

INDEX	1M	6M	12M
Europe Equity			
S&P Europe 350®	1.25%	9.35%	13.77%
S&P United Kingdom (GBP)	2.64%	12.49%	13.68%
S&P Euro (350 Eurozone)	0.52%	7.30%	11.46%
S&P Europe Ex-UK LargeMidCap*	0.02%	7.60%	13.11%
S&P Europe MidCap*	3.01%	9.94%	12.52%
S&P Europe SmallCap*	3.02%	9.01%	10.31%
S&P Europe 350 Sectors			
S&P Europe 350 Utilities	6.45%	6.78%	6.73%
S&P Europe 350 Real Estate	3.89%	3.32%	25.02%
S&P Europe 350 Financials	3.81%	17.74%	25.54%
S&P Europe 350 Consumer Staples	2.67%	0.29%	-3.15%
S&P Europe 350 Health Care	2.54%	15.00%	18.58%
S&P Europe 350 Industrials	2.38%	11.23%	20.19%
S&P Europe 350 Communication Services	2.17%	6.33%	14.09%
S&P Europe 350 Materials	0.17%	7.97%	9.60%
S&P Europe 350 Energy	-0.48%	8.59%	14.67%
S&P Europe 350 Consumer Discretionary	-3.05%	-0.34%	-4.43%
S&P Europe 350 Information Technology	-6.47%	6.52%	25.70%
European Equity Strategy			
S&P Europe 350 Dividend Aristocrats®	3.99%	7.37%	15.72%
S&P Europe 350 Low Volatility	3.91%	7.91%	12.71%
S&P Euro High Yield Dividend Aristocrats	3.86%	10.04%	16.34%
S&P Europe 350 Equal Weight	3.02%	8.68%	11.36%
S&P Europe Dividend Opportunities*	2.73%	5.42%	8.58%
S&P Europe 350 Enhanced Value	2.13%	10.35%	12.44%
S&P Europe 350 Buyback	2.11%	6.70%	9.12%
S&P Europe 350 Risk Control 15%	1.64%	12.19%	15.73%
S&P Europe 350 Quality	0.32%	8.62%	17.18%
S&P Europe 350 Momentum	-0.88%	14.49%	34.17%
European Equity ESG			
S&P Europe 350 ESG	0.87%	8.06%	12.20%
S&P Europe 350 Carbon Efficient*	0.46%	8.39%	13.20%
S&P Eurozone LargeMidCap Net Zero 2050 Climate Transition ESG*	0.27%	6.52%	10.39%
S&P Europe 350 Fossil Fuel Free*	0.67%	8.42%	12.87%
DJ Sustainability™ Europe Developed Diversified Select*	0.79%	7.93%	12.66%
S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG*	0.84%	8.33%	12.88%
DJ Sustainability™ Eurozone Ex+*	-1.67%	6.99%	16.05%

