

HEADLINE INDICES

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

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

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

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

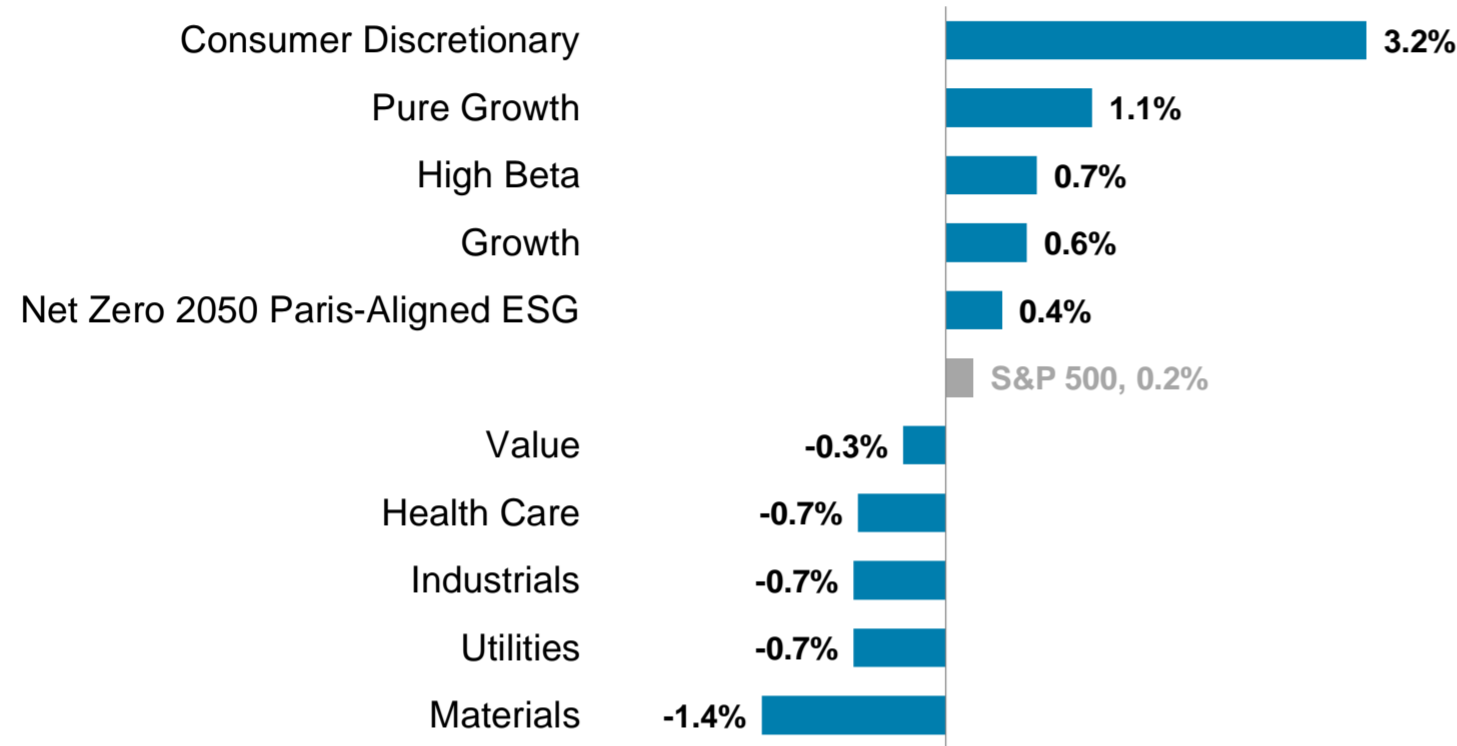
[\[P6\]](#) U.S. Industries

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

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INDEX	Daily	MTD	YTD	12M
U.S. Equity				
S&P 500®	0.21%	0.90%	23.17%	38.77%
S&P MidCap 400®	0.17%	0.23%	13.80%	33.33%
S&P SmallCap 600®	0.31%	-1.67%	7.51%	30.58%
S&P Composite 1500®	0.21%	0.79%	22.22%	38.27%
S&P 500 Equal Weight	0.03%	-0.14%	14.99%	32.97%
S&P Total Market Index (TMI)	0.24%	0.93%	21.73%	38.49%
Dow Jones Industrial Average®	-0.33%	0.19%	14.15%	30.39%

Daily Leaders & Laggards: S&P 500 Related Strategies



Global Equity (USD)	Daily	MTD	YTD	12M
S&P Global BMI	0.14%	-0.91%	17.04%	33.27%
S&P Developed BMI	0.23%	-0.66%	17.17%	33.79%
S&P Emerging BMI	-0.56%	-2.97%	15.90%	28.82%
S&P World	0.24%	-0.44%	18.96%	34.90%
S&P Global 1200	0.19%	-0.35%	19.22%	34.85%
S&P 500	0.21%	0.90%	23.17%	38.77%
S&P/TOPIX 150	-0.09%	-6.63%	6.95%	19.87%
S&P Latin America 40	0.54%	-2.10%	-9.80%	9.25%
S&P Europe 350®	0.25%	-3.67%	9.19%	25.34%
S&P/ASX All Australian 50	-0.39%	-5.01%	8.14%	29.92%
S&P Asia 50	-1.17%	-1.04%	27.10%	38.08%
S&P/TSX 60	-0.15%	-0.27%	13.52%	31.98%

Global Equity (Local Currency)	Daily	MTD	YTD	12M
S&P/CLX IPSA (CLP)	0.58%	3.62%	8.52%	21.02%
S&P/BVL Peru Select (PEN)	0.78%	3.28%	20.98%	41.88%
S&P/NZX 50 Portfolio (NZD)	0.03%	2.88%	6.72%	13.56%
S&P/TSX Composite (CAD)	-0.03%	2.45%	20.11%	33.53%
S&P/TOPIX 150 (JPY)	0.00%	0.27%	15.17%	21.98%
S&P BSE SENSEX (INR)	0.00%	0.00%	2.93%	15.34%
S&P Europe 350 (EUR)	0.03%	-0.62%	11.78%	22.91%
S&P/ASX 200 (AUD)	-0.12%	-0.75%	11.49%	24.21%
S&P/BMV IPC (MXN)	-0.66%	-1.18%	-7.67%	10.79%
S&P South Africa Composite (ZAR)	1.47%	-2.18%	20.76%	37.09%
S&P China 500 (CNY)	-1.45%	-2.43%	20.18%	18.98%

Environmental, Social & Governance	Daily	MTD	YTD	12M
S&P 500 ESG	0.27%	1.03%	23.26%	38.28%
S&P 500 ESG Elite	-0.15%	0.49%	20.24%	36.07%
S&P 500 Net Zero 2050 Paris-Aligned ESG	0.43%	0.61%	24.41%	41.41%
S&P 500 Net Zero 2050 Climate Transition ESG	0.29%	0.91%	24.11%	39.59%
Dow Jones Sustainability World	-0.09%	-1.92%	14.68%	28.41%
S&P Green Bond Select	0.53%	-2.99%	0.85%	12.16%

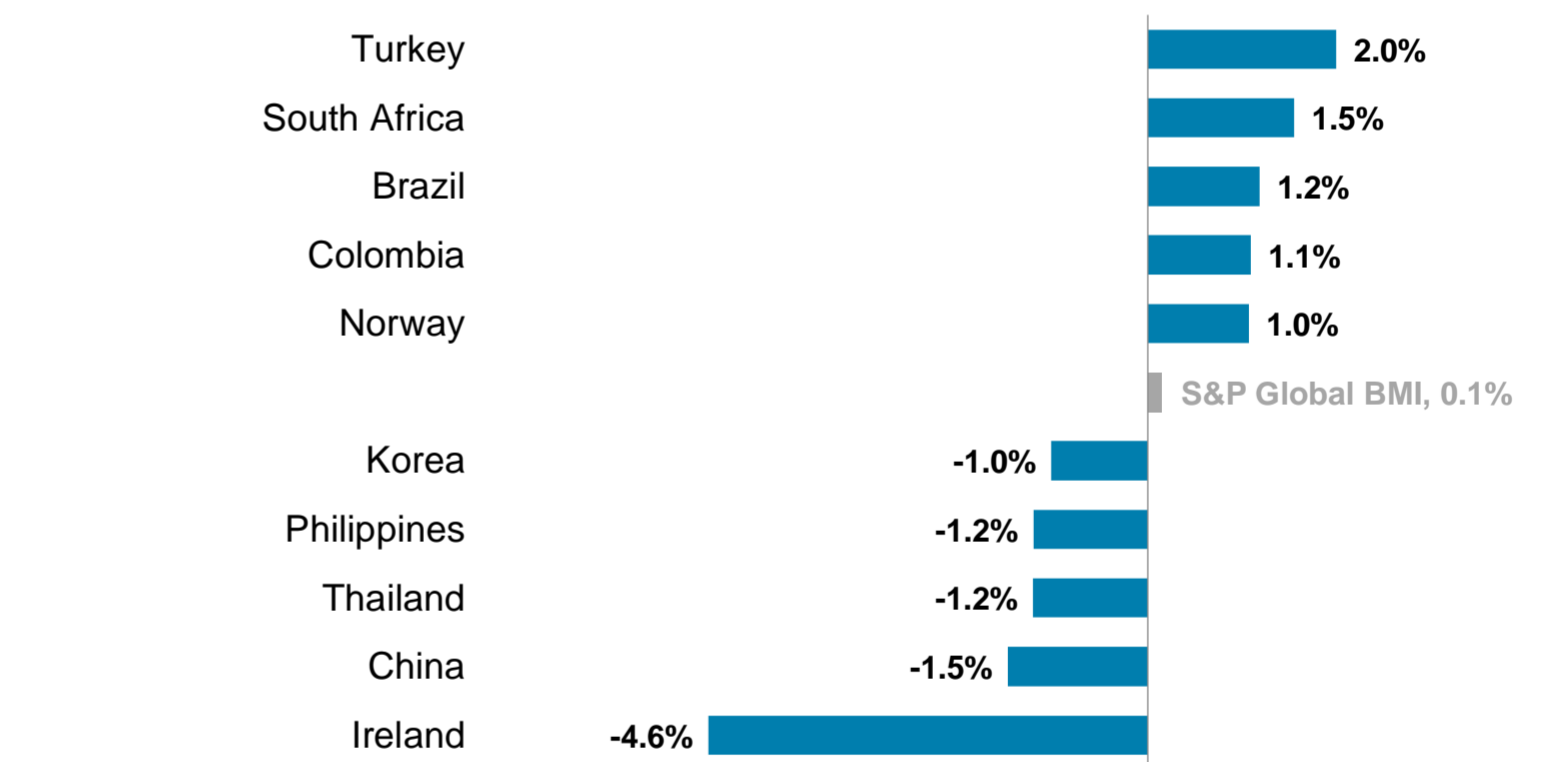
Case-Shiller (as of Jul 2024)	1M	6M	12M
S&P CoreLogic Case-Shiller US National	0.11%	4.80%	4.96%

INDEX	Yield	Daily	MTD	YTD	12M
U.S. Fixed Income					
S&P U.S. Aggregate Bond	4.69%	0.18%	-1.86%	2.60%	10.19%
S&P U.S. Treasury Current 2-Year	4.07%	0.03%	-0.54%	3.44%	5.74%
S&P U.S. Treasury Current 10-Year	4.21%	0.23%	-3.04%	0.50%	9.11%
iBoxx USD Treasuries	4.38%	0.19%	-2.18%	1.66%	8.57%
iBoxx USD Liquid Investment Grade	5.40%	0.28%	-2.66%	2.52%	14.70%
iBoxx USD Liquid High Yield	7.31%	0.22%	-0.51%	7.20%	16.47%
iBoxx USD Liquid Leveraged Loans	8.03%	-0.02%	1.01%	7.02%	9.67%

Global Fixed Income

iBoxx Global Gov. Australia (AUD)	4.40%	0.12%	-2.08%	0.83%	5.89%
iBoxx ALBI (Asian LCL)	3.74%	0.04%	-3.40%	3.82%	11.74%
iBoxx SGD	2.97%	0.41%	-1.00%	3.52%	7.73%
iBoxx Global Government Japan	1.41%	0.12%	-0.67%	-2.46%	-0.57%
iBoxx USD Pan Asia ex-Japan	5.45%	0.12%	-0.90%	5.63%	12.00%
iBoxx GBP Overall	4.65%	-0.01%	-0.93%	-0.70%	8.31%
iBoxx GBP Gilts	4.50%	0.00%	-1.23%	-1.75%	7.63%
iBoxx GBP Non Gilts	5.32%	-0.04%	-0.13%	2.07%	10.15%
iBoxx EUR Overall	2.97%	0.45%	0.00%	2.41%	9.20%
iBoxx EUR Corporates	3.28%	0.29%	0.38%	4.10%	10.02%
iBoxx EUR Liquid High Yield	3.29%	0.38%	0.32%	3.54%	10.17%
iBoxx EUR Covered	2.72%	0.23%	0.06%	3.10%	7.71%
iBoxx EUR Germany	2.32%	0.57%	-0.55%	0.45%	6.84%

