

HEADLINE INDICES

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

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

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

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

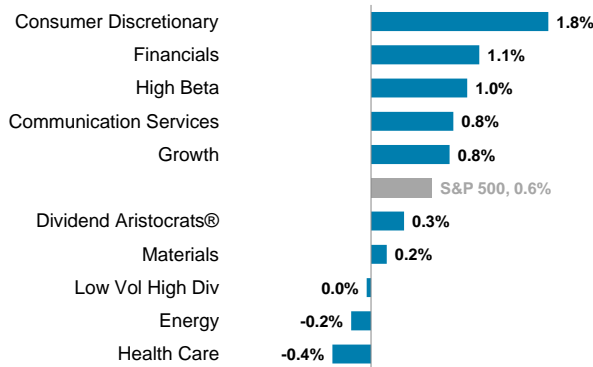
[\[P6\]](#) U.S. Industries

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

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

INDEX	Daily	MTD	YTD	12M
<b>U.S. Equity</b>				
S&P 500®	0.62%	0.89%	16.32%	25.67%
S&P MidCap 400®	0.35%	-0.65%	5.47%	12.83%
S&P SmallCap 600®	0.40%	-0.45%	-1.17%	8.17%
S&P Composite 1500®	0.60%	0.78%	15.24%	24.48%
S&P 500 Equal Weight	0.42%	-0.36%	4.70%	11.39%
S&P Total Market Index (TMI)	0.57%	0.73%	14.44%	24.11%
Dow Jones Industrial Average®	0.41%	0.54%	5.36%	16.65%

Daily Leaders & Laggards: S&P 500 Related Strategies



Global Equity (USD)	Daily	MTD	YTD	12M
S&P Global BMI	0.35%	0.50%	10.93%	19.31%
S&P Developed BMI	0.43%	0.59%	11.30%	19.92%
S&P Emerging BMI	-0.41%	-0.26%	7.81%	14.22%
S&P World	0.51%	0.77%	13.12%	21.91%
S&P Global 1200	0.45%	0.73%	13.31%	21.49%
S&P 500	0.62%	0.89%	16.32%	25.67%
S&P/TOPIX 150	0.91%	1.44%	9.17%	16.24%
S&P Latin America 40	-0.11%	-0.57%	-12.49%	-2.93%
S&P Europe 350®	-0.35%	0.13%	6.47%	12.68%
S&P/ASX All Australian 50	-0.88%	-0.36%	1.05%	13.33%
S&P Asia 50	-0.61%	-0.48%	16.68%	17.15%
S&P/TSX 60	0.26%	0.26%	1.35%	7.80%

Global Equity (Local Currency)	Daily	MTD	YTD	12M
S&P/TOPIX 150 (JPY)	1.35%	1.93%	24.80%	29.91%
S&P/NZX 50 Portfolio (NZD)	0.13%	0.82%	-2.83%	-4.63%
S&P/TSX Composite (CAD)	0.36%	0.36%	6.43%	12.53%
S&P China 500 (CNY)	-0.12%	0.28%	4.68%	-5.10%
S&P BSE SENSEX (INR)	0.00%	0.00%	2.93%	15.49%
S&P Europe 350 (EUR)	-0.43%	-0.10%	9.69%	14.60%
S&P/CLX IPSA (CLP)	-0.34%	-0.44%	3.03%	10.34%
S&P/ASX 200 (AUD)	-0.42%	-0.63%	3.56%	11.40%
S&P/BMV IPC (MXN)	-1.77%	-0.94%	-8.06%	0.35%
S&P/BVL Peru Select (PEN)	-0.64%	-1.18%	13.89%	35.09%
S&P South Africa Composite (ZAR)	-2.53%	-2.43%	4.54%	11.48%

Environmental, Social & Governance	Daily	MTD	YTD	12M
S&P 500 ESG	0.61%	0.93%	16.86%	26.25%
S&P 500 ESG Elite	0.38%	-0.09%	14.05%	25.69%
S&P 500 Net Zero 2050 Paris-Aligned ESG	0.73%	0.94%	17.57%	28.33%
S&P 500 Net Zero 2050 Climate Transition ESG	0.75%	1.07%	17.56%	27.81%
Dow Jones Sustainability World	0.04%	0.14%	9.93%	18.94%
S&P Green Bond Select	0.21%	-0.14%	-3.33%	2.97%

