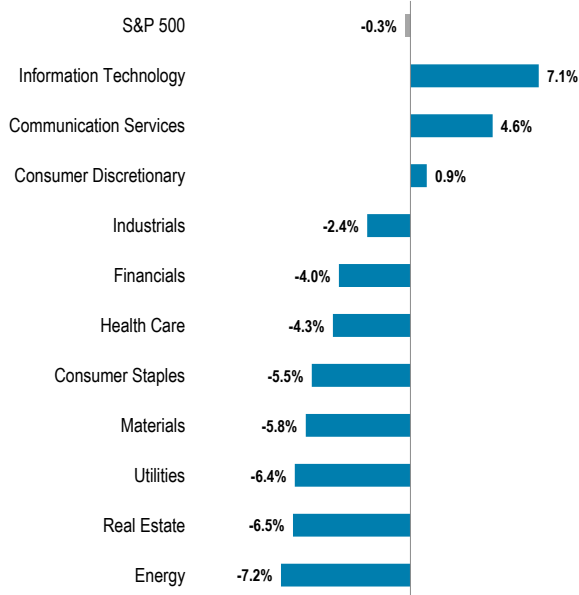
[\[P5\]](#) **S&P Global BMI**

[\[P6\]](#) **U.S. Sector & Industries**

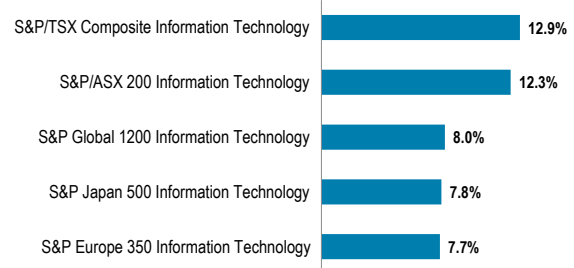
[\[P7\]](#) **Fixed Income**

[\[P8\]](#) **Commodities & Real Assets**

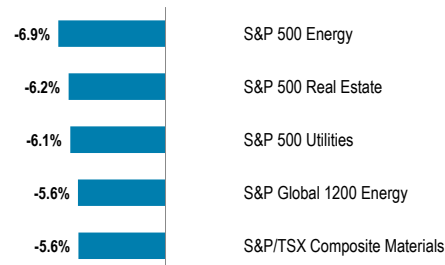
**S&P 500 Sectors - Total Return MTD**



**Top 5 Outperforming Sectors - Excess Return MTD**



**Top 5 Underperforming Sectors - Excess Return MTD**



INDEX	Daily	MTD	YTD	12M
<b>S&amp;P 500</b>	0.88%	-0.29%	8.86%	6.16%
Information Technology	4.45%	7.10%	31.06%	22.86%
Communication Services	0.43%	4.55%	30.74%	9.26%
Consumer Discretionary	-0.51%	0.90%	16.07%	6.04%
Industrials	0.31%	-2.39%	-0.20%	8.43%
Financials	0.04%	-3.96%	-6.42%	-4.75%
Health Care	-1.04%	-4.29%	-5.60%	-0.99%
Consumer Staples	-0.77%	-5.46%	-1.25%	2.88%
Materials	-0.36%	-5.80%	-1.89%	-7.32%
Utilities	-1.38%	-6.40%	-7.74%	-10.07%
Real Estate	0.29%	-6.50%	-3.75%	-16.11%
Energy	-1.88%	-7.16%	-8.57%	-3.18%
<b>S&amp;P Europe 350 (EUR)</b>	-0.32%	-1.43%	10.05%	9.17%
Information Technology	2.32%	6.25%	21.11%	16.70%
Health Care	-0.87%	-0.18%	9.81%	5.88%
Financials	0.05%	-0.33%	8.52%	11.16%
Industrials	0.24%	-0.96%	14.41%	16.79%
Consumer Discretionary	0.30%	-1.94%	18.99%	31.56%
Materials	-0.65%	-2.73%	-0.15%	-7.00%
Consumer Staples	-0.59%	-3.56%	6.96%	6.76%
Utilities	-1.48%	-3.64%	9.46%	0.04%
Energy	-2.65%	-5.08%	-1.91%	0.84%
Communication Services	-1.93%	-6.28%	11.62%	-5.06%
Real Estate	-1.23%	-6.78%	-7.26%	-34.02%
<b>S&amp;P Japan 500 (JPY)</b>	-0.31%	4.71%	15.49%	17.45%
Information Technology	1.39%	12.50%	28.86%	18.44%
Utilities	0.15%	8.12%	17.67%	12.90%
Industrials	-0.53%	5.13%	17.52%	19.19%
Consumer Discretionary	-0.27%	4.17%	19.44%	18.06%
Materials	0.29%	3.85%	19.71%	16.08%
Health Care	-0.74%	3.77%	9.13%	13.95%
Financials	-1.31%	3.66%	5.53%	26.98%
Energy	0.14%	1.91%	9.55%	2.46%
Real Estate	-0.47%	1.15%	8.79%	2.49%
Consumer Staples	-0.83%	0.43%	9.65%	25.12%
Communication Services	-0.81%	0.23%	6.66%	3.82%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P/ASX 200 (AUD)</b>	-1.03%	-1.89%	3.38%	4.42%
Information Technology	2.42%	10.40%	25.09%	23.13%
Energy	-0.60%	3.11%	3.81%	19.24%
Utilities	0.14%	0.50%	3.70%	7.84%
Health Care	0.33%	0.50%	7.97%	10.53%
Real Estate	-0.48%	-0.49%	4.74%	-1.05%
Industrials	-0.23%	-0.70%	10.61%	8.32%
Communication Services	-0.57%	-1.37%	11.80%	13.34%
Financials	-1.88%	-2.54%	-1.97%	-3.37%
Consumer Staples	-0.51%	-3.07%	6.13%	3.90%
Consumer Discretionary	-0.99%	-4.03%	9.85%	6.76%
Materials	-1.74%	-4.43%	0.26%	4.97%
<b>S&amp;P/TSX Composite (CAD)</b>	-0.77%	-4.04%	3.24%	0.21%
Information Technology	-0.13%	8.84%	39.77%	44.20%
Health Care	-1.24%	2.86%	9.66%	-26.21%
Industrials	0.39%	-1.98%	5.01%	19.11%
Utilities	-1.08%	-2.06%	7.06%	-9.46%
Consumer Discretionary	0.22%	-2.21%	3.74%	15.95%
Consumer Staples	-0.04%	-3.78%	5.12%	13.22%
Financials	-0.59%	-4.58%	0.15%	-4.13%
Real Estate	-0.17%	-5.27%	1.39%	-5.43%
Energy	-1.78%	-5.85%	-3.80%	-11.43%
Communication Services	-1.80%	-6.76%	2.55%	-5.03%
Materials	-1.65%	-9.62%	0.82%	-6.18%
<b>S&amp;P Global 1200</b>	0.28%	-1.07%	8.38%	5.73%
Information Technology	3.87%	6.95%	29.18%	20.33%
Communication Services	-0.21%	1.74%	22.26%	4.87%
Consumer Discretionary	-0.63%	-0.51%	13.54%	8.60%
Industrials	-0.03%	-2.03%	5.39%	10.72%
Financials	-0.37%	-3.54%	-1.99%	-0.83%
Health Care	-1.09%	-3.61%	-1.90%	0.88%
Consumer Staples	-0.84%	-5.42%	2.02%	5.04%
Materials	-0.98%	-5.68%	-0.54%	-5.83%
Utilities	-1.45%	-5.82%	-2.17%	-7.44%
Real Estate	-0.03%	-6.07%	-3.16%	-15.95%
Energy	-2.10%	-6.68%	-5.73%	-3.53%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information. Volatility and Credit Spread indices are shown as their net change in index points.