Daily Leaders & Laggards: S&P Global BMI (USD)



Commodities and Other Real Assets

S&P Real Assets	0.06%	-1.72%	6.94%	18.93%
Dow Jones Commodity Index	0.09%	-0.39%	7.11%	2.76%
S&P Real Assets Equity	-0.09%	-1.61%	10.25%	27.25%
S&P Real Assets Bond	0.25%	-2.19%	2.88%	12.87%
S&P GSCI	-0.27%	1.54%	6.86%	-1.45%
Crude Oil	-0.81%	4.21%	10.19%	-5.05%
Gold	0.73%	3.68%	31.90%	37.53%

Credit Spreads	Spread	Daily	MTD	YTD	12M
CDX Investment Grade	52.55	-0.78	-0.22	-4.12	-24.64
CDX High Yield	329.92	-2.70	0.39	-26.27	-177.41
iTraxx Europe	57.31	-0.66	-1.57	-0.79	-27.97
iTraxx Crossover	309.05	-2.23	-2.42	-0.83	-145.40
iTraxx Sr Financial	64.15	-0.50	-2.99	-2.89	-33.83
iTraxx Sub Financial	113.57	-1.02	-7.18	-8.73	-66.28

CDX Investment Grade	Level	Daily	MTD	YTD	12M
Cboe Volatility Index/ VIX®	19.08	-0.16	2.35	6.63	0.11
Cboe S&P 500 Dispersion Index	32.92	-0.17	1.78	8.84	3.03
S&P/ASX 200 VIX	12.55	-0.29	0.72	1.31	-2.75
S&P/JPX JGB VIX	3.65	-0.15	0.46	-0.65	-2.34