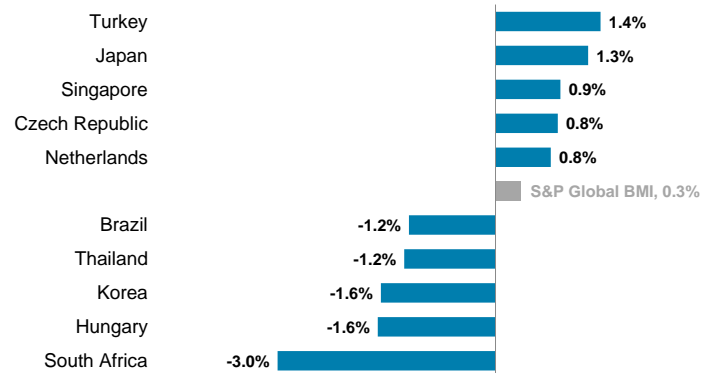
Case-Shiller (as of Mar 2024)	1M	6M	12M
S&P CoreLogic Case-Shiller US National	1.17%	2.45%	6.29%

INDEX	Yield	Daily	MTD	YTD	12M
<b>U.S. Fixed Income</b>					
S&P U.S. Aggregate Bond	5.12%	0.25%	-0.32%	-0.54%	2.80%
S&P U.S. Treasury Current 2-Year	4.74%	0.06%	-0.02%	1.09%	4.17%
S&P U.S. Treasury Current 10-Year	4.43%	0.37%	-0.46%	-2.43%	-1.15%
iBoxx USD Treasuries	4.66%	0.28%	-0.34%	-1.21%	0.95%
iBoxx USD Liquid Investment Grade	5.66%	0.52%	-0.08%	-1.27%	3.89%
iBoxx USD Liquid High Yield	8.03%	0.06%	-0.13%	2.15%	9.95%
iBoxx USD Liquid Leveraged Loans	8.40%	0.00%	0.02%	3.93%	9.47%

Global Fixed Income

iBoxx Global Gov. Australia (AUD)	4.43%	-0.12%	-0.50%	-0.62%	2.66%
iBoxx ALBI (Asian LCL)	3.96%	-0.23%	-0.22%	-2.37%	2.03%
iBoxx SGD	3.40%	-0.13%	-0.18%	-0.39%	2.46%
iBoxx Global Government Japan	1.47%	-0.17%	-0.33%	-3.47%	-5.64%
iBoxx USD Pan Asia ex-Japan	6.27%	0.10%	-0.13%	2.26%	5.95%
iBoxx GBP Overall	4.74%	0.15%	-0.49%	-2.64%	5.44%
iBoxx GBP Gilts	4.55%	0.19%	-0.57%	-3.52%	3.92%
iBoxx GBP Non Gilts	5.52%	0.05%	-0.30%	-0.37%	9.39%
iBoxx EUR Overall	3.43%	0.09%	-0.20%	-1.53%	3.29%
iBoxx EUR Corporates	3.87%	0.06%	-0.16%	0.28%	6.21%
iBoxx EUR Liquid High Yield	3.79%	0.08%	-0.17%	-0.38%	5.63%
iBoxx EUR Covered	3.32%	0.05%	-0.19%	-0.37%	4.00%
iBoxx EUR Germany	2.70%	-0.04%	-0.83%	-2.98%	0.90%

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



Commodities and Other Real Assets

S&P Real Assets	0.18%	-0.09%	-0.24%	5.81%
Dow Jones Commodity Index	-0.04%	0.55%	8.90%	10.75%
S&P Real Assets Equity	0.18%	-0.14%	-1.08%	5.55%
S&P Real Assets Bond	0.23%	-0.20%	-1.10%	4.56%
<b>S&amp;P GSCI</b>				
Crude Oil	-0.67%	1.62%	21.73%	30.88%
Gold	-0.22%	-0.21%	12.43%	20.37%

Credit Spreads	Spread	Daily	MTD	YTD	12M
CDX Investment Grade	51.04	-1.35	-1.85	-5.59	-15.73
CDX High Yield	337.66	-1.32	-4.82	-16.23	-86.76
iTraxx Europe	58.97	-0.65	-4.51	-0.85	-17.70
iTraxx Crossover	308.57	-3.44	-17.86	-7.90	-93.56
iTraxx Sr Financial	68.62	-1.58	-6.98	-0.64	-18.87
iTraxx Sub Financial	117.56	1.03	-9.10	-0.46	-43.58