[\[P1\]](#) **Headline Indices**

[\[P2\]](#) **Movers & Shakers**

[\[P3\]](#) **Equity Sectors**

**EQUITY FACTORS**

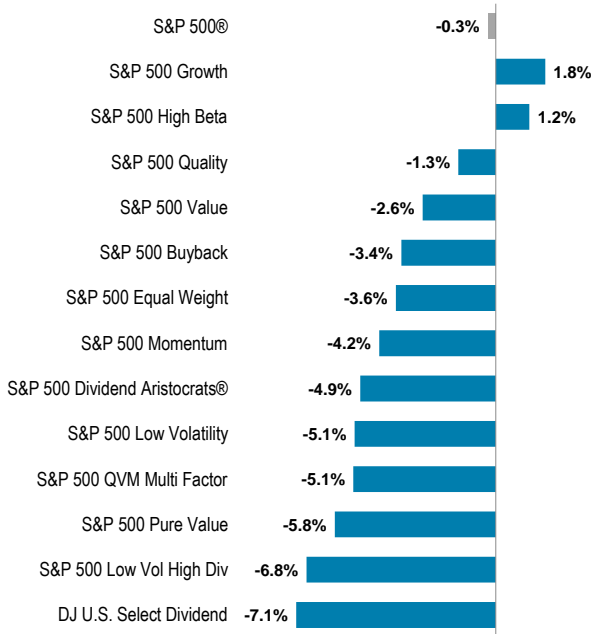
[\[P5\]](#) **S&P Global BMI**

[\[P6\]](#) **U.S. Industries**

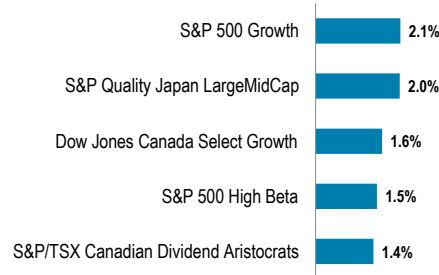
[\[P7\]](#) **Fixed Income**

[\[P8\]](#) **Commodities & Real Assets**

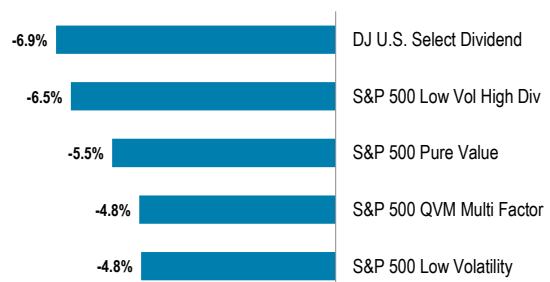
**U.S. Equity Factors - Total Return MTD**



**Top 5 Outperformers - Excess Return MTD**



**Top 5 Underperformers - Excess Return MTD**



INDEX	Daily	MTD	YTD	12M
<b>S&amp;P 500</b>	<b>0.88%</b>	<b>-0.29%</b>	<b>8.86%</b>	<b>6.16%</b>
S&P 500 Growth	1.57%	1.77%	13.17%	6.91%
S&P 500 High Beta	1.53%	1.20%	9.42%	7.77%
S&P 500 Quality	0.69%	-1.35%	8.40%	6.83%
S&P 500 Value	0.07%	-2.62%	4.17%	4.68%
S&P 500 Buyback	-0.22%	-3.38%	-0.47%	-0.32%
S&P 500 Equal Weight	-0.04%	-3.58%	-0.42%	-0.74%
S&P 500 Momentum	-0.94%	-4.18%	-4.47%	-0.33%
S&P 500 Pure Growth	-0.35%	-4.65%	-3.56%	-5.07%
S&P 500 Dividend Aristocrats®	-0.60%	-4.85%	-1.06%	0.77%
S&P 500 Low Volatility	-0.90%	-5.06%	-4.23%	-3.31%
S&P 500 QVM Multi Factor	-0.95%	-5.10%	-6.59%	-5.11%
S&P 500 Pure Value	-0.21%	-5.76%	-7.47%	-10.76%
S&P 500 Low Vol High Div	-0.96%	-6.78%	-8.90%	-13.77%
DJ U.S. Select Dividend	-1.03%	-7.15%	-8.56%	-11.02%
<b>S&amp;P Europe 350 (EUR)</b>	<b>-0.32%</b>	<b>-1.43%</b>	<b>10.05%</b>	<b>9.17%</b>
S&P Europe 350 Quality	0.09%	-0.59%	8.07%	8.21%
S&P Europe 350 Enhanced Value	-0.84%	-0.60%	9.20%	6.42%
S&P Europe 350 Momentum	-0.79%	-2.11%	6.25%	9.26%
S&P Euro HY Div. Aristocrats	-0.75%	-2.15%	10.86%	6.48%
S&P Europe 350 Buyback	-0.43%	-2.29%	7.73%	3.96%
S&P Europe 350 Equal Weight	-0.44%	-2.35%	8.34%	3.91%
S&P Europe 350 RC 15%	-0.47%	-2.39%	6.06%	2.28%
S&P Europe 350 Low Volatility	-0.83%	-2.94%	10.02%	1.88%
DJ Brookfield EU Infrastructure	-1.11%	-3.88%	11.88%	-0.99%
S&P Europe Div. Opps	-0.77%	-3.92%	4.24%	-5.73%
<b>S&amp;P/TSX Composite (CAD)</b>	<b>-0.77%</b>	<b>-4.04%</b>	<b>8.04%</b>	<b>0.21%</b>
Dow Jones Canada Select Growth	-0.15%	-2.38%	8.04%	9.04%
S&P/TSX Canadian Dividend Aristocrats	-0.38%	-2.64%	3.28%	-0.93%
S&P/TSX Composite Low Volatility	-0.41%	-3.45%	1.97%	-5.99%
S&P/TSX Composite Equal Weight	-0.80%	-3.62%	3.38%	1.28%
S&P/TSX 60 Equal Weight	-0.64%	-4.01%	6.71%	5.15%
S&P/TSX Capped Composite	-0.77%	-4.04%	3.24%	0.21%
S&P/TSX Composite Enhanced Value	-0.94%	-4.69%	4.01%	1.97%
S&P/TSX Composite Momentum	-0.84%	-4.78%	-2.27%	-7.21%
S&P/TSX Composite High Dividend	-1.04%	-4.79%	2.20%	-6.82%
Dow Jones Canada Select Value	-1.10%	-5.78%	-0.22%	-6.47%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P/ASX 200 (AUD)</b>	<b>-1.03%</b>	<b>-1.89%</b>	<b>3.38%</b>	<b>4.42%</b>
S&P/ASX 200 Low Volatility	-0.60%	-1.00%	2.15%	-0.72%
S&P/ASX 200 Quality	-0.42%	-1.11%	5.91%	3.36%
S&P/ASX 200 Enhanced Value	-0.35%	-1.31%	3.42%	0.77%
S&P/ASX 200 Value	-0.87%	-1.64%	5.43%	5.98%
S&P/ASX 200 Momentum	-1.44%	-1.65%	-1.06%	-0.26%
S&P/ASX 200 Equal Weight	-0.65%	-1.65%	4.50%	4.38%
S&P/ASX 200 Growth	-1.19%	-2.13%	1.53%	3.07%
S&P Low Beta Australia	-1.01%	-2.20%	1.43%	3.55%
S&P/ASX Dividend Opportunities	-0.99%	-2.99%	3.55%	6.13%
S&P/ASX 300 Shareholder Yield	-1.81%	-3.44%	-1.23%	-6.43%
<b>S&amp;P Japan 500 (JPY)</b>	<b>-0.31%</b>	<b>4.71%</b>	<b>15.49%</b>	<b>17.45%</b>
S&P Quality Japan LargeMidCap	-0.05%	6.81%	15.09%	13.67%
S&P Intrinsic Value Japan	-0.35%	3.76%	13.98%	19.89%
S&P/JPX Dividend Aristocrats	-0.17%	3.69%	13.77%	24.66%
S&P GIVI® Japan	-0.53%	3.34%	12.52%	20.20%
S&P Japan 500 Equal Weight	-0.26%	3.27%	13.35%	19.64%
S&P Low Beta Japan	-0.63%	3.20%	13.26%	17.70%
S&P Enh. Value Japan LargeMidCap	-0.52%	2.52%	15.58%	26.46%
S&P Japan 500 Low Volatility	-0.40%	2.44%	12.03%	18.34%
S&P Momentum Japan LargeMidCap	-1.05%	2.39%	10.93%	14.50%
<b>S&amp;P Pan Asia BMI (USD)</b>	<b>-0.88%</b>	<b>-0.65%</b>	<b>3.16%</b>	<b>0.68%</b>
S&P Pan Asia Quality LargeMidCap	-0.34%	0.80%	6.00%	1.26%
S&P Pan Asia Growth	-0.71%	-0.29%	3.12%	-1.07%
S&P Pan Asia Enhanced Value LargeMidCap	-1.25%	-0.60%	7.50%	5.44%
S&P Pan Asia Intrinsic Value Weighted	-1.07%	-0.63%	4.19%	2.92%
S&P Pan Asia Low Beta	-0.94%	-0.70%	3.61%	1.67%
S&P Pan Asia GIVI	-1.11%	-0.85%	3.90%	2.76%
S&P Pan Asia Value	-1.06%	-1.01%	3.19%	2.45%
S&P Pan Asia Momentum LargeMidCap	-1.31%	-1.11%	0.61%	0.10%
S&P Pan Asia Dividend Aristocrats®	-0.23%	-1.28%	3.32%	-1.39%
S&P Pan Asia Low Volatility	-0.75%	-1.72%	2.00%	-0.69%
S&P Pan Asia Ethical Select Div. Opps	-1.48%	-3.40%	2.59%	-3.86%
<b>S&amp;P Global LargeMidCap</b>	<b>0.17%</b>	<b>-1.01%</b>	<b>7.94%</b>	<b>4.89%</b>
S&P Global LargeMidCap Growth	0.93%	1.06%	14.92%	11.12%
S&P Global LargeMidCap Value	-0.73%	-3.39%	0.61%	-1.54%
S&P Global 1200 Low Vol High Div.	-1.13%	-4.40%	4.78%	-2.44%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information. Volatility and Credit Spread indices are shown as their net change in index points.