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**

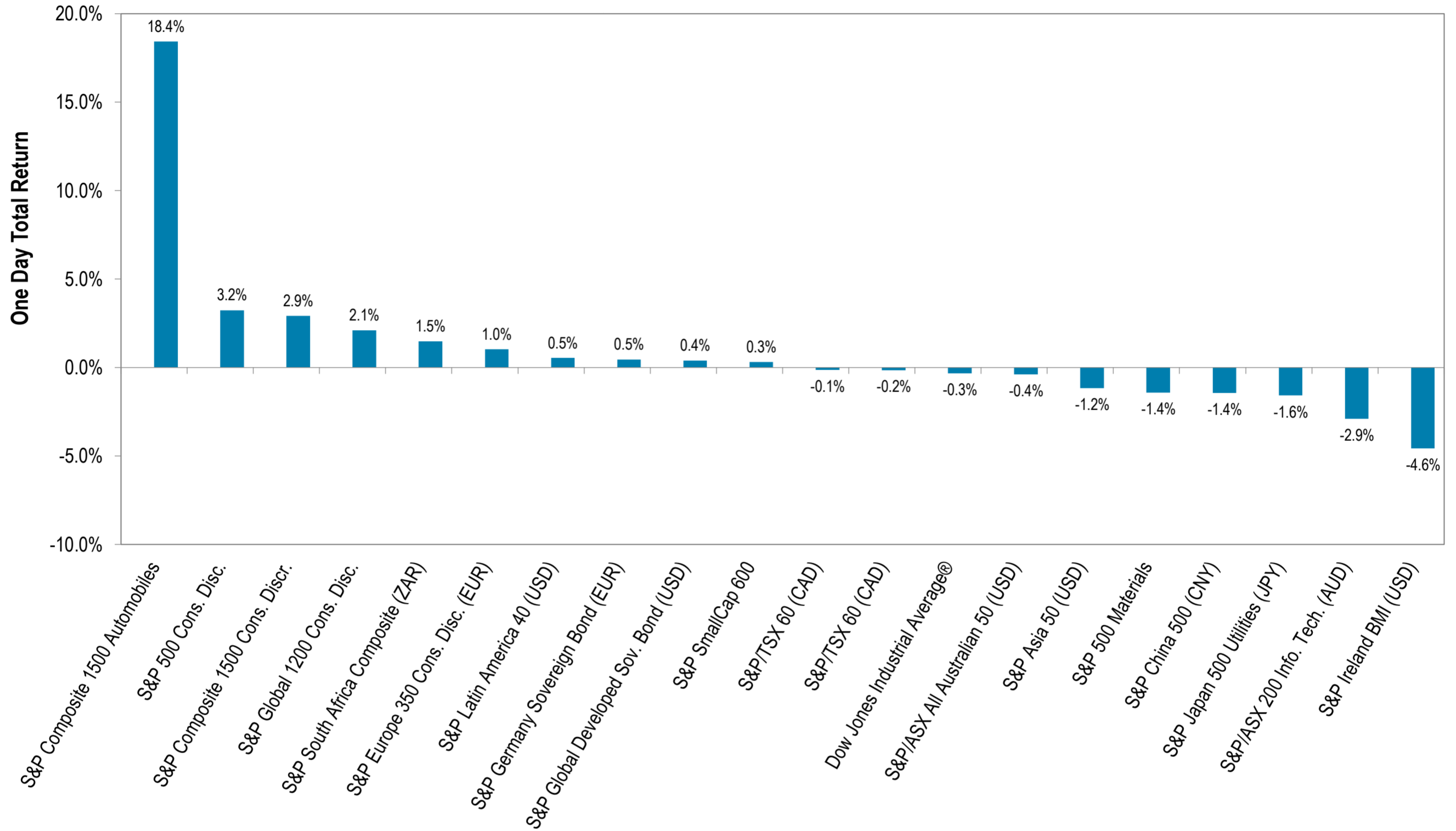
[\[P5\]](#) **S&P Global BMI**

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

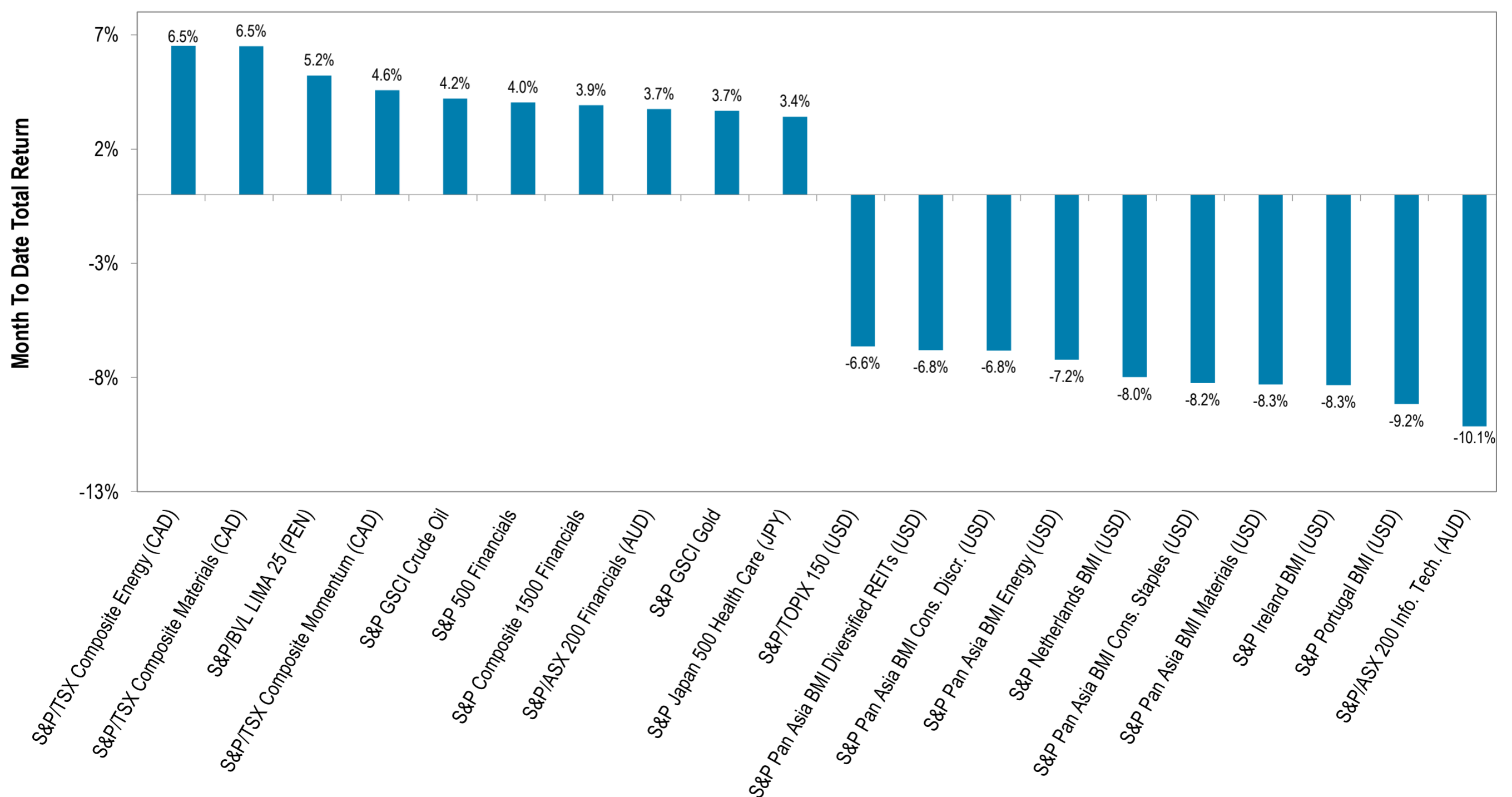
[\[P7\]](#) **Fixed Income**

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

Selected Highlights - 1 Day Index Change



Selected Highlights - MTD Index Change



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**

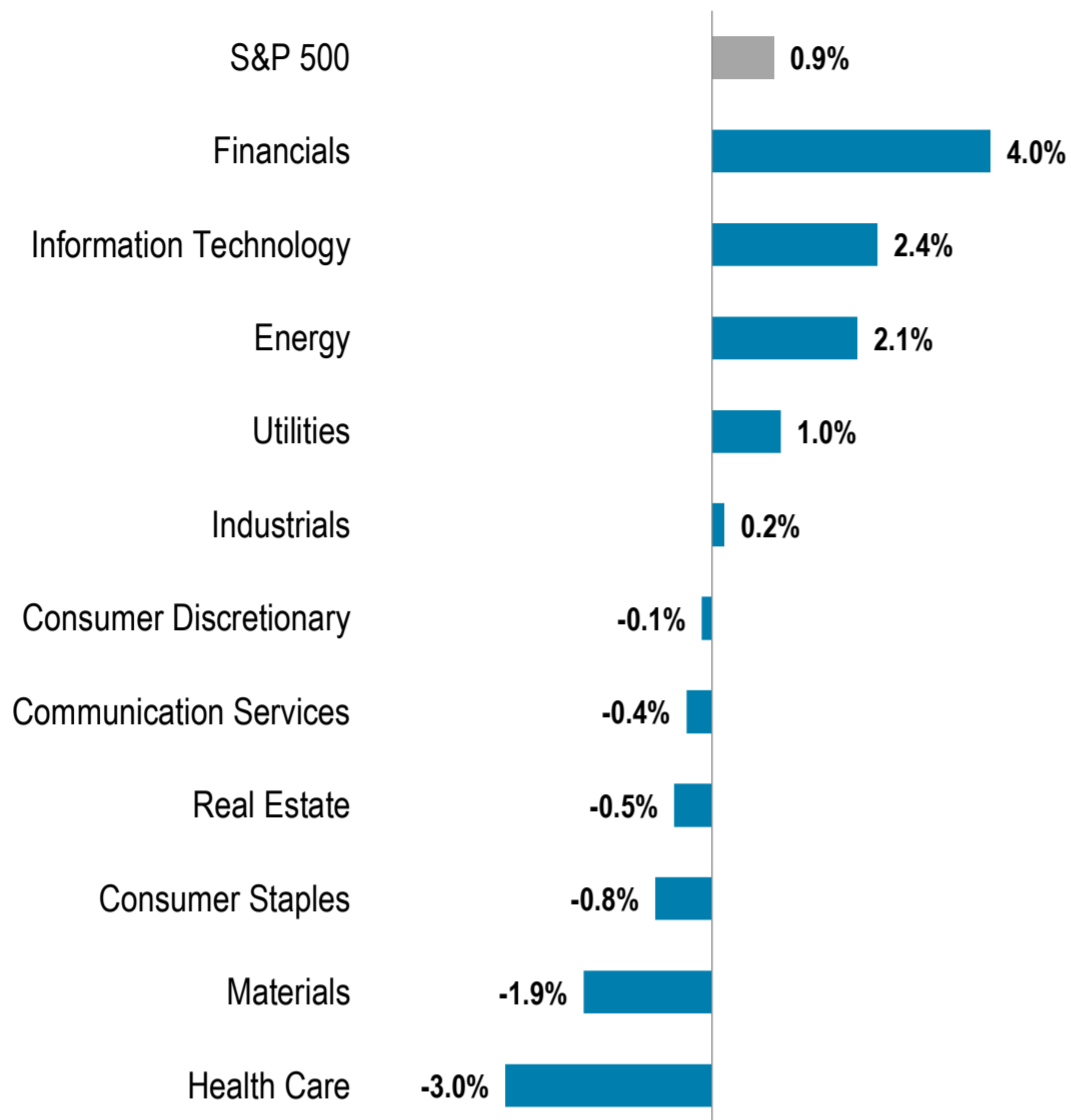
[\[P5\]](#) **S&P Global BMI**

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

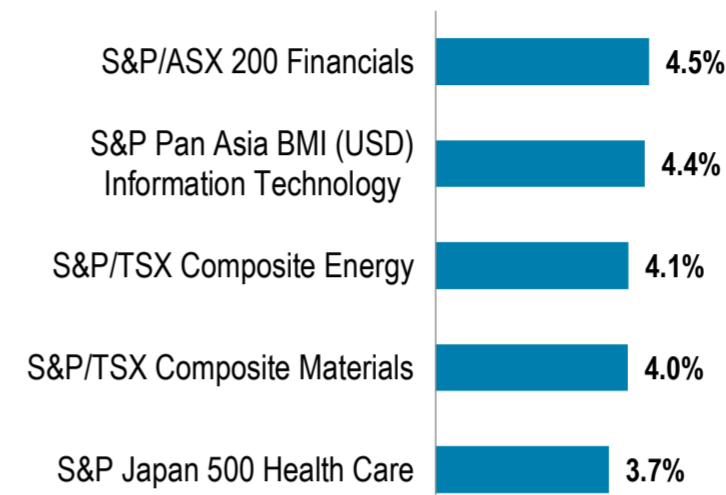
[\[P7\]](#) **Fixed Income**

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

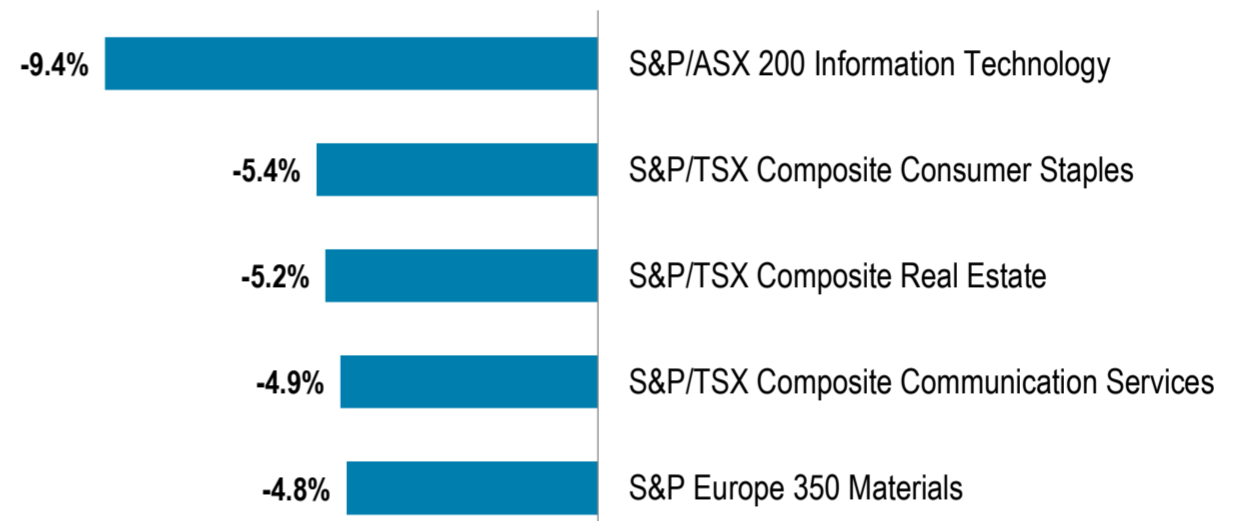
S&P 500 Sectors - Total Return MTD



Top 5 Outperforming Sectors - Excess Return MTD



Top 5 Underperforming Sectors - Excess Return MTD



INDEX	Daily	MTD	YTD	12M
S&P 500	0.21%	0.90%	23.17%	38.77%
Financials	0.08%	4.04%	26.84%	48.94%
Information Technology	0.21%	2.40%	33.44%	54.73%
Energy	-0.19%	2.11%	10.65%	6.61%
Utilities	-0.71%	1.00%	31.93%	42.99%
Industrials	-0.71%	0.18%	20.42%	39.38%
Consumer Discretionary	3.24%	-0.15%	13.74%	33.39%
Communication Services	0.24%	-0.37%	28.33%	36.09%
Real Estate	0.22%	-0.55%	13.68%	40.04%
Consumer Staples	-0.22%	-0.82%	17.76%	26.12%
Materials	-1.42%	-1.86%	12.02%	28.12%
Health Care	-0.68%	-3.00%	10.93%	19.03%
S&P Europe 350 (EUR)	0.03%	-0.62%	11.78%	22.91%
Energy	0.03%	2.98%	-0.71%	-4.68%
Communication Services	0.77%	1.68%	18.91%	27.79%
Financials	-0.14%	0.73%	23.83%	39.10%
Industrials	-0.02%	0.29%	14.91%	37.98%
Health Care	-0.45%	0.25%	15.92%	18.62%
Utilities	-0.26%	-0.99%	8.92%	21.03%
Consumer Staples	0.21%	-1.64%	3.12%	5.65%
Consumer Discretionary	1.03%	-2.14%	4.59%	14.71%
Information Technology	0.27%	-3.30%	8.20%	30.36%
Real Estate	0.68%	-4.00%	8.02%	42.34%
Materials	-0.54%	-5.41%	3.53%	20.62%
S&P Japan 500 (JPY)	-0.04%	-0.23%	14.49%	21.02%
Health Care	0.09%	3.42%	16.74%	19.57%
Financials	-0.25%	2.62%	33.21%	33.26%
Communication Services	-0.24%	1.76%	12.17%	17.10%
Energy	-0.35%	-0.16%	26.96%	25.42%
Utilities	-1.58%	-0.24%	15.16%	19.64%
Consumer Discretionary	-0.41%	-0.65%	6.88%	8.90%
Industrials	0.25%	-1.00%	19.94%	29.09%
Real Estate	-0.38%	-1.27%	12.12%	19.55%
Information Technology	0.31%	-1.49%	8.34%	24.71%
Consumer Staples	0.32%	-2.37%	7.59%	10.81%
Materials	-0.31%	-3.34%	3.10%	15.96%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	-0.12%	-0.75%	11.49%	24.21%
Financials	0.62%	3.75%	30.99%	44.86%
Health Care	0.36%	2.05%	7.69%	28.36%
Communication Services	0.71%	1.79%	5.67%	14.50%
Consumer Staples	0.28%	-0.92%	3.56%	6.54%
Industrials	-0.57%	-1.17%	10.12%	21.79%
Real Estate	-0.10%	-2.23%	21.28%	44.07%
Energy	0.08%	-2.75%	-11.42%	-17.00%
Consumer Discretionary	-0.98%	-3.76%	16.77%	28.56%
Utilities	0.17%	-4.45%	10.52%	7.79%
Materials	-0.97%	-5.45%	-7.45%	7.05%
Information Technology	-2.90%	-10.14%	33.46%	48.15%
S&P/TSX Composite (CAD)	-0.03%	2.45%	20.11%	33.53%
Energy	0.30%	6.52%	23.89%	23.61%
Materials	-0.66%	6.50%	35.78%	36.38%
Financials	0.25%	2.02%	24.48%	48.58%
Consumer Discretionary	-0.29%	1.86%	13.06%	22.22%
Information Technology	0.91%	1.83%	14.97%	45.25%
Health Care	-0.30%	0.22%	12.55%	27.15%
Utilities	-0.60%	-0.31%	15.18%	30.95%
Industrials	-0.51%	-0.34%	9.81%	23.20%
Communication Services	-1.00%	-2.45%	-4.74%	2.88%
Real Estate	0.72%	-2.73%	14.65%	33.53%
Consumer Staples	-1.02%	-2.90%	11.44%	18.99%
S&P Global 1200	0.19%	-0.35%	19.22%	34.85%
Information Technology	0.16%	1.84%	30.38%	52.50%
Financials	0.17%	1.69%	24.89%	45.49%
Energy	-0.01%	1.52%	7.84%	6.31%
Utilities	-0.48%	-0.60%	22.43%	35.77%
Communication Services	0.14%	-1.24%	24.38%	32.92%
Industrials	-0.23%	-1.54%	16.50%	37.27%
Real Estate	0.23%	-1.73%	12.54%	38.76%
Consumer Discretionary	2.11%	-1.89%	11.65%	27.95%
Consumer Staples	0.04%	-2.22%	10.71%	19.02%
Health Care	-0.46%	-2.85%	11.00%	19.28%
Materials	-0.80%	-4.98%	3.18%	21.56%

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.