Volatility	Level	Daily	MTD	YTD	12M
Cboe Volatility Index/ VIX®	12.03	-0.19	-0.41	-0.42	-1.56
Cboe S&P 500 Dispersion Index	29.78	-0.35	0.23	5.70	NA
S&P/ASX 200 VIX	11.72	-0.19	0.15	0.48	0.94
S&P/JPX JGB VIX	3.64	-0.09	-0.21	-0.66	-0.10

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

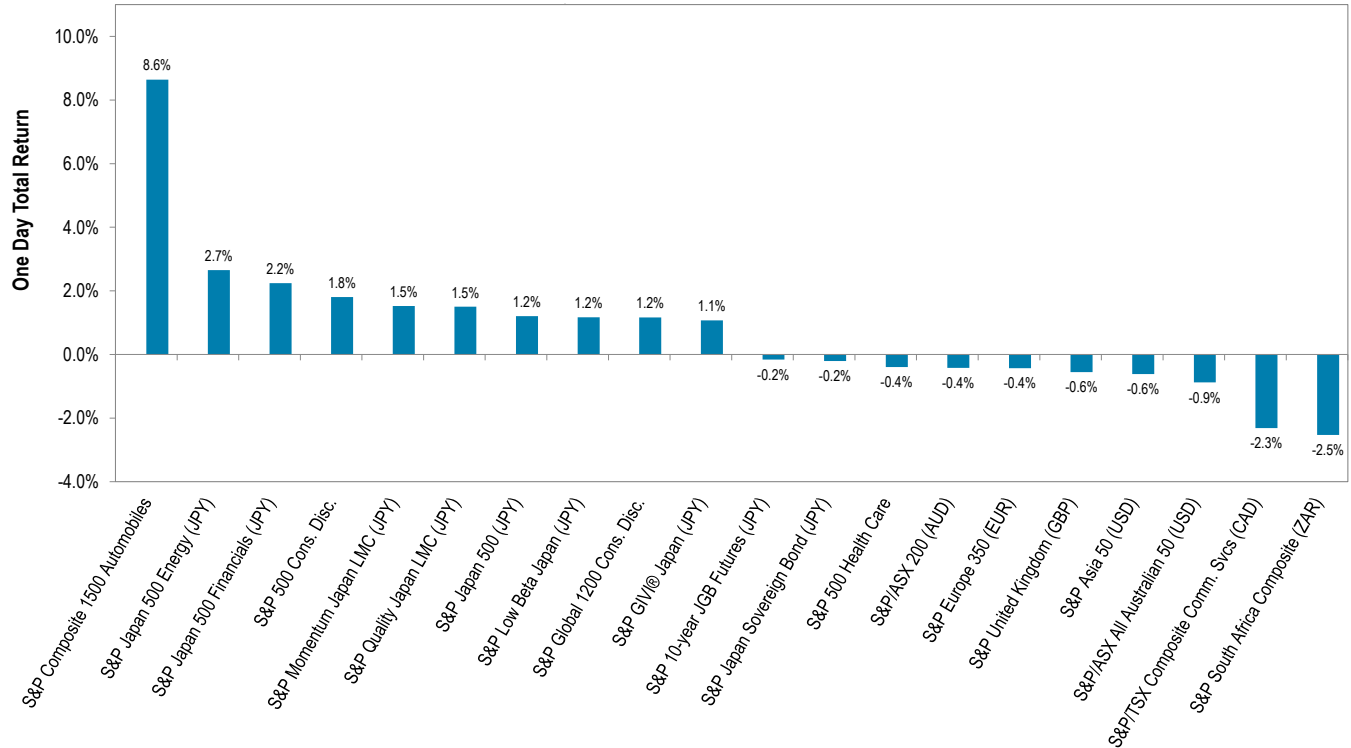
[\[P5\]](#) S&P Global BMI

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

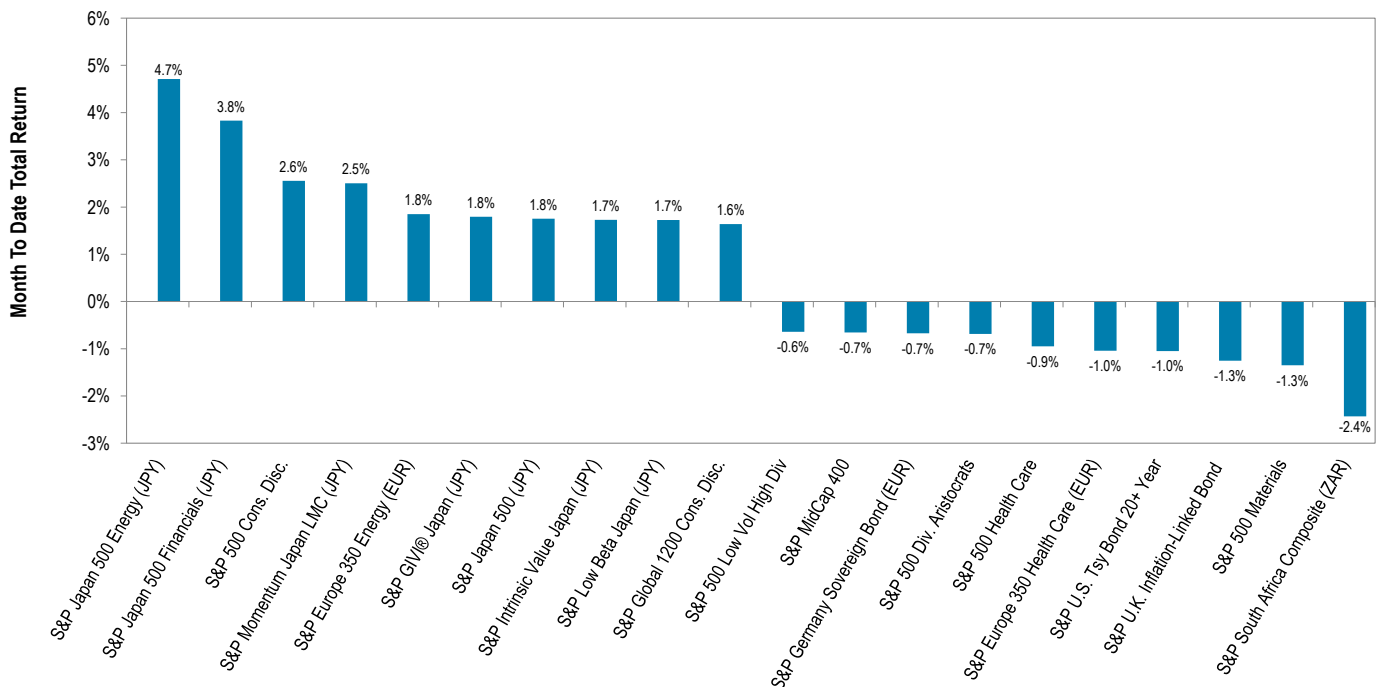
[\[P7\]](#) Fixed Income

[\[P8\]](#) 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**

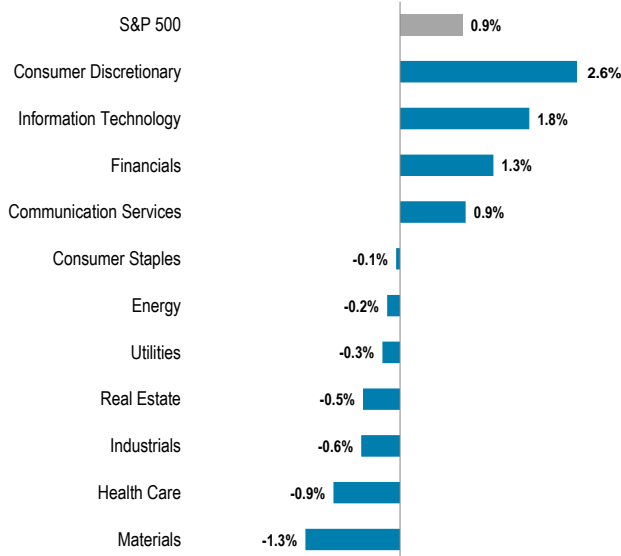
[\[P5\]](#) **S&P Global BMI**

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

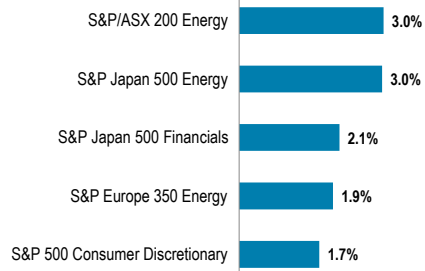
[\[P7\]](#) **Fixed Income**

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

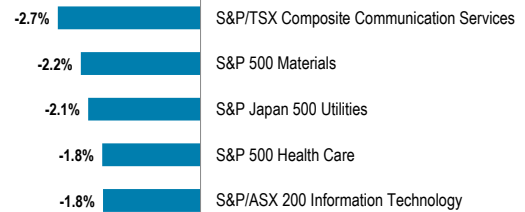
**S&P 500 Sectors - Total Return MTD**



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



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



INDEX	Daily	MTD	YTD	12M
S&P 500	0.62%	0.89%	16.32%	25.67%
Consumer Discretionary	1.81%	2.55%	8.36%	15.97%
Information Technology	0.54%	1.84%	30.61%	44.39%
Financials	1.10%	1.33%	11.64%	25.86%
Communication Services	0.84%	0.94%	27.87%	46.23%
Consumer Staples	0.62%	-0.06%	8.92%	8.09%
Energy	-0.20%	-0.18%	10.73%	15.64%
Utilities	0.44%	-0.25%	9.16%	7.55%