[P1] **Headline Indices**

[P2] **Movers & Shakers**

[P3] **Equity Sectors**

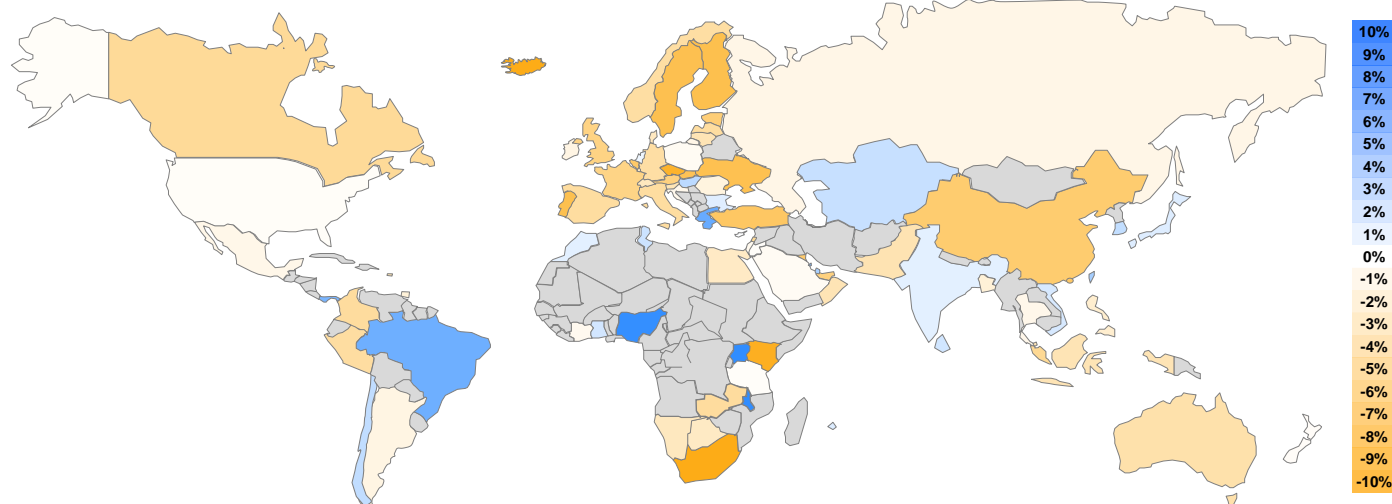
[P4] **Equity Factors**

**S&P GLOBAL BMI**

[P6] **U.S. Industries**

[P7] **Fixed Income**

[P8] **Commodities & Real Assets**



INDEX	Daily	MTD	YTD	12M
<b>S&amp;P Developed BMI</b>	<b>0.15%</b>	<b>-1.15%</b>	<b>7.82%</b>	<b>4.80%</b>
Korea	-1.13%	2.94%	11.64%	-4.73%
Japan	-0.86%	1.57%	8.10%	6.64%
Netherlands	1.04%	0.80%	15.70%	17.53%
United States	0.68%	-0.30%	8.01%	5.16%
New Zealand	-0.58%	-0.30%	6.12%	5.80%
Israel	-0.56%	-0.72%	-4.48%	-12.49%
Ireland	-0.21%	-1.18%	19.92%	14.90%
Luxembourg	0.40%	-2.37%	2.50%	-12.70%
Denmark	-0.24%	-2.72%	13.06%	26.29%
Switzerland	-0.48%	-2.79%	11.30%	8.29%
Singapore	-0.65%	-3.25%	1.68%	4.47%
Australia	-1.53%	-3.61%	-1.34%	-5.29%
Germany	-0.65%	-3.92%	13.08%	8.52%
Norway	-0.83%	-3.95%	-7.87%	-15.08%
Spain	-0.86%	-4.08%	12.90%	8.03%
Italy	-0.68%	-4.11%	14.98%	13.69%
Canada	-1.06%	-4.46%	2.49%	-5.48%
France	-0.65%	-5.21%	13.56%	16.56%
United Kingdom	-1.00%	-5.30%	5.44%	1.22%
Austria	-1.33%	-5.50%	3.60%	-1.44%
Belgium	-0.97%	-6.53%	0.63%	-4.75%
Hong Kong	-1.25%	-6.61%	-8.38%	-5.51%
Sweden	-1.23%	-7.53%	6.70%	-0.79%
Portugal	-1.72%	-7.59%	2.47%	0.29%
Finland	-1.43%	-7.61%	-2.97%	-3.12%
<b>S&amp;P Emerging BMI</b>	<b>-0.63%</b>	<b>-1.59%</b>	<b>0.75%</b>	<b>-1.32%</b>
Greece	0.33%	7.36%	27.87%	31.72%
Brazil	0.36%	7.03%	8.60%	-3.07%
Taiwan	0.85%	4.29%	15.38%	2.22%
Qatar	-0.56%	4.14%	1.70%	-15.92%
Hungary	1.67%	3.24%	17.73%	20.80%
Chile	-0.52%	3.00%	8.90%	5.33%
India	0.15%	1.36%	0.34%	6.90%
Saudi Arabia	-0.55%	-0.49%	7.69%	-8.48%
Poland	-1.03%	-0.51%	14.32%	16.21%
Thailand	-0.23%	-0.91%	-7.54%	-3.11%
Mexico	0.62%	-0.94%	21.91%	20.70%
Philippines	-1.40%	-2.06%	1.25%	-5.29%
Egypt	-0.30%	-2.48%	-4.13%	5.31%
Indonesia	-1.02%	-3.21%	6.59%	-1.75%
Pakistan	-0.57%	-3.33%	-16.64%	-24.88%
Peru	-0.53%	-4.06%	3.25%	2.24%
Colombia	-1.30%	-4.18%	-5.67%	-29.03%
Malaysia	-1.24%	-4.60%	-7.08%	-7.46%
United Arab Emirates	-0.99%	-5.52%	-2.67%	-7.98%