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[P2] **Movers & Shakers**

[P3] **Equity Sectors**

EQUITY FACTORS

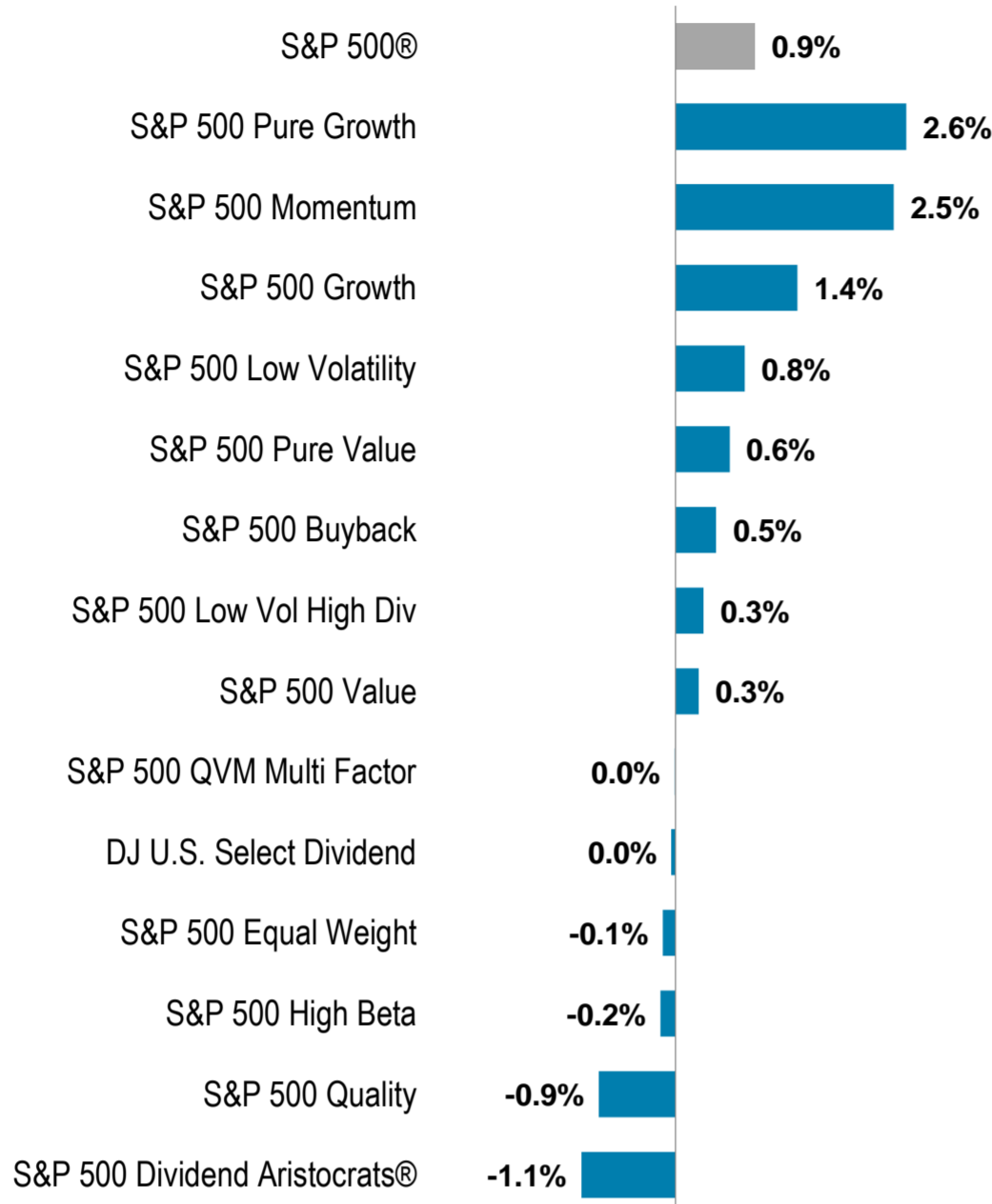
[P5] **S&P Global BMI**

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

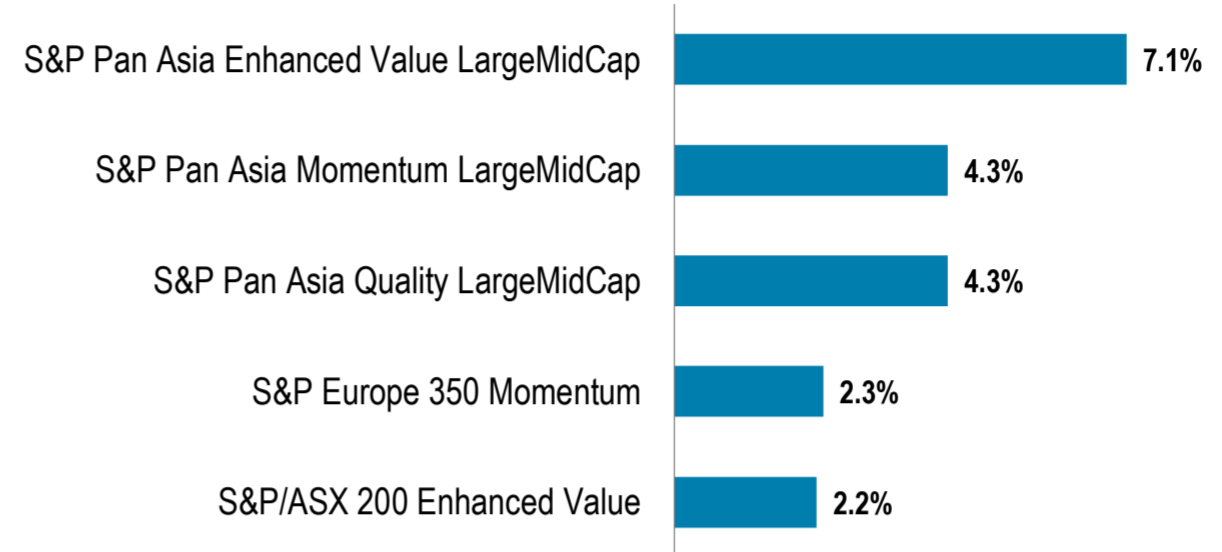
[P7] **Fixed Income**

[P8] **Commodities & Real Assets**

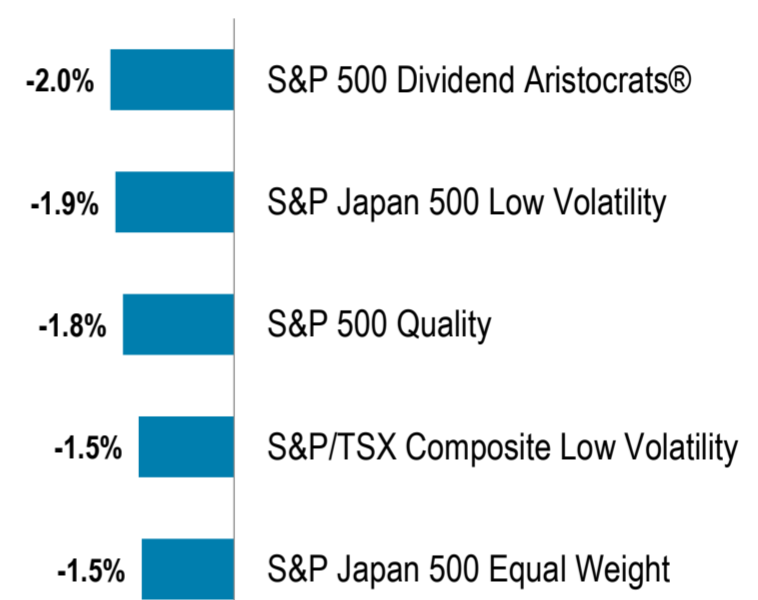
U.S. Equity Factors - Total Return MTD



Top 5 Outperformers - Excess Return MTD



Top 5 Underperformers - Excess Return MTD



INDEX	Daily	MTD	YTD	12M
S&P 500	0.21%	0.90%	23.17%	38.77%
S&P 500 Pure Growth	1.13%	2.61%	25.48%	36.65%
S&P 500 Momentum	-0.07%	2.47%	42.54%	62.95%
S&P 500 Growth	0.63%	1.38%	29.93%	43.45%
S&P 500 Low Volatility	-0.26%	0.78%	17.46%	27.10%
S&P 500 Pure Value	0.03%	0.61%	11.11%	31.97%
S&P 500 Buyback	0.12%	0.46%	17.89%	35.53%
S&P 500 Low Vol High Div	-0.20%	0.32%	23.20%	38.07%
S&P 500 Value	-0.33%	0.26%	15.67%	33.53%
S&P 500 QVM Multi Factor	-0.06%	-0.01%	31.33%	43.09%
DJ U.S. Select Dividend	-0.25%	-0.05%	18.76%	34.22%
S&P 500 Equal Weight	0.03%	-0.14%	14.99%	32.97%
S&P 500 High Beta	0.70%	-0.17%	9.08%	36.51%
S&P 500 Quality	-0.21%	-0.87%	24.72%	35.65%
S&P 500 Dividend Aristocrats®	-0.21%	-1.07%	12.96%	26.49%
S&P Europe 350 (EUR)	0.03%	-0.62%	11.78%	22.91%
S&P Europe 350 Momentum	-0.10%	1.71%	20.69%	35.37%
S&P Europe 350 Enhanced Value	0.44%	0.44%	9.50%	17.78%
S&P Europe 350 Buyback	0.05%	0.42%	9.57%	18.68%
S&P Europe 350 Quality	0.19%	0.17%	15.55%	25.82%
S&P Europe 350 Low Volatility	0.10%	0.00%	13.23%	22.04%
S&P Europe Div. Opps	0.03%	-0.10%	6.67%	17.84%
S&P Europe 350 RC 15%	0.03%	-0.91%	12.21%	24.81%
S&P Europe 350 Equal Weight	-0.01%	-1.06%	10.42%	25.28%
S&P Euro HY Div. Aristocrats	0.24%	-1.25%	13.67%	27.27%
DJ Brookfield EU Infrastructure	-0.16%	-1.35%	4.61%	17.71%
S&P/TSX Composite (CAD)	-0.03%	2.45%	20.11%	33.53%
S&P/TSX Composite Momentum	0.36%	4.58%	23.27%	40.70%
Dow Jones Canada Select Value	-0.05%	3.03%	21.52%	36.69%
S&P/TSX Composite Equal Weight	0.21%	2.76%	23.02%	34.80%
S&P/TSX Capped Composite	-0.03%	2.45%	20.11%	33.53%
S&P/TSX Composite High Dividend	0.02%	2.29%	17.42%	30.57%
S&P/TSX 60 Equal Weight	-0.12%	2.27%	21.52%	32.68%
S&P/TSX Canadian Dividend Aristocrats	0.12%	2.21%	21.73%	39.01%
S&P/TSX Composite Enhanced Value	-0.01%	1.75%	25.24%	32.13%
Dow Jones Canada Select Growth	-0.13%	1.32%	16.56%	30.17%
S&P/TSX Composite Low Volatility	-0.13%	0.94%	20.99%	35.02%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	-0.12%	-0.75%	11.49%	24.21%
S&P/ASX 200 Enhanced Value	-0.32%	1.48%	11.18%	22.44%
S&P/ASX 300 Shareholder Yield	0.01%	0.73%	18.41%	28.80%
S&P/ASX 200 Value	0.21%	0.42%	15.51%	28.39%
S&P/ASX 200 Momentum	-0.77%	-0.12%	17.22%	24.95%
S&P/ASX 200 Equal Weight	-0.58%	-0.21%	10.09%	23.12%
S&P Low Beta Australia	0.17%	-0.21%	11.87%	22.98%
S&P/ASX 200 Low Volatility	0.13%	-0.82%	9.90%	19.63%
S&P/ASX Dividend Opportunities	0.13%	-1.68%	5.75%	16.07%
S&P/ASX 200 Growth	-0.45%	-1.92%	7.66%	20.23%
S&P/ASX 200 Quality	-1.17%	-2.10%	8.97%	25.16%
S&P Japan 500 (JPY)	-0.04%	-0.23%	14.49%	21.02%
S&P Momentum Japan LargeMidCap	0.26%	1.94%	22.75%	26.48%
S&P Intrinsic Value Japan	-0.22%	-0.33%	15.37%	19.76%
S&P/JPX Dividend Aristocrats	-0.09%	-0.52%	16.73%	20.47%
S&P GIVI® Japan	-0.25%	-0.71%	15.68%	18.64%
S&P Low Beta Japan	-0.18%	-0.81%	14.25%	18.02%
S&P Enh. Value Japan LargeMidCap	-0.62%	-1.07%	12.49%	13.92%
S&P Quality Japan LargeMidCap	0.21%	-1.21%	13.83%	24.87%
S&P Japan 500 Equal Weight	-0.22%	-1.70%	11.77%	17.80%
S&P Japan 500 Low Volatility	-0.25%	-2.12%	8.10%	13.53%
S&P Pan Asia BMI (USD)	-0.27%	-4.47%	11.50%	25.04%
S&P Pan Asia Enhanced Value LargeMic	0.00%	2.81%	26.93%	38.30%
S&P Pan Asia Quality LargeMidCap	0.00%	0.00%	21.20%	41.27%
S&P Pan Asia Momentum LargeMidCap	0.00%	0.00%	18.77%	34.10%
S&P Pan Asia Ethical Select Div. Opps	-0.44%	-2.53%	15.50%	29.90%
S&P Pan Asia Low Volatility	0.19%	-3.75%	12.35%	23.36%
S&P Pan Asia Dividend Aristocrats®	-0.33%	-3.96%	9.40%	23.15%
S&P Pan Asia GIVI	-0.36%	-4.20%	14.63%	25.63%
S&P Pan Asia Low Beta	-0.24%	-4.29%	12.86%	25.39%
S&P Pan Asia Value	-0.27%	-4.44%	13.30%	25.47%
S&P Pan Asia Growth	-0.28%	-4.50%	9.84%	24.62%
S&P Pan Asia Intrinsic Value Weighted	-0.37%	-4.55%	13.22%	25.34%
S&P Global LargeMidCap	0.14%	-0.77%	18.37%	34.01%
S&P Global LargeMidCap Growth	0.44%	-0.67%	20.09%	36.82%
S&P Global LargeMidCap Value	-0.18%	-0.88%	16.40%	30.81%
S&P Global 1200 Low Vol High Div.	0.19%	-1.80%	15.25%	29.78%

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. Volatility and Credit Spread indices are shown as their net change in index points.