Real Estate	0.40%	-0.53%	-2.96%	5.05%
Industrials	0.55%	-0.55%	7.16%	14.89%
Health Care	-0.39%	-0.95%	6.78%	10.62%
Materials	0.16%	-1.35%	2.64%	7.22%
S&P Europe 350 (EUR)	-0.43%	-0.10%	9.69%	14.60%
Energy	0.78%	1.85%	9.18%	21.87%
Utilities	-0.52%	0.78%	-1.67%	0.33%
Financials	-0.92%	0.34%	15.16%	26.64%
Industrials	-0.34%	0.19%	9.67%	19.56%
Communication Services	-0.47%	-0.03%	7.75%	13.56%
Consumer Staples	-0.25%	-0.11%	-1.42%	-4.78%
Real Estate	-0.20%	-0.24%	-1.40%	34.70%
Materials	-0.30%	-0.34%	3.64%	14.66%
Information Technology	0.47%	-0.48%	24.32%	32.62%
Consumer Discretionary	-0.59%	-0.75%	4.52%	-1.49%
Health Care	-0.88%	-1.04%	15.37%	16.36%
S&P Japan 500 (JPY)	1.20%	1.75%	22.83%	28.07%
Energy	2.65%	4.71%	45.31%	74.51%
Financials	2.24%	3.83%	51.91%	71.73%
Industrials	1.52%	2.25%	26.98%	28.89%
Communication Services	0.61%	2.10%	16.34%	19.32%
Real Estate	0.55%	1.31%	16.81%	35.69%
Consumer Discretionary	0.82%	1.26%	17.39%	21.43%
Health Care	1.75%	0.96%	12.65%	7.24%
Information Technology	1.01%	0.94%	21.73%	29.37%
Consumer Staples	0.33%	0.38%	6.76%	7.49%
Materials	0.17%	0.33%	9.46%	20.33%
Utilities	0.32%	-0.35%	25.54%	39.94%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	-0.42%	-0.63%	3.56%	11.40%
Energy	2.00%	2.36%	-0.59%	0.47%
Materials	-0.60%	0.42%	-11.32%	-1.93%
Utilities	-0.01%	0.04%	17.16%	12.58%