INDEX	Daily	MTD	YTD	12M
China	-1.93%	-6.20%	-6.48%	-5.55%
Kuwait	0.13%	-6.34%	-6.87%	-9.19%
Turkey	-0.20%	-6.73%	-22.77%	53.27%
Czech Republic	1.27%	-9.12%	29.61%	9.49%
South Africa	-2.83%	-12.35%	-13.18%	-14.13%
<b>S&amp;P Frontier BMI</b>	<b>-0.83%</b>	<b>-0.36%</b>	<b>13.30%</b>	<b>8.00%</b>
Nigeria	-0.23%	9.82%	19.31%	2.47%
Bahrain	-0.04%	6.63%	18.69%	22.64%
Panama	1.49%	6.49%	15.31%	23.12%
Kazakhstan	-0.27%	2.71%	19.55%	36.94%
Tunisia	0.76%	2.46%	7.48%	14.74%
Sri Lanka	-1.05%	2.20%	26.28%	26.25%
Ghana	-1.78%	2.16%	-7.37%	-32.77%
Vietnam	0.27%	1.93%	5.99%	-23.76%
Mauritius	-0.33%	1.71%	-6.57%	-11.66%
Bulgaria	-0.06%	1.50%	7.52%	6.97%
Morocco	-0.81%	1.36%	3.39%	-12.28%
Cyprus	-0.31%	0.11%	28.83%	66.67%
Jordan	0.18%	-0.26%	1.73%	0.72%
Cote d'Ivoire	-0.04%	-0.68%	0.80%	2.13%
Croatia	-0.29%	-0.82%	13.95%	11.29%
Argentina	-2.42%	-1.21%	41.08%	65.89%
Romania	-0.78%	-1.37%	6.53%	4.58%
Trinidad and Tobago	0.44%	-1.62%	-4.42%	-6.41%
Bangladesh	-1.22%	-1.71%	-4.10%	-18.25%
Botswana	-1.07%	-2.54%	-0.79%	0.87%
Namibia	-2.32%	-2.78%	16.40%	23.01%
Slovenia	0.25%	-3.19%	18.72%	20.20%
Oman	-1.11%	-3.20%	0.10%	13.96%
Lithuania	-0.58%	-3.21%	10.29%	16.68%
Jamaica	-0.10%	-3.27%	-8.75%	-20.29%
Latvia	-0.54%	-4.08%	0.18%	-3.56%
Zambia	0.00%	-4.16%	8.90%	19.93%
Estonia	-0.95%	-5.86%	4.53%	0.05%
Slovakia	-0.32%	-7.32%	-3.68%	-15.19%
Kenya	0.11%	-9.59%	-27.11%	-27.03%
Iceland	-0.27%	-12.72%	-3.73%	-12.95%
<b>Additional Countries</b>				
Malawi	0.22%	19.14%	73.16%	113.91%
Uganda	0.08%	18.35%	32.04%	35.28%
Rwanda	-1.59%	-0.12%	-2.83%	1.13%
Tanzania	0.06%	-0.27%	9.61%	6.41%
Palestine	0.43%	-0.30%	7.12%	10.12%
Russia	-0.14%	-1.02%	4.37%	-19.08%
Lebanon	0.00%	-4.38%	34.94%	33.80%
Ukraine	-0.69%	-7.50%	-20.67%	-33.84%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information. Volatility and Credit Spread indices are shown as their net change in index points.

[P1] [Headline Indices](#)

[P2] [Movers & Shakers](#)

[P3] [Equity Sectors](#)

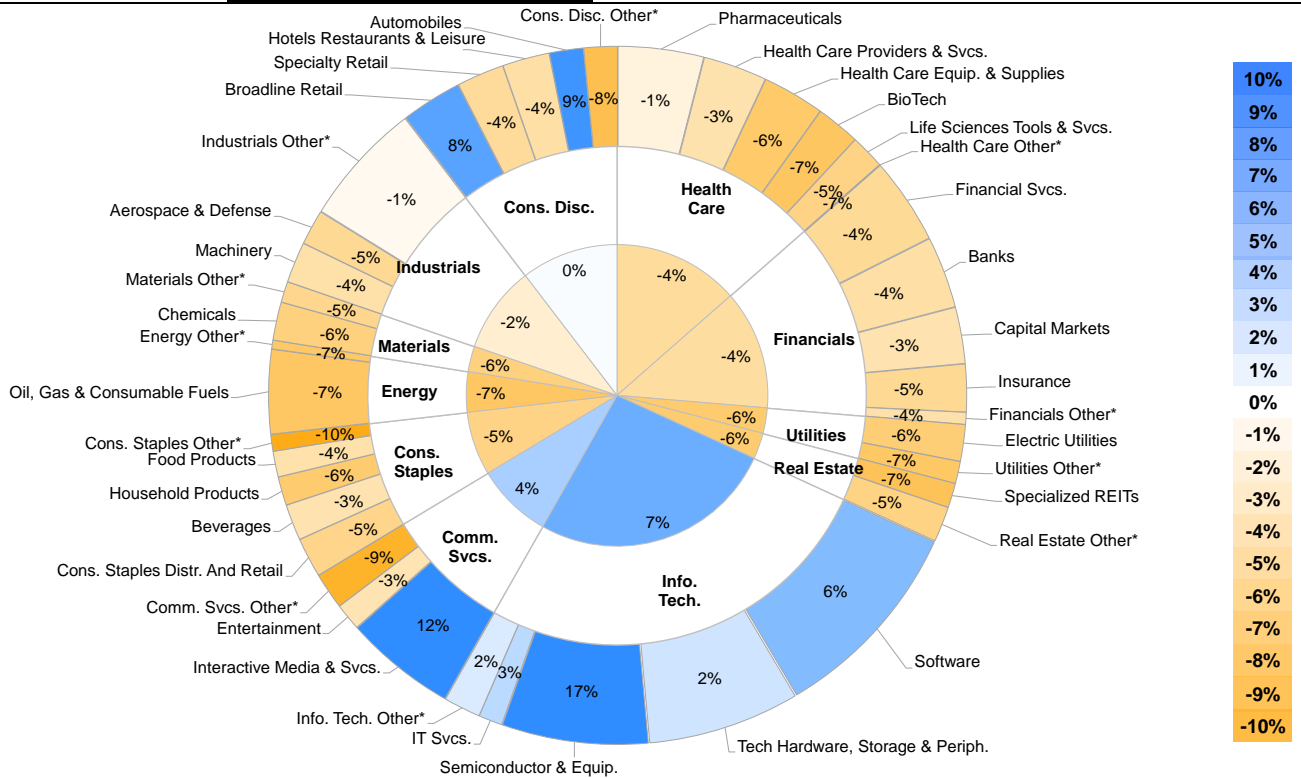
[P4] [Equity Factors](#)