[P1] Headline Indices

[P2] Movers & Shakers

[P3] Equity Sectors

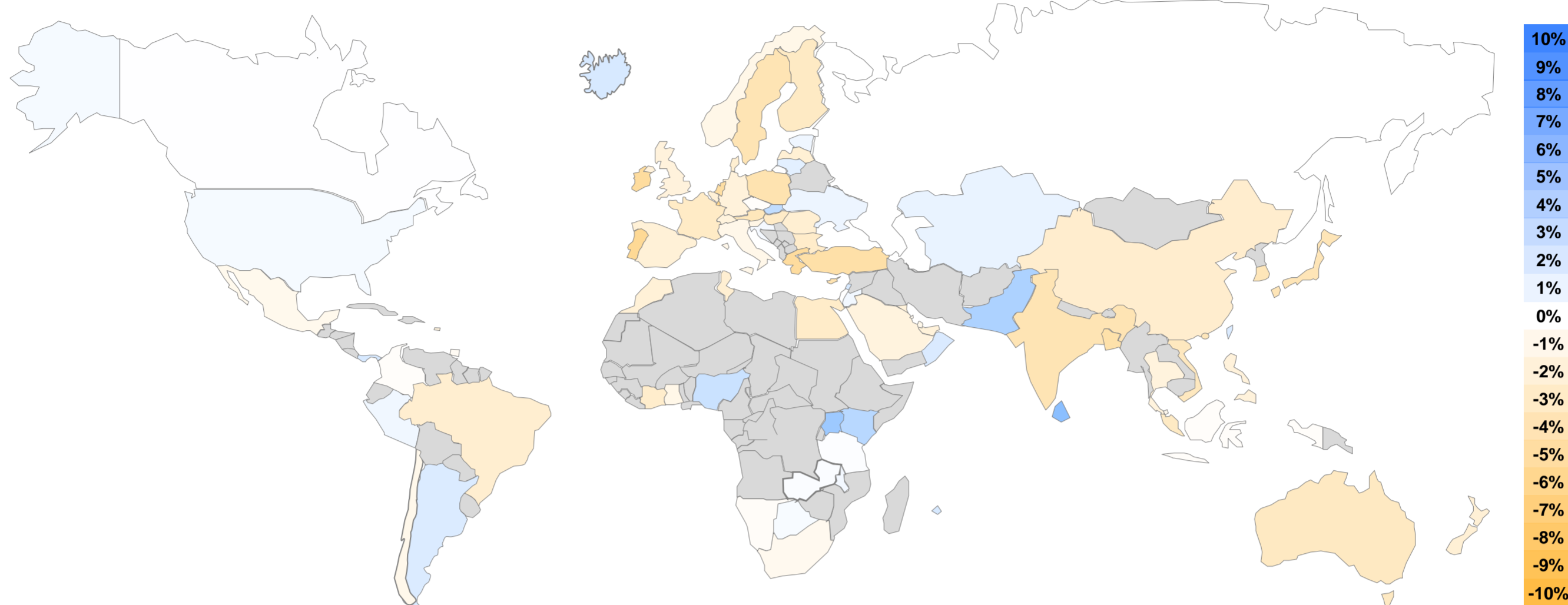
[P4] Equity Factors

S&P GLOBAL BMI

[P6] U.S. Industries

[P7] Fixed Income

[P8] Commodities & Real Assets



INDEX	Daily	MTD	YTD	12M
S&P Developed BMI	0.23%	-0.66%	17.17%	33.79%
United States	0.24%	0.93%	21.76%	38.51%
Canada	-0.03%	0.14%	14.71%	32.69%
Israel	0.25%	0.05%	15.87%	48.25%
Singapore	0.40%	-1.58%	22.66%	34.78%
Italy	0.24%	-1.93%	14.93%	33.49%
Norway	1.05%	-2.01%	3.33%	16.33%
Switzerland	0.28%	-2.92%	8.27%	23.07%
United Kingdom	0.17%	-3.05%	12.08%	24.92%
Germany	0.55%	-3.13%	11.88%	31.18%
Belgium	-0.01%	-3.41%	11.61%	28.23%
Spain	-0.09%	-3.48%	17.13%	37.96%
New Zealand	0.05%	-3.65%	5.21%	24.42%
Denmark	-0.41%	-3.97%	8.18%	21.46%
France	0.29%	-4.92%	1.21%	15.68%
Finland	-0.22%	-5.10%	3.83%	20.83%
Australia	-0.14%	-5.27%	8.08%	29.33%
Austria	-0.05%	-5.88%	5.33%	24.93%
Hong Kong	-0.42%	-5.96%	2.93%	8.39%
Korea	-1.00%	-6.06%	-9.91%	5.98%
Japan	0.67%	-6.24%	5.45%	18.56%
Sweden	-0.04%	-6.49%	9.06%	42.57%
Netherlands	0.42%	-7.99%	7.04%	31.22%
Ireland	-4.57%	-8.34%	6.15%	27.39%
Portugal	0.12%	-9.17%	-6.97%	7.92%
Luxembourg	0.28%	-9.86%	-14.81%	9.06%
S&P Emerging BMI	-0.56%	-2.97%	15.90%	28.82%
Taiwan	-0.65%	3.53%	29.97%	51.27%
Peru	0.24%	1.43%	27.47%	62.79%
Colombia	1.07%	-0.42%	2.44%	22.83%
Czech Republic	0.93%	-0.44%	5.81%	10.25%
Indonesia	-0.59%	-0.47%	7.22%	16.69%
South Africa	1.52%	-1.40%	22.55%	40.15%
Mexico	0.06%	-1.55%	-18.73%	4.50%
Chile	0.64%	-1.69%	-0.19%	18.08%
Qatar	-0.02%	-1.80%	4.69%	16.11%
Saudi Arabia	-0.14%	-2.81%	1.46%	17.28%
Thailand	-1.19%	-2.95%	9.14%	17.91%
Philippines	-1.19%	-3.12%	9.88%	19.89%
Kuwait	-0.12%	-3.15%	5.89%	10.36%
United Arab Emirates	0.12%	-3.18%	4.56%	13.45%
Brazil	1.16%	-4.08%	-13.25%	4.68%
China	-1.46%	-4.22%	19.81%	22.68%
Egypt	0.27%	-4.67%	-21.99%	-11.30%
Hungary	0.16%	-4.81%	12.13%	29.65%
Malaysia	-0.55%	-5.13%	24.13%	32.80%

INDEX	Daily	MTD	YTD	12M
India	-0.27%	-6.49%	18.29%	36.59%
Poland	0.02%	-6.83%	2.59%	25.61%
Turkey	1.96%	-7.49%	5.69%	-5.45%
Greece	-0.25%	-8.37%	8.50%	21.25%
S&P Frontier BMI	0.61%	0.75%	16.53%	32.08%
Sri Lanka	1.86%	11.21%	37.28%	39.81%
Pakistan	2.27%	7.92%	47.78%	75.23%
Kenya	-0.93%	6.83%	74.79%	66.16%
Slovakia	1.09%	5.96%	-10.79%	-13.22%
Iceland	0.83%	3.87%	6.98%	24.81%
Panama	0.79%	3.86%	13.99%	31.91%
Mauritius	-0.10%	3.83%	20.08%	22.24%
Oman	0.04%	3.61%	12.29%	12.07%
Argentina	1.48%	3.52%	37.50%	79.41%
Lithuania	-0.44%	2.70%	24.38%	43.17%
Kazakhstan	-0.48%	2.16%	21.78%	32.15%
Estonia	-0.04%	1.54%	-1.72%	0.82%
Jordan	0.10%	1.26%	6.16%	9.19%
Croatia	0.13%	0.98%	21.62%	39.24%
Botswana	0.47%	0.75%	22.95%	28.34%
Zambia	0.00%	0.52%	62.95%	63.60%
Namibia	0.77%	-0.61%	11.16%	15.98%
Trinidad and Tobago	0.67%	-0.95%	-10.26%	-8.91%
Bahrain	0.37%	-1.49%	8.41%	10.77%
Ghana	-0.55%	-1.95%	15.55%	12.94%
Slovenia	0.10%	-2.19%	33.49%	48.99%
Jamaica	-0.91%	-3.02%	-5.96%	2.15%
Morocco	0.48%	-3.48%	18.48%	21.84%
Latvia	0.25%	-3.67%	-10.51%	-15.00%
Romania	0.17%	-3.89%	21.01%	36.77%
Tunisia	0.11%	-3.92%	10.63%	17.48%
Cote d'Ivoire	0.29%	-4.40%	36.77%	46.24%
Bulgaria	-0.06%	-4.54%	7.32%	14.37%
Vietnam	-1.09%	-5.48%	-3.78%	2.05%
Cyprus	0.81%	-6.75%	25.23%	46.63%
Bangladesh	-0.50%	-7.32%	-19.91%	-19.01%
Additional Countries				
Uganda	-1.31%	9.43%	50.26%	46.44%
Nigeria	0.68%	5.14%	-3.90%	-3.90%
Lebanon	-0.36%	3.92%	7.42%	29.21%
Ukraine	-0.51%	1.74%	-10.65%	1.92%
Malawi	0.01%	1.21%	40.70%	-9.17%
Tanzania	0.34%	0.31%	5.50%	8.83%
Russia	0.00%	0.00%	-8.30%	-6.32%
Palestine	-0.17%	-1.17%	-18.96%	-21.84%
Rwanda	-0.99%	-1.98%	6.22%	3.61%

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](#)

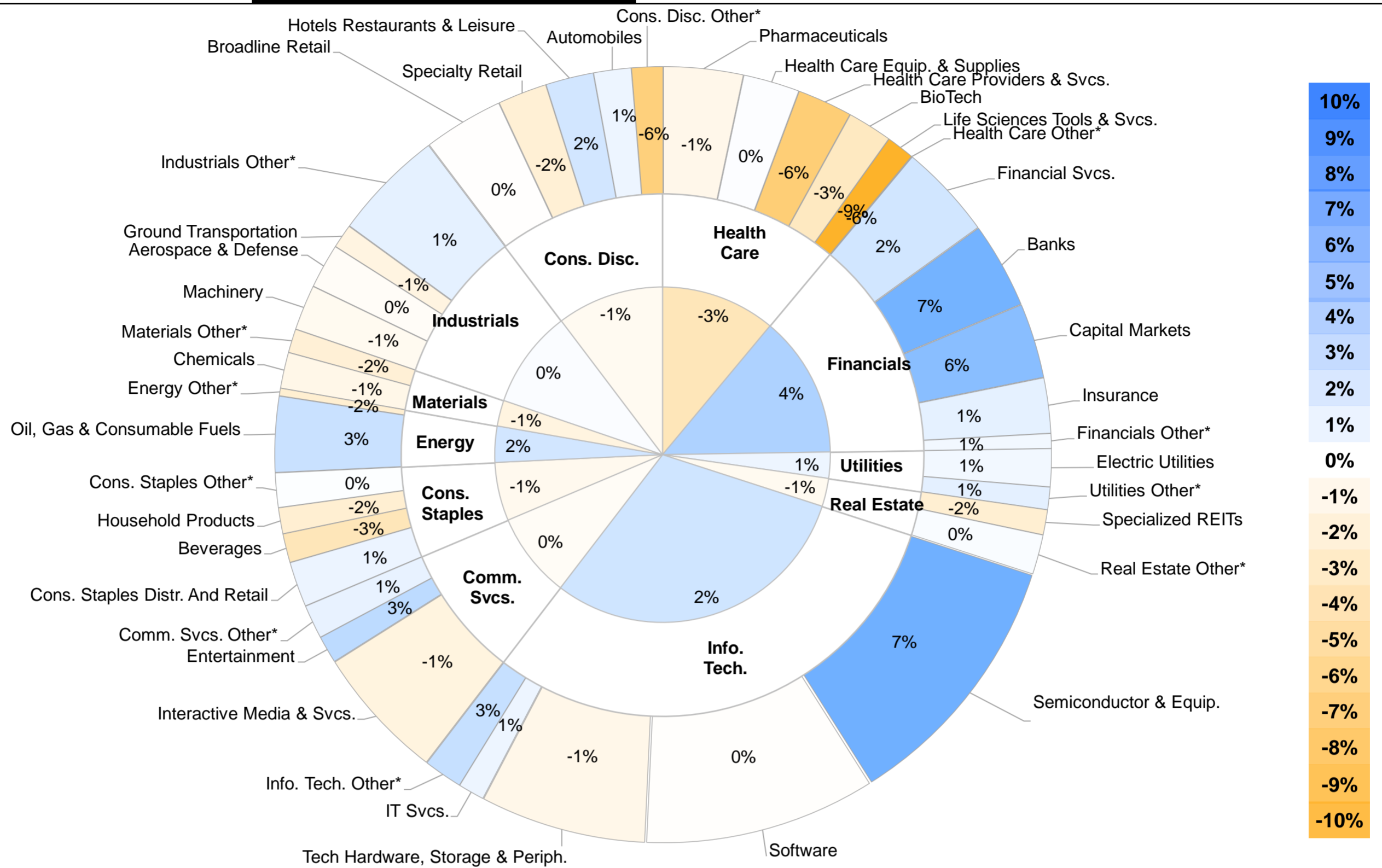
[P4] [Equity Factors](#)

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

U.S. INDUSTRIES

[P7] [Fixed Income](#)