Real Estate	-1.42%	-0.51%	7.85%	20.93%
Industrials	-0.35%	-0.72%	0.17%	2.95%
Financials	-0.44%	-0.96%	15.45%	27.92%
Consumer Discretionary	-0.92%	-1.17%	8.57%	21.26%
Consumer Staples	-0.39%	-1.18%	0.94%	-4.85%
Communication Services	-0.29%	-1.26%	-5.07%	-0.20%
Health Care	-0.33%	-1.91%	3.21%	6.68%
Information Technology	-0.26%	-2.46%	24.77%	25.20%
S&P/TSX Composite (CAD)	0.36%	0.36%	6.43%	12.53%
Consumer Staples	1.17%	1.17%	9.54%	16.97%
Health Care	1.07%	1.07%	-2.59%	13.75%
Energy	1.01%	1.01%	15.21%	25.34%
Information Technology	0.71%	0.71%	-0.32%	14.31%
Financials	0.60%	0.60%	4.94%	15.25%
Real Estate	0.54%	0.54%	-3.63%	0.21%
Materials	-0.15%	-0.15%	13.48%	11.27%
Utilities	-0.17%	-0.17%	-1.06%	-5.77%
Industrials	-0.20%	-0.20%	7.13%	10.20%
Consumer Discretionary	-0.23%	-0.23%	2.75%	2.44%
Communication Services	-2.31%	-2.31%	-13.68%	-18.78%
S&P Global 1200	0.45%	0.73%	13.31%	21.49%
Consumer Discretionary	1.16%	1.64%	6.39%	10.25%
Information Technology	0.44%	1.49%	28.93%	42.22%
Financials	0.73%	1.17%	11.85%	24.69%
Communication Services	0.58%	0.74%	22.04%	34.96%
Energy	0.36%	0.60%	9.45%	17.50%
Utilities	0.21%	0.12%	4.45%	4.46%
Industrials	0.49%	0.11%	7.44%	14.95%
Consumer Staples	0.40%	0.02%	3.60%	2.64%
Real Estate	0.25%	-0.41%	-2.51%	7.83%
Materials	-0.01%	-0.47%	-1.86%	6.61%
Health Care	-0.39%	-0.83%	7.32%	10.50%