[P5] [S&P Global BMI](#)

**U.S. INDUSTRIES**

[P7] [Fixed Income](#)

[P8] [Commodities & Real Assets](#)



INDEX	Weight	Daily	MTD	YTD	12M
<b>S&amp;P Composite 1500</b>	<b>100.0%</b>	<b>0.80%</b>	<b>-0.44%</b>	<b>8.10%</b>	<b>5.65%</b>
<b>Energy</b>	<b>4.3%</b>	<b>-1.9%</b>	<b>-6.7%</b>	<b>-8.7%</b>	<b>-4.1%</b>
Energy Equip. & Svcs.	0.4%	-2.36%	-6.60%	-15.86%	-10.82%
Oil, Gas & Consumable Fuels	3.9%	-1.88%	-6.72%	-7.96%	-3.39%
<b>Real Estate</b>	<b>2.8%</b>	<b>0.04%</b>	<b>-6.18%</b>	<b>-4.30%</b>	<b>-16.93%</b>
Real Estate Mgmt. & Develop.	0.1%	0.48%	-2.38%	-6.21%	-13.85%
Equity REITs	2.7%	0.03%	-6.32%	-4.35%	-16.97%
<b>Financials</b>	<b>12.8%</b>	<b>0.00%</b>	<b>-4.08%</b>	<b>-7.21%</b>	<b>-5.41%</b>
Cons. Finance	0.5%	0.27%	-3.16%	3.18%	-7.43%
Capital Markets	2.6%	1.00%	-3.45%	-5.32%	1.73%
Banks	3.3%	-0.13%	-3.78%	-14.71%	-17.41%
Financial Svcs.	4.0%	-0.27%	-4.49%	-0.29%	-0.27%
Insurance	2.2%	-0.49%	-4.62%	-5.57%	3.51%
Mortgage REITs	0.1%	-2.28%	-7.67%	-9.66%	-22.39%
<b>Information Technology</b>	<b>26.4%</b>	<b>4.4%</b>	<b>7.1%</b>	<b>30.3%</b>	<b>22.4%</b>
Semiconductor & Equip.	6.8%	10.76%	16.96%	50.33%	35.34%
Software	9.6%	3.73%	5.97%	32.43%	23.41%
IT Svcs.	1.1%	1.26%	3.28%	8.29%	6.98%
Tech Hardware, Storage & Periph.	7.1%	0.79%	2.35%	32.82%	22.28%
Communications Equip.	0.9%	2.07%	2.03%	5.71%	16.86%
Electronic Equip., Instr. & Comp.	0.8%	1.31%	1.49%	3.87%	4.68%
<b>Consumer Discretionary</b>	<b>10.4%</b>	<b>-0.51%</b>	<b>0.28%</b>	<b>14.68%</b>	<b>6.12%</b>
Automobiles	1.6%	0.80%	9.32%	37.84%	-14.16%
Broadline Retail	2.8%	-1.50%	8.11%	11.96%	17.73%
Household Durables	0.5%	0.59%	-3.26%	18.48%	21.92%
Hotels Restaurants & Leisure	2.2%	-0.02%	-3.83%	13.70%	22.07%
Leisure Products	0.1%	-0.66%	-4.28%	0.55%	-13.20%
Specialty Retail	2.2%	-0.91%	-4.36%	-3.75%	9.08%
Auto Comp.	0.2%	-0.17%	-5.98%	2.90%	3.09%
Distributors	0.1%	-0.47%	-6.14%	-1.39%	6.24%
Diversified Cons. Svcs.	0.1%	-0.79%	-6.83%	-1.96%	2.26%
Textiles, Apparel & Luxury Goods	0.5%	-0.38%	-12.98%	-6.71%	1.11%
<b>Consumer Staples</b>	<b>6.8%</b>	<b>-0.71%</b>	<b>-5.25%</b>	<b>-0.88%</b>	<b>3.38%</b>
Beverages	1.7%	-0.66%	-3.43%	0.03%	4.75%
Food Products	1.2%	-0.32%	-3.63%	-0.01%	6.62%
Cons. Staples Dist. & Retail	1.8%	-1.17%	-5.03%	1.57%	7.99%
Household Products	1.3%	-0.57%	-6.22%	-0.87%	3.55%
Tobacco	0.6%	-1.31%	-8.03%	-5.93%	-11.07%
Personal Products	0.2%	1.94%	-16.90%	-10.88%	-2.32%