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Global Equity (USD)			
Dow Jones Industrial Average®*	4.26%	6.95%	17.27%
S&P Global 1200*	0.09%	10.27%	17.16%
S&P 500®*	-0.36%	11.16%	20.42%
S&P Developed BMI*	0.71%	9.68%	16.22%
S&P Emerging BMI*	-0.44%	11.13%	7.83%
Europe Fixed Income			
	Yield		
S&P Eurozone Sovereign Inflation-Linked Bond*	1.40%	1.54%	1.33%
S&P Eurozone IG Corporate Bond*	3.55%	1.44%	2.36%
S&P Eurozone 7-10 Year IG Corporate Bond*	3.62%	2.19%	2.77%
S&P Eurozone Sovereign Bond*	2.99%	1.88%	1.28%
S&P U.K. Bond (GBP)*	4.23%	1.41%	1.76%
S&P U.K. Inflation-Linked Bond (GBP)*	0.86%	1.24%	3.15%
S&P Switzerland Sovereign Bond*	0.51%	1.73%	5.79%
S&P Germany Sovereign Bond*	2.52%	1.30%	0.90%
S&P Spain Sovereign Bond*	3.06%	1.84%	2.10%
S&P France Sovereign Bond*	2.99%	1.90%	-0.05%
S&P Italy Sovereign Bond*	3.41%	2.34%	2.46%
S&P Greece Sovereign Bond*	3.24%	3.00%	1.62%
iBoxx Benchmark & Liquid Indices			
iBoxx EUR Corporates*	3.56%	1.54%	2.37%
iBoxx EUR Liquid High Yield*	6.28%	0.93%	2.42%
iBoxx GBP Non-Gilts	5.25%	1.55%	2.42%
iBoxx GBP Corporates	5.42%	1.64%	2.56%
ESG Fixed Income			
S&P Green Bond*		1.18%	1.78%
S&P Green Bond Select*		1.49%	1.91%
Volatility			
	Level	Net Change in Index pts.	
CBOE Volatility Index / VIX®* (17.69)	17.69	5.25	4.38
CBOE S&P 500 Dispersion Index* (35.14)	35.14	5.59	6.07
Vstxxx® Index	15.74	-2.56	0.92
European Credit Spreads			
	Spread		
iTraxx Europe*	55.44	-5.69	-2.86
iTraxx Crossover*	298.20	-22.30	-20.70
iTraxx Sr Financial*	62.63	-9.34	-4.79
Commodities			
S&P GSCI*		-5.69%	-0.81%
Dow Jones Commodity Index (DJCI)*		-5.38%	0.31%

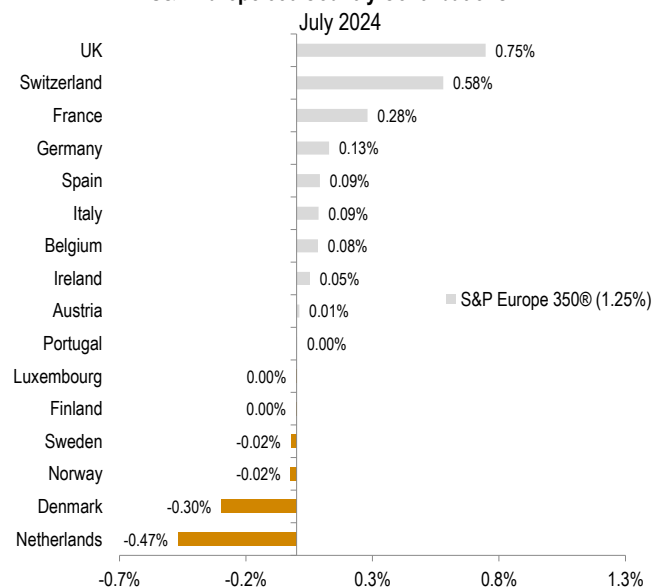
SUMMARY

- The S&P Europe 350 started H2 on the front foot, gaining 1.3%, in July. Mid and small caps did even better, with the S&P Europe MidCap and the S&P Europe Small Cap up 3.0% each.
- 11 of 16 countries contributed positively to the pan-European equity returns this month, with the United Kingdom the biggest positive contributor with +0.8%. At the opposite end of the spectrum, the Netherlands subtracted 0.5% from the S&P Europe 350's return.
- Utilities was the best-performing S&P Europe 350 sector in July, surging 6.5%. Information Technology lagged, plunging 6.5%.
- All but one of our reported European factors gained in July. S&P Europe 350 Dividend Aristocrats soared 4.0%, while Momentum lost its way this month, shedding 0.9%.
- All of our reported European fixed income indices closed the month in the black, with the S&P Greece Sovereign Bond Index the best performer, up 3.0%.
- European implied equity volatility dropped 3 points to 16 as election-related volatility dissipated.

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S&P Europe 350 Country Contributions



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Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of July 31, 2024 except * as of July 30, 2024. Index performance based on total return. VIX and Credit spread indices are shown as the next change in index points. Returns for indices containing more than one currency area are in euros, otherwise local currency. "DJ Sustainability™ Eurozone Ex+" is the DJ Sustainability™ Eurozone Ex-Alcohol, Tobacco, Gambling, Armaments & Firearms, and Adult Entertainment Index. Charts and graphs are provided for illustrative purposes. Past performance is no guarantee of future results. For more information, please visit our website at www.spglobal.com/spdji

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