

INDEX	1M	QTD	YTD
Europe Equity			
S&P Europe 350®*	-2.05%	-2.05%	10.18%
S&P United Kingdom (GBP)*	-0.81%	-0.81%	9.24%
S&P Euro (350 Eurozone)*	-2.33%	-2.33%	10.12%
S&P Europe Ex-UK LargeMidCap*	-2.31%	-2.31%	9.54%
S&P Europe MidCap*	-2.99%	-2.99%	9.57%
S&P Europe SmallCap*	-2.85%	-2.85%	6.65%
S&P Europe 350 Sectors			
S&P Europe 350 Communication Services*	0.70%	0.70%	17.76%
S&P Europe 350 Energy*	0.31%	0.31%	-3.28%
S&P Europe 350 Financials*	0.09%	0.09%	23.04%
S&P Europe 350 Industrials*	-0.39%	-0.39%	14.13%
S&P Europe 350 Health Care*	-2.55%	-2.55%	12.69%
S&P Europe 350 Utilities*	-2.89%	-2.89%	6.83%
S&P Europe 350 Consumer Discretionary*	-3.30%	-3.30%	3.35%
S&P Europe 350 Consumer Staples*	-3.86%	-3.86%	0.78%
S&P Europe 350 Information Technology*	-5.02%	-5.02%	6.28%
S&P Europe 350 Materials*	-5.47%	-5.47%	3.47%
S&P Europe 350 Real Estate*	-5.56%	-5.56%	6.26%
European Equity Strategy			
S&P Europe 350 Momentum*	0.97%	0.97%	19.80%
S&P Europe 350 Enhanced Value*	-0.75%	-0.75%	8.20%
S&P Europe 350 Buyback*	-0.81%	-0.81%	8.23%
S&P Europe 350 Low Volatility*	-1.31%	-1.31%	11.75%
S&P Europe Dividend Opportunities*	-1.38%	-1.38%	5.30%
S&P Europe 350 Quality*	-1.63%	-1.63%	13.47%
S&P Euro High Yield Dividend Aristocrats*	-2.26%	-2.26%	12.50%
S&P Europe 350 Equal Weight*	-2.28%	-2.28%	9.06%
S&P Europe 350 Dividend Aristocrats®*	-2.31%	-2.31%	8.82%
S&P Europe 350 Risk Control 15%*	-3.04%	-3.04%	9.80%
European Equity ESG			
S&P Europe 350 ESG*	-2.10%	-2.10%	8.78%
S&P Europe 350 Carbon Efficient*	-2.15%	-2.15%	10.31%
S&P Eurozone LargeMidCap Net Zero 2050 Climate Transition ESG*	-2.80%	-2.80%	10.50%
S&P Europe 350 Fossil Fuel Free*	-2.16%	-2.16%	10.88%
DJ Sustainability™ Europe Developed Diversified Select*	0.00%	0.45%	9.26%
S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG*	-2.09%	-2.09%	13.74%
DJ Sustainability™ Eurozone Ex+*	-2.31%	-2.31%	11.08%