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



INDEX	Weight	Daily	MTD	YTD	12M
S&P Composite 1500	100.0%	0.21%	0.79%	22.22%	38.27%
Energy	3.5%	-0.1%	2.2%	9.7%	5.5%
Oil, Gas & Consumable Fuels	3.2%	0.01%	2.62%	12.41%	8.49%
Energy Equip. & Svcs.	0.3%	-0.84%	-1.99%	-12.48%	-18.25%
Real Estate	2.7%	0.19%	-0.65%	13.55%	39.49%
Real Estate Mgmt. & Develop.	0.2%	4.93%	2.19%	12.40%	44.99%
Equity REITs	2.5%	-0.11%	-0.83%	13.62%	39.12%
Financials	13.7%	0.11%	3.92%	26.14%	48.77%
Banks	3.6%	0.64%	6.70%	28.02%	65.80%
Capital Markets	3.1%	0.47%	5.72%	24.45%	56.31%
Financial Svcs.	4.0%	-0.42%	2.22%	22.51%	33.93%
Insurance	2.3%	-0.12%	1.23%	30.62%	38.01%
Cons. Finance	0.6%	-0.65%	0.94%	33.49%	80.82%
Mortgage REITs	0.1%	0.73%	-2.13%	4.74%	28.72%
Information Technology	30.4%	0.2%	2.3%	32.8%	54.1%
Semiconductor & Equip.	11.1%	0.51%	6.90%	75.22%	114.57%
Communications Equip.	0.9%	-0.29%	4.24%	28.59%	33.38%
Electronic Equip., Instr. & Comp.	0.8%	0.70%	1.13%	17.69%	39.67%
IT Svcs.	1.1%	-3.01%	0.88%	13.32%	35.91%
Software	9.7%	0.44%	-0.12%	12.91%	29.98%
Tech Hardware, Storage & Periph.	7.0%	-0.02%	-0.97%	20.46%	34.17%
Consumer Discretionary	10.3%	2.92%	-0.62%	12.76%	33.14%
Hotels Restaurants & Leisure	2.0%	0.67%	2.19%	11.73%	31.53%
Automobiles	1.6%	18.42%	0.85%	7.12%	23.45%
Broadline Retail	3.4%	0.87%	-0.10%	22.34%	44.56%
Specialty Retail	2.1%	0.04%	-1.82%	16.10%	38.61%
Diversified Cons. Svcs.	0.1%	-0.48%	-2.58%	21.33%	46.99%
Auto Comp.	0.1%	-0.93%	-4.61%	-17.60%	-13.87%
Household Durables	0.5%	1.29%	-5.59%	18.62%	65.53%
Textiles, Apparel & Luxury Goods	0.4%	-0.20%	-5.94%	-17.54%	-6.34%
Leisure Products	0.1%	-0.22%	-6.49%	-3.94%	3.75%
Distributors	0.1%	1.40%	-9.63%	-13.46%	-3.90%
Consumer Staples	5.6%	-0.20%	-0.75%	17.29%	25.97%
Tobacco	0.5%	0.83%	5.72%	41.70%	45.34%
Cons. Staples Dist. & Retail	1.9%	-0.33%	0.92%	29.96%	46.61%
Household Products	1.1%	0.15%	-1.95%	18.80%	19.40%
Beverages	1.2%	-0.88%	-3.01%	6.83%	14.10%
Food Products	0.7%	-0.23%	-3.24%	1.23%	10.67%
Personal Products	0.2%	0.80%	-3.70%	-13.25%	-3.67%

INDEX	Weight	Daily	MTD	YTD	12M
Health Care	11.1%	-0.66%	-3.01%	10.58%	19.03%
Health Care Equip. & Supplies	2.4%	-0.44%	0.15%	12.37%	29.34%
Pharmaceuticals	3.3%	-1.18%	-0.93%	18.75%	21.03%
BioTech	1.9%	0.45%	-2.65%	11.21%	20.12%
Health Care Tech	0.0%	-1.44%	-5.77%	-8.38%	8.66%
Health Care Providers & Svcs.	2.3%	-0.12%	-5.91%	3.06%	7.09%
Life Sciences Tools & Svcs.	1.2%	-2.42%	-9.20%	1.43%	19.79%
Industrials	9.5%	-0.54%	0.23%	19.54%	39.33%
Passenger Airlines	0.2%	-0.75%	10.93%	30.16%	59.80%
Construction & Engineering	0.3%	0.25%	4.09%	49.74%	83.05%
Electrical Equip.	0.8%	1.22%	3.94%	32.90%	57.17%
Trading Companies & Distributors	0.4%	-0.12%	2.56%	24.34%	55.09%
Professional Svcs.	0.8%	-0.07%	1.43%	16.42%	23.49%
Air Freight & Logistics	0.4%	3.11%	0.12%	-1.66%	5.20%
Commercial Svcs. & Supplies	0.7%	-1.13%	-0.31%	21.51%	41.31%
Aerospace & Defense	1.9%	-1.05%	-0.36%	20.41%	39.58%
Machinery	1.9%	0.07%	-0.66%	15.95%	36.44%
Ground Transportation	1.0%	-1.96%	-1.31%	5.06%	22.82%
Industrial Conglomerates	0.4%	-3.79%	-1.94%	29.40%	49.85%
Marine Transportation	0.0%	1.60%	-1.98%	41.86%	49.95%
Building Products	0.8%	-1.31%	-2.19%	28.88%	66.75%
Materials	2.5%	-1.02%	-1.33%	10.94%	28.70%
Construction Materials	0.2%	1.19%	3.69%	18.35%	39.02%
Chemicals	1.5%	-0.45%	-1.01%	10.66%	26.61%
Containers & Packaging	0.3%	-0.60%	-1.90%	16.32%	33.82%
Paper & Forest Products	0.0%	3.23%	-2.02%	44.89%	82.55%
Metals & Mining	0.5%	-3.72%	-3.37%	5.57%	27.37%
Communication Services	8.2%	0.23%	-0.38%	27.92%	35.85%
Wireless Telecomm. Svcs.	0.2%	5.58%	13.30%	46.89%	66.95%
Entertainment	1.1%	0.13%	3.17%	26.34%	43.13%
Media	0.5%	0.10%	-0.12%	-0.71%	1.82%
Interactive Media & Svcs.	5.6%	0.29%	-1.37%	31.23%	37.32%
Diversified Telecomm. Svcs.	0.7%	-1.69%	-1.92%	28.24%	40.81%
Utilities	2.5%	-0.71%	0.88%	31.56%	42.85%
Multi Utilities	0.6%	-0.36%	2.25%	25.78%	34.95%
Gas Utilities	0.1%	-0.36%	0.84%	18.76%	28.24%
Electric Utilities	1.6%	-0.82%	0.64%	33.82%	44.91%
Indep. Power and Renewables	0.1%	-0.58%	-0.35%	86.34%	131.72%
Water Utilities	0.1%	-1.81%	-2.62%	6.21%	18.79%

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](#)

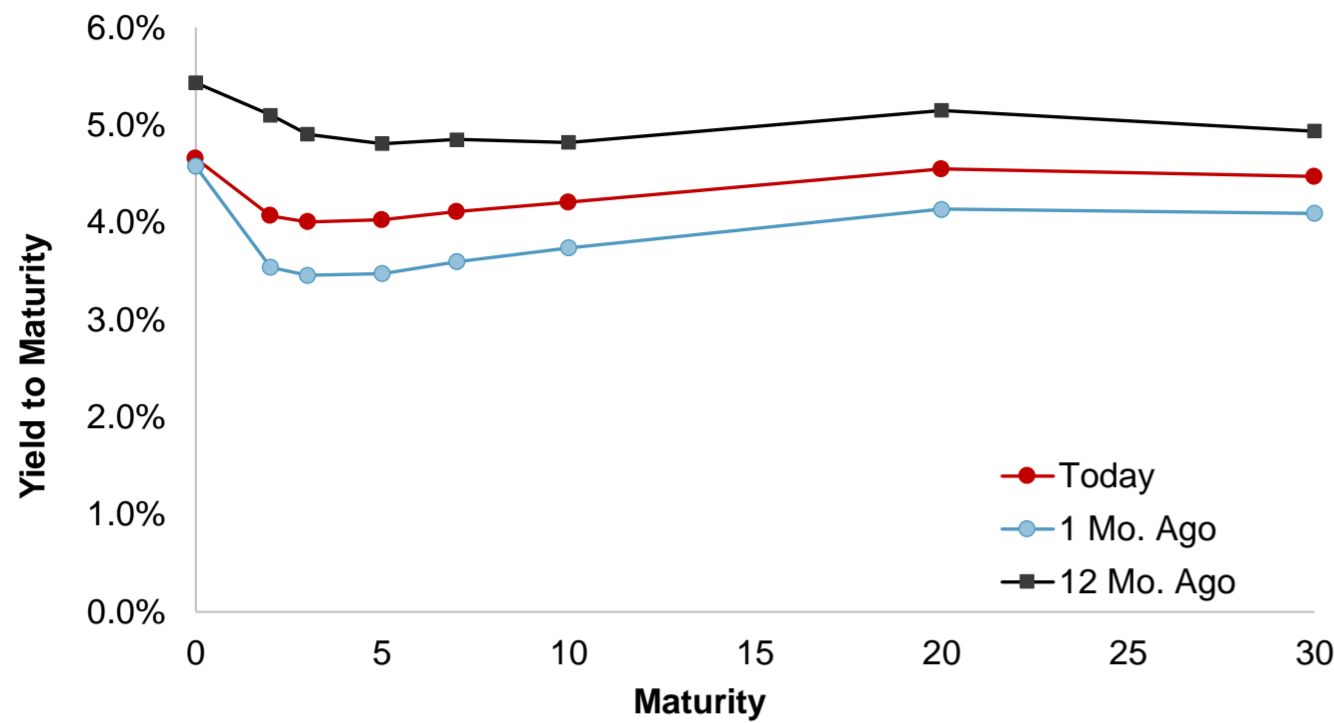
[P5] [S&P Global BMI](#)

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

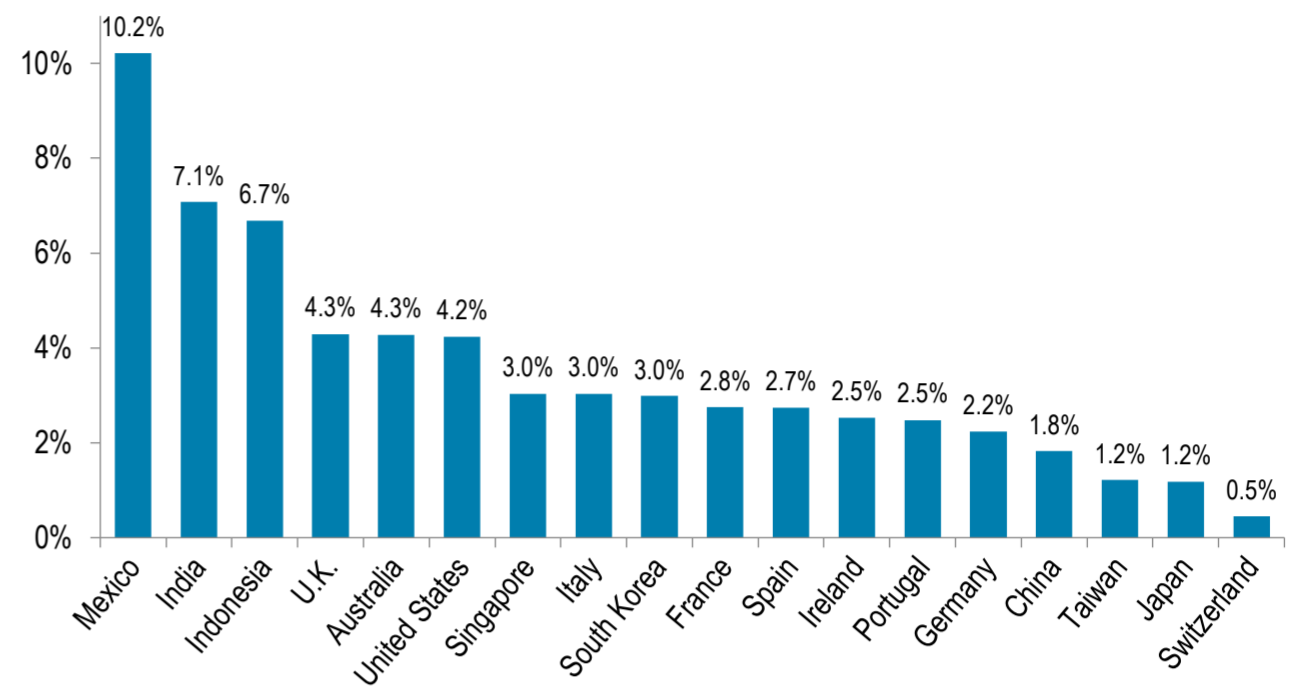
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[P8] [Commodities & Real Assets](#)