INDEX	Weight	Daily	MTD	YTD	12M
<b>Health Care</b>	<b>13.5%</b>	<b>-1.04%</b>	<b>-4.27%</b>	<b>-5.36%</b>	<b>-1.13%</b>
Pharmaceuticals	4.0%	-1.10%	-1.45%	-4.99%	-1.45%
Health Care Providers & Svcs.	3.0%	-0.91%	-3.49%	-10.03%	-3.94%
Life Sciences Tools & Svcs.	1.6%	0.36%	-5.25%	-7.84%	-5.37%
Health Care Equip. & Supplies	2.9%	-1.37%	-6.41%	5.18%	2.77%
BioTech	2.0%	-1.72%	-6.82%	-9.77%	2.11%
Health Care Tech	0.0%	-0.99%	-7.00%	-19.04%	-24.21%
<b>Industrials</b>	<b>9.3%</b>	<b>0.37%</b>	<b>-2.04%</b>	<b>1.04%</b>	<b>9.46%</b>
Marine Transportation	0.0%	0.64%	2.65%	13.70%	-1.54%
Passenger Airlines	0.2%	2.05%	2.63%	7.14%	-12.58%
Electrical Equip.	0.6%	2.79%	2.14%	3.21%	15.48%
Commercial Svcs. & Supplies	0.6%	-0.29%	0.84%	8.80%	15.47%
Ground Transportation	0.9%	0.96%	-0.02%	-2.14%	-0.52%
Building Products	0.6%	0.53%	-0.58%	7.66%	16.32%
Construction & Engineering	0.2%	2.26%	-0.64%	6.98%	29.33%
Industrial Conglomerates	0.8%	0.31%	-1.95%	5.93%	11.41%
Professional Svcs.	1.0%	-0.94%	-2.29%	-2.14%	0.08%
Trading Companies & Distributors	0.3%	0.98%	-2.41%	11.79%	21.70%
Air Freight & Logistics	0.6%	1.51%	-2.50%	8.15%	5.29%
Machinery	1.9%	0.39%	-3.69%	-2.75%	10.83%
Aerospace & Defense	1.6%	-0.83%	-4.61%	-5.21%	9.59%
<b>Materials</b>	<b>2.7%</b>	<b>-0.40%</b>	<b>-5.51%</b>	<b>-1.67%</b>	<b>-6.59%</b>
Construction Materials	0.2%	0.88%	10.96%	16.01%	23.95%
Paper & Forest Products	0.0%	0.64%	-4.09%	-5.73%	-13.44%
Containers & Packaging	0.3%	-0.71%	-5.54%	-6.36%	-16.71%
Chemicals	1.8%	-0.62%	-5.58%	-1.19%	-5.18%
Metals & Mining	0.5%	0.09%	-9.17%	-4.78%	-11.50%
<b>Communication Services</b>	<b>8.2%</b>	<b>0.40%</b>	<b>4.20%</b>	<b>29.85%</b>	<b>8.68%</b>
Interactive Media & Svcs.	5.2%	1.92%	11.68%	53.80%	22.70%
Entertainment	1.3%	-1.25%	-3.29%	10.49%	7.70%
Wireless Telecomm. Svcs.	0.2%	-3.00%	-5.87%	-3.19%	1.15%
Media	0.8%	-2.03%	-7.28%	5.86%	-14.01%
Diversified Telecomm. Svcs.	0.7%	-3.65%	-12.23%	-12.25%	-27.16%
<b>Utilities</b>	<b>2.7%</b>	<b>-1.36%</b>	<b>-6.23%</b>	<b>-7.73%</b>	<b>-10.06%</b>
Water Utilities	0.1%	-0.75%	-3.08%	-7.65%	-2.19%
Gas Utilities	0.1%	-0.99%	-3.53%	-5.24%	-12.54%
Electric Utilities	1.7%	-1.43%	-5.92%	-7.70%	-7.24%
Multi Utilities	0.7%	-1.35%	-7.45%	-6.97%	-16.84%
Indep. Power and Renewables	0.0%	-1.51%	-12.65%	-24.68%	-1.37%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information. Segments within sectors are sorted by the market cap of the industries. Marketcap of "Other" segments are a sum of the industries, whilst performance is a weighted average of the market cap and performance of industries with an index weight of less than 1%. Sector and Industry breakdowns are based on GICS® definitions. Please see GICS methodology for more information. Charts are provided for illustrative purposes. Past performance is no guarantee of future results.

[P1] Headline Indices

[P2] Movers & Shakers

[P3] Equity Sectors

[P4] Equity Factors

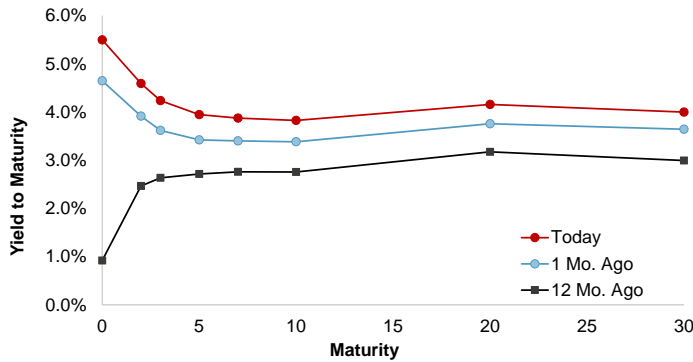
[P5] S&P Global BMI

[P6] U.S. Industries

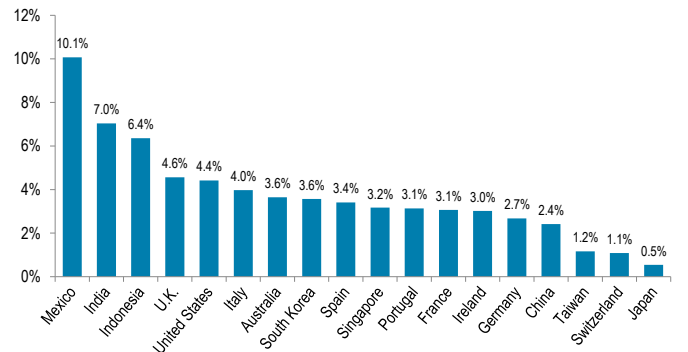
**FIXED INCOME**

[P8] Commodities & Real Assets

**U.S. Treasury Yield Curve**



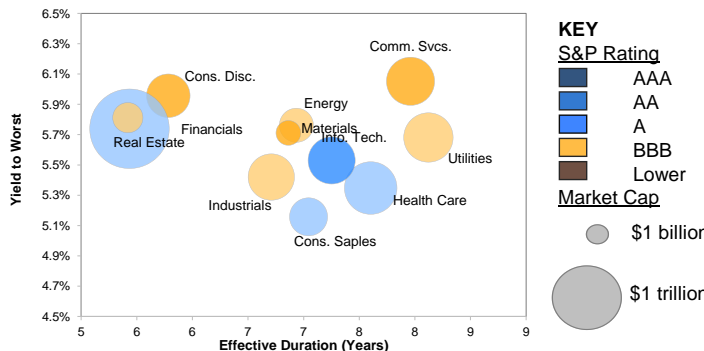
**Yield to Worst - Selected S&P Sovereign Bond Indices**



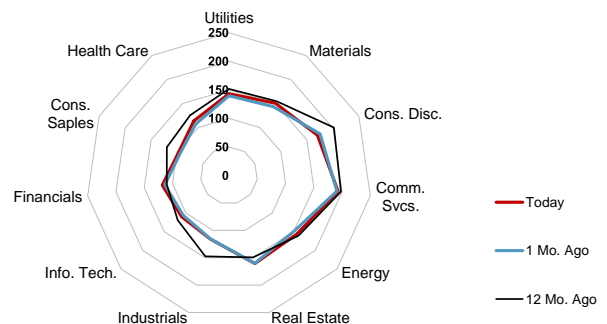
	Yield	Daily	MTD	YTD	12M
<b>United States</b>					
S&P U.S. TIPS	1.96%	-0.42%	-1.54%	2.00%	-3.63%
S&P U.S. Treasury Bill	5.50%	0.02%	0.27%	1.73%	3.05%
iBoxx USD Treasuries	4.13%	-0.41%	-2.29%	1.52%	-4.04%
S&P U.S. Aggregate	4.88%	-0.37%	-1.95%	1.54%	-2.80%
S&P U.S. MBS	4.66%	-0.53%	-2.00%	0.78%	-4.15%
iBoxx USD Liquid Investment Grade	5.61%	-0.26%	-3.19%	1.86%	-3.43%
iBoxx USD Liquid High Yield	8.80%	0.02%	-1.63%	2.76%	0.94%
S&P U.S. Preferred Stock	6.96%	-0.17%	-3.62%	2.54%	-3.39%
S&P 500 Bond	5.66%	-0.24%	-2.52%	1.66%	-2.25%
S&P National AMT-Free Muni	3.68%	0.02%	-1.36%	1.20%	1.09%
iBoxx USD Liquid Leveraged Loans	8.31%	-0.07%	-0.67%	3.76%	7.06%
<b>iBoxx USD Corporates</b>	<b>5.68%</b>	<b>-0.25%</b>	<b>-2.40%</b>	<b>1.90%</b>	<b>-2.21%</b>
iBoxx USD Financials	5.82%	-0.24%	-1.91%	1.56%	-1.99%
iBoxx USD Financial Services	5.63%	-0.26%	-2.06%	1.21%	-1.79%
iBoxx USD Real Estate	5.90%	-0.34%	-2.22%	1.01%	-2.72%
iBoxx USD Consumer Goods	5.49%	-0.28%	-2.54%	2.35%	-1.15%
iBoxx USD Technology	5.36%	-0.26%	-2.59%	2.06%	-2.30%
iBoxx USD Industrials	5.41%	-0.24%	-2.93%	1.86%	-2.54%
iBoxx USD Basic Materials	5.89%	-0.23%	-2.95%	1.70%	-2.82%
iBoxx USD Consumer Services	5.60%	-0.24%	-3.06%	1.67%	-3.74%
iBoxx USD Health Care	5.38%	-0.26%	-3.13%	1.51%	-3.57%
iBoxx USD Oil & Gas	5.84%	-0.27%	-3.22%	1.68%	-2.50%
iBoxx USD Telecommunications	5.73%	-0.26%	-3.23%	2.26%	-4.61%
iBoxx USD Utilities	5.61%	-0.20%	-3.77%	1.06%	-3.75%
<b>Canada</b>					
S&P Canada Aggregate	4.36%	-0.17%	-2.55%	1.27%	-0.61%
S&P Canada Sovereign	3.85%	-0.22%	-2.47%	0.85%	-1.08%
S&P Canada IG Corporate	5.30%	-0.18%	-2.08%	1.73%	1.02%
S&P Canada Provincial & Municipal	4.22%	-0.13%	-2.81%	1.30%	-1.05%
S&P/TSX Preferred Share	6.39%	-1.11%	-4.40%	-1.97%	-13.08%
<b>Australia &amp; New Zealand</b>					
S&P/ASX Australian Government 0+	3.65%	-0.36%	-2.19%	3.20%	0.11%
S&P/ASX Corporate 0+	5.06%	-0.15%	-0.82%	3.29%	2.45%
S&P/NZX NZ Government Bond	4.53%	-0.16%	-1.37%	2.23%	-1.05%