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Global Equity (USD)				
Dow Jones Industrial Average®*	-0.36%	-0.36%	13.52%	
S&P Global 1200*	-0.45%	-0.45%	19.10%	
S&P 500®*	0.96%	0.96%	23.26%	
S&P Developed BMI*	-0.59%	-0.59%	17.26%	
S&P Emerging BMI*	-3.55%	-3.55%	15.21%	
Europe Fixed Income				
	Yield			
S&P Eurozone IG Corporate Bond*	3.26%	-0.14%	-0.14%	3.50%
S&P Eurozone 7-10 Year IG Corporate Bond*	3.54%	-0.54%	-0.54%	3.38%
S&P Spain Sovereign Bond*	2.89%	-0.60%	-0.60%	2.45%
S&P Italy Sovereign Bond*	3.20%	-0.64%	-0.64%	3.85%
S&P Switzerland Sovereign Bond*	0.45%	-0.64%	-0.64%	2.60%
S&P Eurozone Sovereign Inflation-Linked Bond*	1.39%	-0.77%	-0.77%	0.33%
S&P France Sovereign Bond*	2.90%	-0.80%	-0.80%	-0.86%
S&P Eurozone Sovereign Bond*	2.84%	-0.83%	-0.83%	1.22%
S&P Greece Sovereign Bond*	3.11%	-0.86%	-0.86%	2.12%
S&P Germany Sovereign Bond*	2.36%	-1.21%	-1.21%	0.08%
S&P U.K. Inflation-Linked Bond (GBP)*	1.05%	-1.77%	-1.77%	-3.98%
S&P U.K. Bond (GBP)*	4.44%	-2.12%	-2.12%	-2.77%
iBoxx Benchmark & Liquid Indices				
iBoxx EUR Liquid High Yield*	5.79%	0.72%	0.72%	5.59%
iBoxx EUR Corporates*	3.41%	-0.17%	-0.17%	3.54%
iBoxx GBP Corporates*	5.59%	-0.51%	-0.51%	1.80%
iBoxx GBP Non-Gilts*	5.44%	-0.67%	-0.67%	1.53%
ESG Fixed Income				
S&P Green Bond*		-0.32%	-0.32%	2.62%
S&P Green Bond Select*		-0.51%	-0.51%	2.37%
Volatility				
	Level	Net Change in Index pts.		
CBOE Volatility Index / VIX®* (20.35)	20.35	3.62	3.62	7.90
CBOE S&P 500 Dispersion Index* (32.68)	32.68	1.54	1.54	8.60
Vstox® Index	23.60	3.46	3.46	8.58
European Credit Spreads				
	Spread			
iTraxx Europe*	57.42	-1.46	-1.46	-0.69
iTraxx Crossover*	308.47	-3.00	-3.00	-1.41
iTraxx Sr Financial*	64.09	-3.05	-3.05	-2.95
Commodities				
S&P GSCI*		0.29%	0.29%	5.54%
Dow Jones Commodity Index (DJCI)*		-1.42%	-1.42%	6.01%

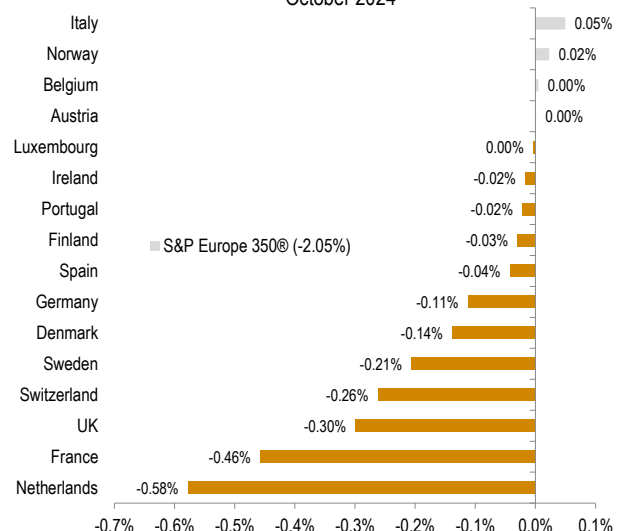
SUMMARY

- The S&P Europe 350 dropped 2.1% in October; mid and small caps fared even worse, with the S&P Europe MidCap and the S&P Europe Small Cap down 3.0% and 2.9%, respectively.
- Just four of 16 countries contributed positively to the pan-European equity returns this month. The Netherlands was the biggest detractor, subtracting 0.6% from the S&P Europe 350 in October.
- Communication Services was the best-performing S&P Europe 350 sector in October, up 0.7%. Real Estate lagged, plunging 5.6%.
- All but one of our reported European factors declined in October. S&P Europe 350 Momentum jumped 1.0%, while Risk Control 15% shed 3.0%.
- All but one of our reported European fixed income indices closed the month in the red, with the iBoxx EUR Liquid High Yield Index the sole exception, up 0.7%.
- Vstox finished the month at 24, up 3 points vs. its level at the end of September.

iBoxx Monthly Update:

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S&P Europe 350 Country Contributions
October 2024



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Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of October 31, 2024 except * as of October 31, 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/spdj

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