U.S. Treasury Yield Curve



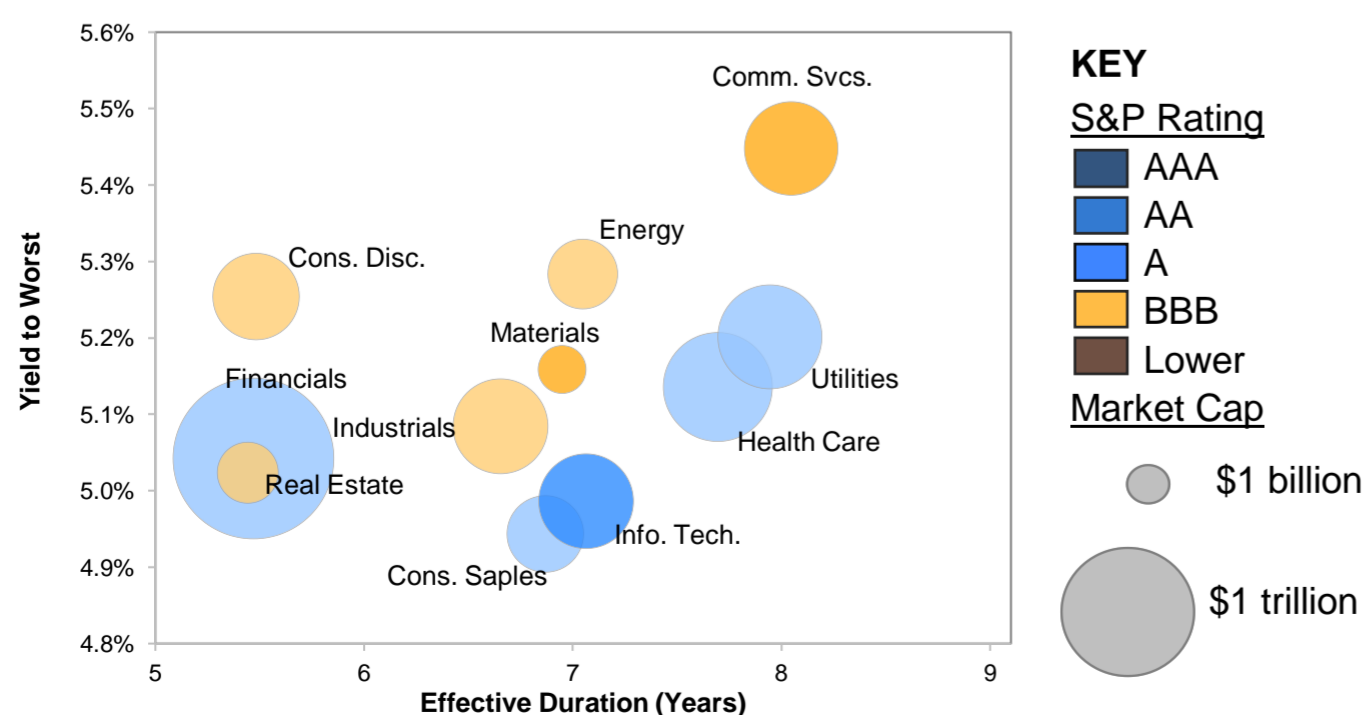
Yield to Worst - Selected S&P Sovereign Bond Indices



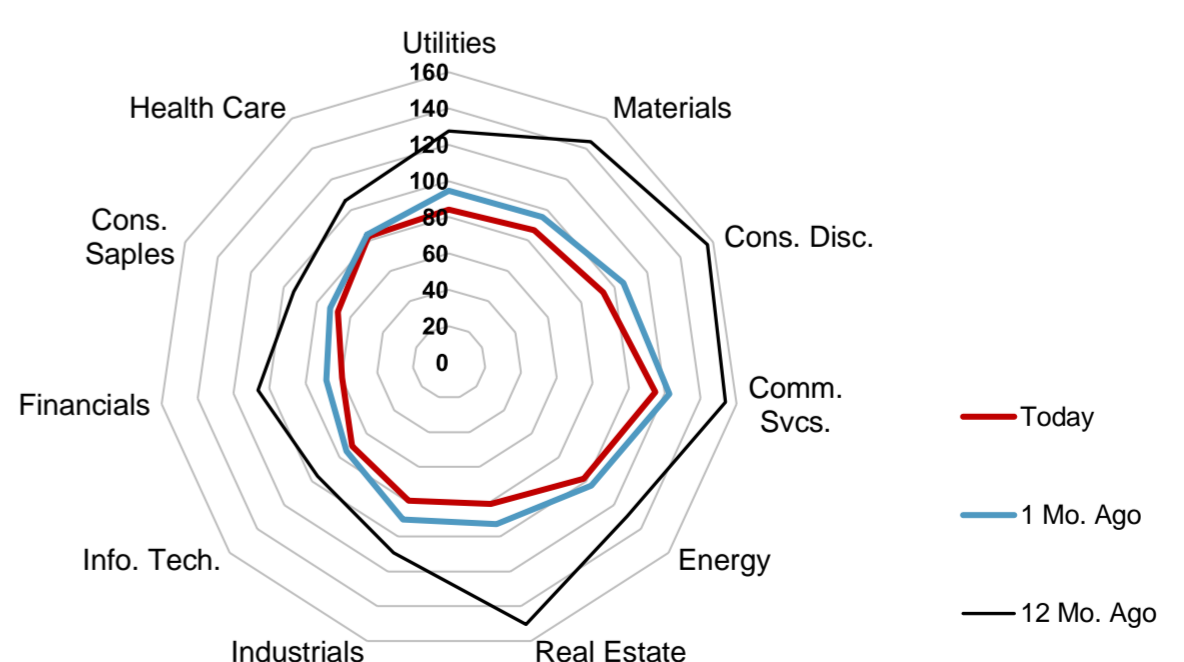
United States	Yield	Daily	MTD	YTD	12M
S&P U.S. TIPS	2.00%	0.11%	-1.39%	3.45%	8.29%
S&P U.S. Treasury Bill	4.66%	0.01%	0.28%	4.37%	5.48%
iBoxx USD Treasuries	4.38%	0.19%	-2.18%	1.66%	8.57%
S&P U.S. Aggregate	4.69%	0.18%	-1.86%	2.60%	10.19%
S&P U.S. MBS	5.01%	0.26%	-2.29%	2.30%	11.96%
iBoxx USD Liquid Investment Grade	5.40%	0.28%	-2.66%	2.52%	14.70%
iBoxx USD Liquid High Yield	7.31%	0.22%	-0.51%	7.20%	16.47%
S&P U.S. Preferred Stock	6.58%	0.21%	-0.07%	12.09%	23.48%
S&P 500 Bond	5.13%	0.20%	-1.92%	3.09%	12.92%
S&P National AMT-Free Muni	3.59%	0.07%	-1.62%	0.63%	8.98%
iBoxx USD Liquid Leveraged Loans	8.03%	-0.02%	1.01%	7.02%	9.67%
iBoxx USD Corporates	5.37%	0.20%	-1.96%	3.53%	13.02%
iBoxx USD Real Estate	5.26%	0.17%	-1.59%	4.43%	13.86%
iBoxx USD Financials	5.23%	0.15%	-1.60%	4.69%	13.13%
iBoxx USD Financial Services	5.15%	0.15%	-1.65%	3.90%	12.29%
iBoxx USD Consumer Goods	5.33%	0.22%	-1.92%	3.32%	12.98%
iBoxx USD Oil & Gas	5.54%	0.25%	-2.06%	3.06%	13.30%
iBoxx USD Industrials	5.28%	0.23%	-2.27%	1.90%	12.45%
iBoxx USD Basic Materials	5.53%	0.22%	-2.35%	3.17%	14.99%
iBoxx USD Technology	5.24%	0.23%	-2.43%	1.91%	12.02%
iBoxx USD Consumer Services	5.57%	0.26%	-2.44%	1.51%	12.83%
iBoxx USD Utilities	5.39%	0.26%	-2.46%	3.11%	15.06%
iBoxx USD Telecommunications	5.50%	0.35%	-2.67%	2.53%	15.91%
iBoxx USD Health Care	5.32%	0.27%	-2.81%	1.82%	12.51%
Canada					
S&P Canada Aggregate	3.59%	0.22%	-1.27%	2.79%	10.08%
S&P Canada Sovereign	3.20%	0.15%	-1.25%	2.42%	8.35%
S&P Canada IG Corporate	3.79%	0.12%	-0.42%	4.88%	11.64%
S&P Canada Provincial & Municipal	3.75%	0.31%	-1.68%	2.06%	10.43%
S&P/TSX Preferred Share	5.72%	-0.10%	-0.64%	19.72%	32.62%
Australia & New Zealand					
S&P/ASX Australian Government 0+	4.27%	0.12%	-2.18%	0.58%	6.03%
S&P/ASX Corporate 0+	5.03%	0.10%	-0.80%	4.02%	7.39%
S&P/NZX NZ Government Bond	4.29%	0.17%	-0.95%	3.32%	10.99%

Europe	Yield	Daily	MTD	YTD	12M
iBoxx EUR Overall	2.97%	0.45%	0.00%	2.41%	9.20%
iBoxx EUR Corporates	3.28%	0.29%	0.38%	4.10%	10.02%
iBoxx EUR Liquid High Yield	3.29%	0.38%	0.32%	3.54%	10.17%
S&P Eurozone Sov Inf.-Linked	1.26%	0.23%	0.31%	1.43%	6.05%
iBoxx EUR Eurozone	2.92%	0.56%	-0.11%	1.81%	9.14%
iBoxx EUR Germany	2.32%	0.57%	-0.55%	0.45%	6.84%
iBoxx EUR Italy	3.39%	0.45%	0.15%	4.92%	12.80%
iBoxx GBP Overall	4.65%	-0.01%	-0.93%	-0.70%	8.31%
iBoxx GBP Non Gilts	5.32%	-0.04%	-0.13%	2.07%	10.15%
iBoxx GBP Gilts	4.50%	0.00%	-1.23%	-1.75%	7.63%
S&P U.K. Inflation-Linked Gilt	0.91%	-0.17%	-0.52%	-2.76%	7.81%
Pan Asia					
iBoxx ALBI (Asian LCL)	3.74%	0.04%	-3.40%	3.82%	11.74%
Thailand	2.83%	-0.18%	0.58%	5.14%	9.84%
China Onshore	2.15%	0.00%	0.06%	5.01%	6.82%
India	7.01%	0.06%	-0.03%	8.90%	11.78%
Taiwan	1.52%	0.04%	-0.06%	-0.84%	0.07%
China Offshore	2.93%	0.00%	-0.10%	4.11%	4.93%
Philippines	4.67%	-0.06%	-0.10%	5.06%	9.16%
South Korea	3.00%	0.38%	-0.45%	4.05%	14.80%
Malaysia	4.03%	-0.07%	-0.45%	3.20%	6.40%
Indonesia	6.94%	-0.23%	-1.03%	4.84%	9.05%
Hong Kong	3.94%	-0.04%	-1.19%	3.72%	8.98%
Singapore	2.91%	0.45%	-1.19%	3.23%	7.66%
Latin America					
iBoxx GEMX Chile	5.30%	0.10%	0.54%	4.67%	11.82%
iBoxx GEMX Brazil	12.90%	0.32%	-0.22%	2.77%	7.85%
S&P/BMV Mexico Sovereign	10.21%	0.22%	-1.61%	4.93%	10.70%
S&P Peru Sovereign	6.35%	-0.19%	-1.85%	6.38%	15.08%
iBoxx Global Government Colombia	10.75%	-0.43%	-2.93%	4.59%	17.17%
ESG Bonds					
iBoxx EUR Green Bonds Select	3.14%	0.47%	0.06%	2.57%	10.14%
S&P Green Bond Select (USD)	3.60%	0.53%	-2.99%	0.85%	12.16%
iBoxx EUR Corporates ESG	3.27%	0.29%	0.39%	4.12%	10.00%

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

[P1] [Headline Indices](#)

[P2] [Movers & Shakers](#)

[P3] [Equity Sectors](#)

[P4] [Equity Factors](#)