	Yield	Daily	MTD	YTD	12M
<b>Europe</b>					
iBoxx EUR Overall	3.51%	-0.19%	-0.96%	1.19%	-7.80%
iBoxx EUR Corporates	4.35%	-0.13%	-0.76%	1.63%	-4.34%
iBoxx EUR Liquid High Yield	4.05%	-0.15%	-0.86%	2.05%	-4.79%
S&P Eurozone Sov Inf.-Linked	0.73%	-0.18%	-0.31%	2.37%	-3.84%
iBoxx EUR Eurozone	3.33%	-0.20%	-1.09%	1.20%	-8.84%
iBoxx EUR Germany	2.56%	-0.24%	-1.11%	0.82%	-9.73%
iBoxx EUR Italy	4.30%	-0.14%	-0.88%	2.43%	-6.02%
iBoxx GBP Overall	4.88%	-1.22%	-4.75%	-3.82%	-17.43%
iBoxx GBP Non Gilts	6.06%	-0.81%	-3.21%	-0.90%	-10.19%
iBoxx GBP Gilts	4.58%	-1.39%	-5.36%	-4.93%	-20.06%
S&P U.K. Inflation-Linked Gilt	1.09%	-1.71%	-7.43%	-6.75%	-28.02%
<b>Pan Asia</b>					
iBoxx ALBI (Asian LCL)	4.00%	-0.55%	-1.42%	1.80%	1.16%
Indonesia	6.65%	0.08%	1.48%	5.31%	11.92%
Philippines	4.74%	0.13%	1.40%	5.75%	6.25%
India	7.21%	-0.01%	1.26%	5.05%	9.91%
China Onshore	2.83%	0.01%	0.67%	1.92%	3.71%
China Offshore	3.25%	0.03%	0.37%	2.21%	3.62%
Taiwan	1.26%	0.00%	0.13%	1.37%	2.10%
Malaysia	4.00%	-0.13%	-0.06%	3.96%	7.54%
Thailand	2.98%	-0.27%	-0.59%	2.53%	7.30%
Hong Kong	4.51%	-0.25%	-0.76%	2.88%	-0.40%
Singapore	3.16%	-0.31%	-1.13%	1.65%	0.39%
South Korea	3.63%	-0.68%	-1.74%	2.40%	-0.62%
<b>Latin America</b>					
S&P Colombia Sovereign	11.12%	-0.22%	2.87%	12.62%	11.22%
S&P Brazil Sovereign	11.43%	0.14%	2.58%	8.44%	15.95%
S&P Peru Sovereign	7.03%	0.39%	1.51%	7.08%	10.94%
S&P Chile Sovereign	6.30%	0.04%	0.63%	0.76%	11.34%
S&P/BMV Mexico Sovereign	10.08%	-0.12%	0.15%	3.44%	7.32%
<b>ESG Bonds</b>					
iBoxx EUR Green Bonds Select	3.76%	-0.21%	-1.06%	1.41%	-9.27%
S&P Green Bond Select (USD)	4.40%	-0.56%	-3.52%	1.59%	-7.78%
S&P ESG Europe Dev Sov (EUR)	3.25%	-0.32%	-1.40%	0.54%	-10.04%

**S&P 500 Bond Sectors - Selected Statistics**



**S&P 500 Bond Sector Option-Adjusted Spreads (OAS)**



Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in local currency unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information

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[P2] [Movers & Shakers](#)

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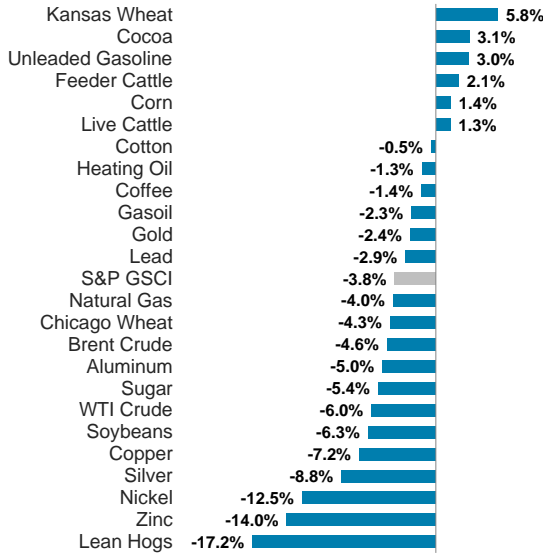
[P5] [S&P Global BMI](#)

[P6] [U.S. Industries](#)

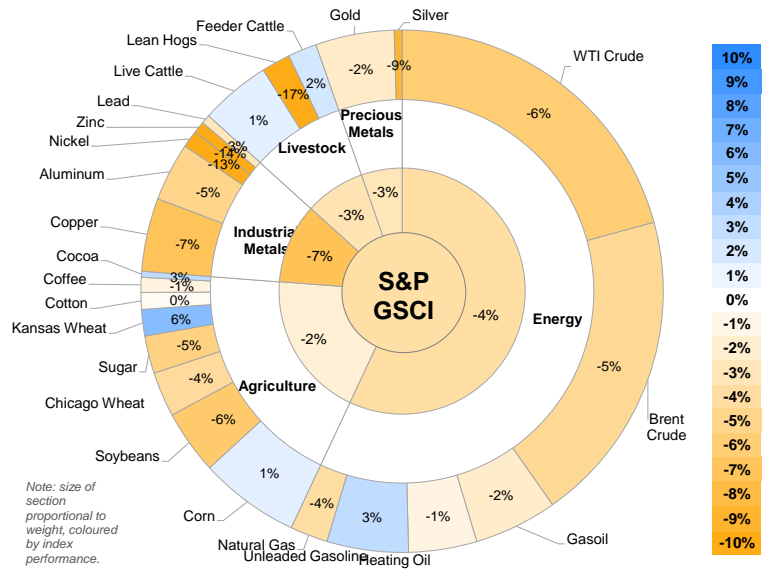
[P7] [Fixed Income](#)

**COMMODITIES & REAL ASSETS**

**S&P GSCI Constituents - Total Return MTD**



**S&P GSCI Constituents - Index Weights & MTD Performance**



INDEX	Daily	MTD	YTD	12M
<b>Headline Commodities</b>				
S&P GSCI	-1.77%	-3.85%	-9.29%	-20.80%
Dow Jones Commodity Index	-1.26%	-4.39%	-8.77%	-15.94%
<b>Commodity Sectors</b>				
Agriculture	-0.35%	-1.83%	-5.02%	-18.32%
Precious Metals	-1.07%	-3.01%	5.49%	5.00%
Livestock	-0.79%	-3.31%	-3.11%	5.94%
Energy	-2.92%	-4.00%	-12.48%	-26.21%
Industrial Metals	1.01%	-7.30%	-9.40%	-17.58%
<b>Energy</b>				
Natural Gas	-3.49%	-4.01%	-51.54%	-77.07%
Petroleum	-2.90%	-4.01%	-10.03%	-20.44%
Unleaded Gasoline	-2.56%	3.05%	1.37%	-9.62%
Heating Oil	-2.70%	-1.29%	-21.73%	-14.47%
Gasoil	-2.62%	-2.30%	-18.26%	-16.11%
Brent Crude	-2.61%	-4.56%	-8.11%	-18.90%
WTI Crude	-3.36%	-6.01%	-9.29%	-26.80%
<b>Agriculture</b>				
Softs	-2.26%	-2.90%	20.57%	5.93%
Cocoa	0.25%	3.12%	19.92%	27.98%
Cotton	-1.94%	-0.46%	-2.59%	-32.02%
Coffee	-2.80%	-1.37%	12.45%	-8.54%
Sugar	-2.57%	-5.40%	38.93%	45.20%
Grains	0.27%	-1.48%	-11.06%	-23.93%
Kansas Wheat	0.72%	5.79%	-2.97%	-29.45%
Corn	0.61%	1.37%	-7.21%	-13.18%
Chicago Wheat	-0.32%	-4.29%	-24.31%	-49.92%
Soybeans	-0.02%	-6.35%	-9.26%	-7.70%
<b>Livestock</b>				
Feeder Cattle	-0.79%	-3.31%	-3.11%	5.94%
Live Cattle	0.41%	1.35%	8.98%	21.68%
Lean Hogs	-4.41%	-17.16%	-33.10%	-29.00%
<b>Industrial Metals</b>				
Lead	1.31%	-2.86%	-8.64%	3.92%
Aluminum	1.35%	-5.01%	-6.34%	-22.43%
Copper	0.84%	-7.15%	-3.39%	-11.20%
Nickel	2.44%	-12.52%	-29.02%	-20.01%
Zinc	-1.79%	-13.96%	-22.05%	-35.05%
<b>Precious Metals</b>				
Gold	-1.03%	-2.40%	6.61%	5.00%
Silver	-1.41%	-8.83%	-4.50%	4.93%
<b>Reduced Energy &amp; Sustainability</b>				
Biofuel	-0.73%	-3.29%	2.03%	-4.51%
Ultra Light Energy	-0.59%	-3.69%	-5.84%	-14.57%
Light Energy	-0.89%	-3.73%	-6.73%	-16.21%
Reduced Energy	-1.33%	-3.93%	-7.93%	-19.22%
Carbon Emission Allowances EUA (EUR)	-2.53%	-4.77%	-0.11%	-0.87%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P Real Assets</b>				
S&P Real Assets Bond	-0.41%	-3.04%	1.59%	-4.14%
S&P Real Assets Equity	-0.93%	-5.69%	-2.34%	-11.41%
<b>Digital Assets &amp; Cryptocurrency</b>				
S&P Ethereum Index	0.92%	-4.45%	51.13%	-7.22%
S&P Cryptocurrency MegaCap Index	0.87%	-8.25%	57.10%	-9.50%
S&P Bitcoin Index	0.85%	-9.78%	59.82%	-10.50%
<b>Modified Roll</b>				
12M Forward	-1.49%	-3.47%	-6.79%	-12.35%
6M Forward	-1.62%	-3.65%	-7.56%	-16.00%
3M Forward	-1.73%	-3.81%	-8.50%	-18.41%
Pre-Roll	-1.77%	-3.87%	-9.45%	-20.82%
Multiple Contract	-1.79%	-3.89%	-9.15%	-20.31%
Dynamic Roll	-1.72%	-3.91%	-8.03%	-25.95%
<b>Modified Weighting</b>				
Capped Component	-1.24%	-3.65%	-8.79%	-20.26%
Risk Weight	-0.77%	-3.81%	-4.13%	-6.64%
Roll Weight Select	-1.12%	-3.85%	-5.55%	-10.27%
Enhanced	-1.79%	-3.98%	-8.50%	-19.00%
Covered Call Select	-2.53%	-4.12%	-26.86%	-36.73%
Equal Weight Commodity Sector	-0.91%	-4.12%	-5.25%	-12.80%
Equal Weight Select	-0.89%	-4.50%	-6.53%	-11.44%
<b>Quantitative &amp; Thematic</b>				
S&P Commodity Producers Oil & Gas Expl.	-2.49%	-4.31%	-8.69%	-11.69%
S&P Commodity Producers Agribusiness	-0.30%	-7.03%	-9.82%	-17.23%
S&P Commodity Producers Gold	-2.29%	-9.19%	7.00%	-3.01%
S&P Strategic Futures Index (SFI)	0.11%	0.66%	1.90%	0.03%
S&P Dynamic Futures Index (DFI)	-0.54%	-3.21%	-1.08%	-5.35%
S&P GSCI Daily Risk Control 5%	-0.43%	-0.72%	-1.08%	-1.90%
S&P GSCI Gold (U.S. 10Y Rate)	-1.04%	-2.53%	6.07%	4.61%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq.	-1.38%	-4.33%	7.29%	3.61%
S&P GSCI Sector Equities	-1.23%	-6.73%	-7.16%	-6.77%
S&P Systematic Global Macro	0.53%	1.40%	6.53%	7.84%
S&P Systematic Global Macro Commodities	0.08%	-0.97%	3.89%	-5.73%
<b>Other Single S&amp;P GSCI Indices</b>				
Orange Juice	-1.14%	8.59%	60.43%	123.86%
Skim Milk Powder	-0.16%	-0.66%	-9.40%	-34.96%
Nonfat Dry Milk	0.65%	-1.53%	-13.30%	-25.39%
Rough Rice	-0.08%	-4.09%	-8.74%	-7.23%
Tin	2.78%	-4.87%	1.44%	-23.57%
Platinum	-0.30%	-5.49%	-3.80%	13.63%
Soybean Oil	1.10%	-5.73%	-23.14%	-29.88%
Iron Ore	0.22%	-6.40%	-13.32%	-16.86%
Palladium	1.10%	-6.55%	-21.11%	-28.57%
Class III Milk	-1.06%	-7.26%	-14.28%	-33.53%
North America Copper	0.76%	-7.42%	-4.36%	-13.11%
Soybean Meal	-1.23%	-7.78%	-10.53%	8.78%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information.



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