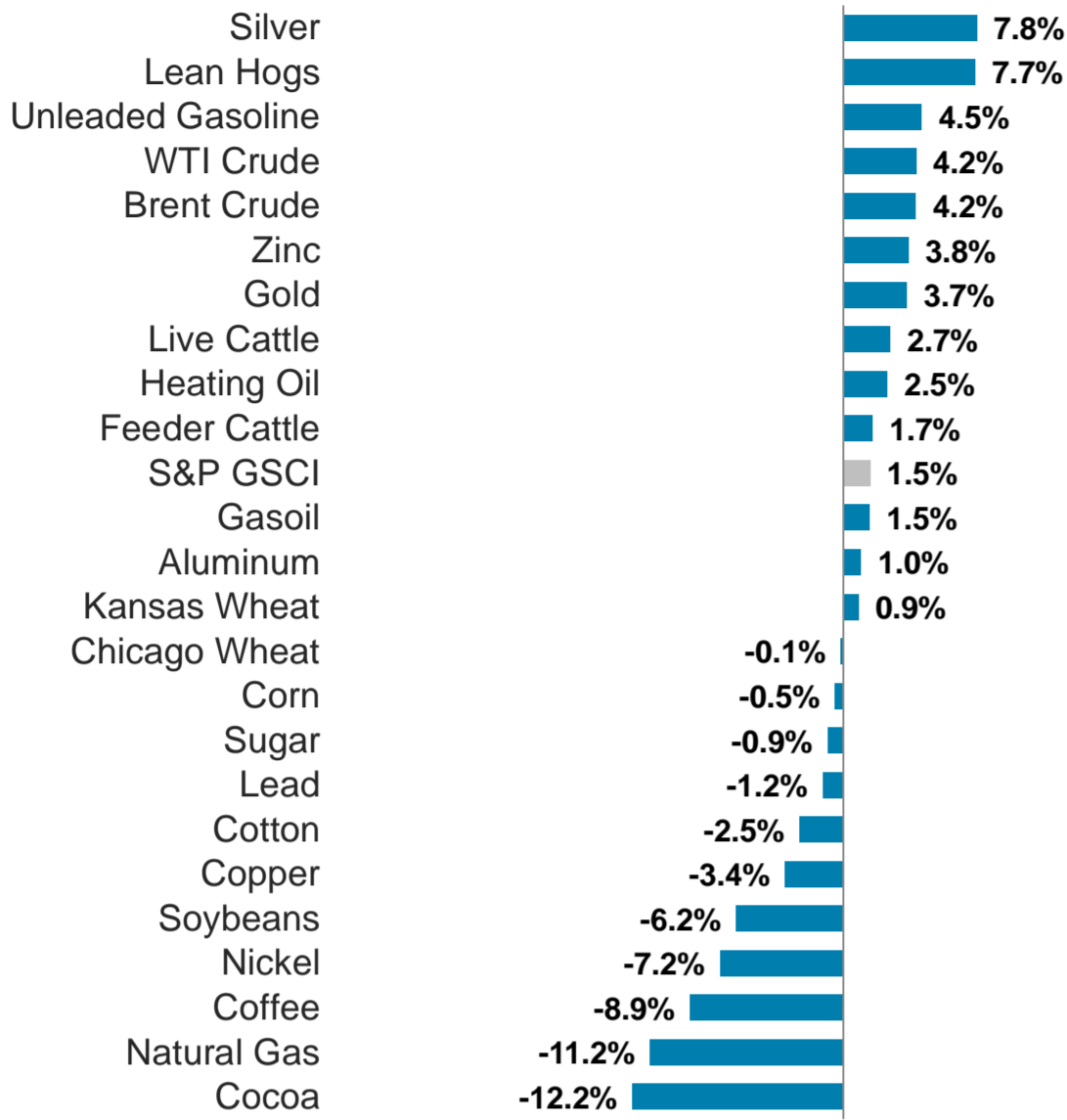
[P5] [S&P Global BMI](#)

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

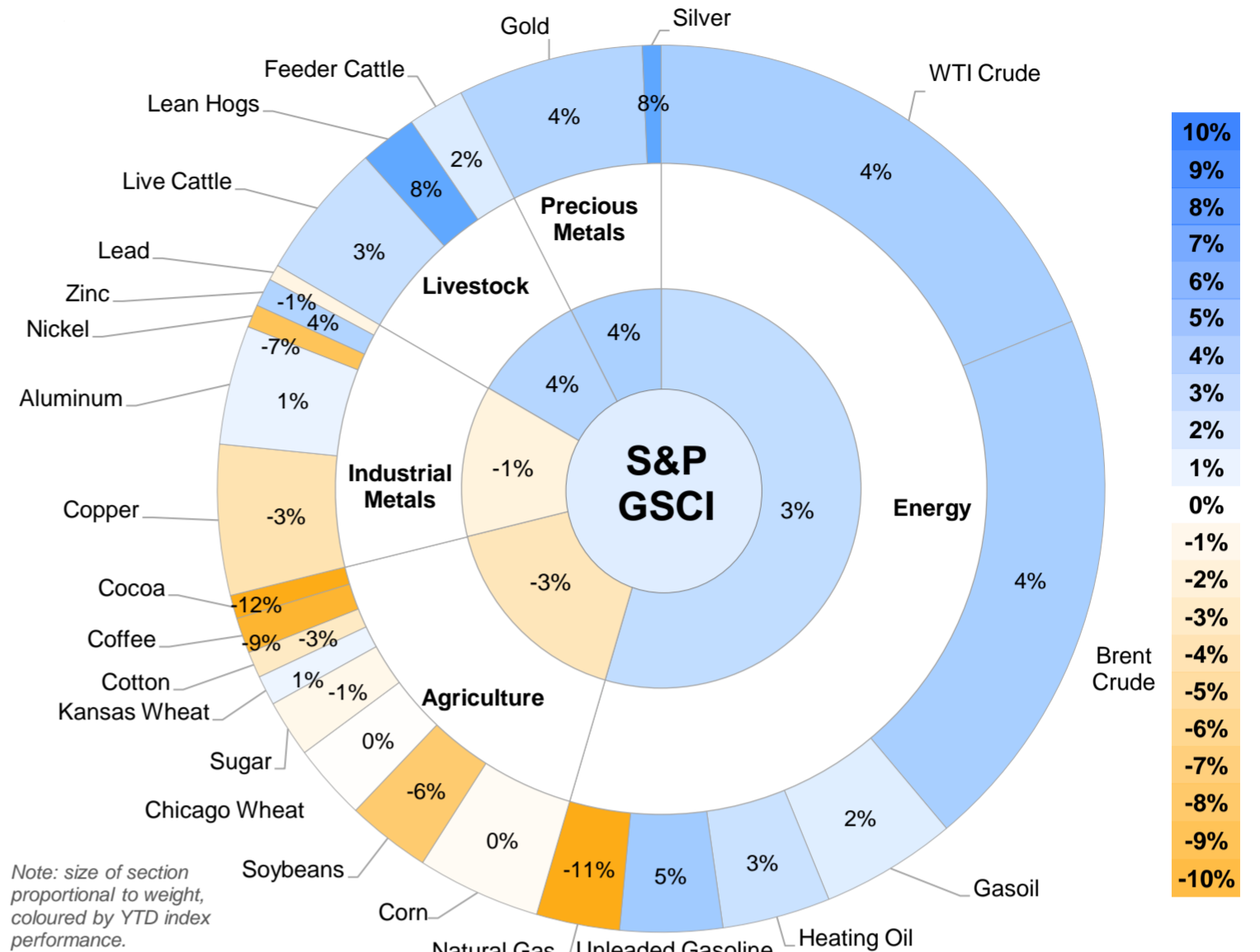
[P7] [Fixed Income](#)

COMMODITIES & REAL ASSETS

S&P GSCI Constituents - Total Return MTD



S&P GSCI Constituents - Index Weights & MTD Performance



INDEX	Daily	MTD	YTD	12M
Headline Commodities				
S&P GSCI	-0.27%	1.54%	6.86%	-1.45%
Dow Jones Commodity Index	0.09%	-0.39%	7.11%	2.76%
Commodity Sectors				
Precious Metals	0.65%	4.04%	32.62%	38.20%
Livestock	0.12%	3.57%	17.31%	12.49%
Energy	-0.44%	3.02%	5.31%	-7.72%
Industrial Metals	-0.36%	-1.46%	9.52%	15.64%
Agriculture	-0.29%	-2.95%	-4.19%	-7.94%
Energy	-0.44%	3.02%	5.31%	-7.72%
Natural Gas	4.05%	-11.23%	-22.96%	-44.34%
Petroleum	-0.69%	3.84%	6.38%	-5.89%
Unleaded Gasoline	-0.58%	4.54%	2.72%	-2.55%
WTI Crude	-0.81%	4.21%	10.19%	-5.05%
Brent Crude	-0.70%	4.20%	7.69%	-3.87%
Heating Oil	-0.80%	2.54%	-6.23%	-16.67%
Gasoil	-0.25%	1.52%	0.28%	-10.19%
Agriculture	-0.29%	-2.95%	-4.19%	-7.94%
Softs	-1.76%	-5.28%	31.60%	18.65%
Sugar	-0.61%	-0.90%	16.17%	-12.30%
Cotton	-1.34%	-2.53%	-10.02%	-14.08%
Coffee	-2.72%	-8.90%	42.31%	64.19%
Cocoa	-3.49%	-12.24%	147.24%	179.54%
Grains	0.40%	-1.85%	-15.93%	-17.36%
Kansas Wheat	0.27%	0.86%	-8.10%	-11.59%
Chicago Wheat	0.53%	-0.13%	-13.06%	-8.89%
Corn	0.61%	-0.46%	-16.50%	-20.41%
Soybeans	0.01%	-6.21%	-19.94%	-21.27%
Livestock	0.12%	3.57%	17.31%	12.49%
Lean Hogs	-1.89%	7.66%	26.46%	24.72%
Live Cattle	0.74%	2.72%	18.41%	12.71%
Feeder Cattle	0.71%	1.69%	10.17%	5.38%
Industrial Metals	-0.36%	-1.46%	9.52%	15.64%
Zinc	0.44%	3.76%	19.46%	31.00%
Aluminum	-0.98%	1.02%	9.97%	19.16%
Lead	0.63%	-1.20%	-0.85%	-2.21%
Copper	-0.14%	-3.38%	10.66%	17.85%
Nickel	-0.10%	-7.16%	-2.48%	-11.36%
Precious Metals	0.65%	4.04%	32.62%	38.20%
Silver	-0.12%	7.75%	40.11%	45.26%
Gold	0.73%	3.68%	31.90%	37.53%
Reduced Energy & Sustainability				
Carbon Emission Allowances EUA (EUI)	2.69%	1.84%	-14.62%	-18.23%
Reduced Energy	-0.22%	0.82%	6.16%	0.76%
Light Energy	-0.16%	0.54%	7.77%	3.58%
Ultra Light Energy	-0.12%	0.23%	8.03%	5.33%
Biofuel	0.37%	-0.01%	-1.18%	-14.27%

INDEX	Daily	MTD	YTD	12M
S&P Real Assets				
S&P Real Assets	0.06%	-1.72%	6.94%	18.93%
S&P Real Assets Equity	-0.09%	-1.61%	10.25%	27.25%
S&P Real Assets Bond	0.25%	-2.19%	2.88%	12.87%
Digital Assets & Cryptocurrency				
S&P Bitcoin Index	2.83%	7.57%	62.49%	101.95%
S&P Cryptocurrency MegaCap Index	2.51%	5.63%	49.37%	87.62%
S&P Ethereum Index	1.16%	-2.15%	10.15%	42.84%
Modified Roll				
Pre-Roll	-0.27%	1.56%	6.08%	-2.03%
Multiple Contract	-0.24%	1.54%	6.36%	-1.63%
3M Forward	-0.19%	1.43%	5.57%	-0.96%
Dynamic Roll	-0.30%	1.27%	2.72%	-7.09%
6M Forward	-0.20%	1.24%	5.16%	-0.03%
12M Forward	-0.12%	0.94%	6.16%	1.28%
Modified Weighting				
Enhanced	-0.27%	1.39%	6.39%	-1.68%
Equal Weight Commodity Sector	-0.07%	1.22%	12.66%	10.98%
Risk Weight	-0.03%	1.07%	13.26%	11.41%
Capped Component	-0.09%	0.60%	7.25%	1.41%
Equal Weight Select	-0.09%	0.33%	4.81%	0.88%
Roll Weight Select	-0.23%	0.14%	8.78%	3.64%
Covered Call Select	0.01%	-0.38%	10.97%	-6.71%
Quantitative & Thematic				
S&P Commodity Producers Gold	-2.14%	6.15%	36.46%	47.30%
S&P Commodity Producers Oil & Gas Expl.	0.57%	1.64%	2.43%	-2.81%
S&P Commodity Producers Agribusiness	0.28%	-2.37%	0.64%	8.62%
S&P Dynamic Futures Index (DFI)	0.16%	-1.53%	2.96%	4.64%
S&P Strategic Futures Index (SFI)	0.09%	-2.28%	5.34%	7.40%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq	-0.16%	4.51%	33.78%	40.81%
S&P GSCI Gold (U.S. 10Y Rate)	0.73%	3.62%	30.68%	36.01%
S&P GSCI Daily Risk Control 5%	-0.06%	0.95%	4.25%	2.99%
S&P GSCI Sector Equities	-0.34%	-0.91%	5.14%	13.31%
S&P Systematic Global Macro Commodities	-0.11%	7.34%	10.32%	5.41%
S&P Systematic Global Macro	0.60%	0.46%	7.94%	-3.79%
Other Single S&P GSCI Indices				
Palladium	9.33%	16.72%	6.82%	5.57%
Orange Juice	0.79%	8.04%	76.48%	48.01%
Platinum	0.39%	4.60%	3.33%	17.13%
Soybean Oil	2.18%	2.67%	-6.74%	-10.39%
Nonfat Dry Milk	0.25%	2.15%	9.01%	8.03%
Skim Milk Powder	-0.51%	-0.26%	-3.72%	-14.19%
Rough Rice	-0.78%	-2.16%	0.89%	7.49%
North America Copper	0.36%	-4.13%	14.44%	22.68%
Tin	0.84%	-7.12%	26.73%	28.48%
Class III Milk	-0.86%	-8.38%	22.73%	8.56%
Soybean Meal	-1.45%	-8.86%	-13.70%	-18.55%
Iron Ore	0.64%	-8.95%	-21.54%	-0.38%

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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