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**

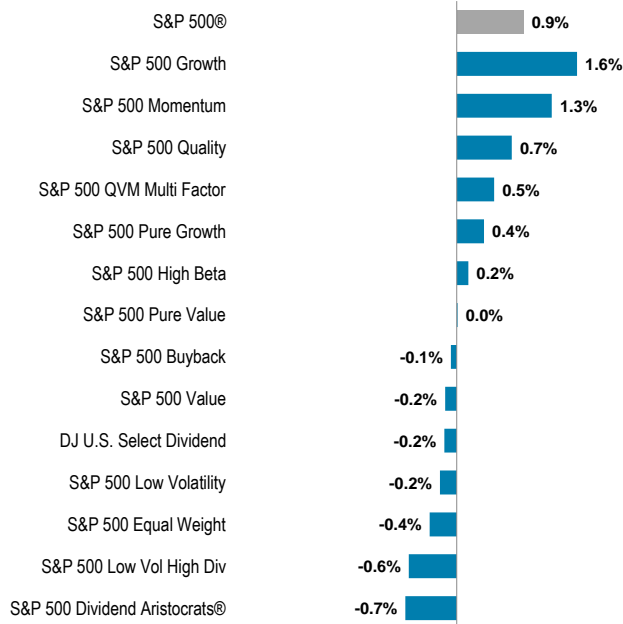
[\[P5\]](#) **S&P Global BMI**

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

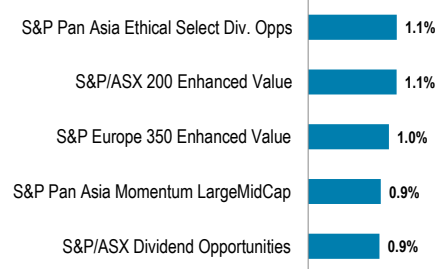
[\[P7\]](#) **Fixed Income**

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

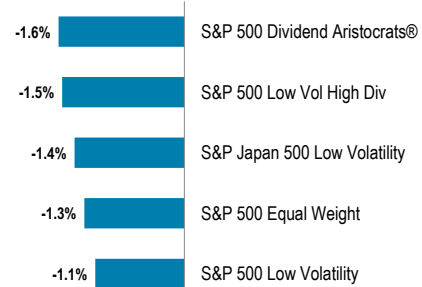
**U.S. Equity Factors - Total Return MTD**



**Top 5 Outperformers - Excess Return MTD**



**Top 5 Underperformers - Excess Return MTD**



INDEX	Daily	MTD	YTD	12M
S&P 500	0.62%	0.89%	16.32%	25.67%
S&P 500 Growth	0.80%	1.61%	25.55%	34.65%
S&P 500 Momentum	0.58%	1.27%	35.65%	59.92%
S&P 500 Quality	0.73%	0.74%	19.20%	28.73%
S&P 500 QVM Multi Factor	0.61%	0.50%	23.25%	32.89%
S&P 500 Pure Growth	0.63%	0.37%	16.33%	23.89%
S&P 500 High Beta	0.98%	0.16%	3.33%	12.06%
S&P 500 Pure Value	0.53%	0.01%	2.91%	10.41%
S&P 500 Buyback	0.50%	-0.08%	6.09%	15.84%
S&P 500 Value	0.36%	-0.16%	5.62%	15.12%
DJ U.S. Select Dividend	0.35%	-0.17%	4.85%	11.26%
S&P 500 Low Volatility	0.37%	-0.23%	4.75%	5.98%
S&P 500 Equal Weight	0.42%	-0.36%	4.70%	11.39%
S&P 500 Low Vol High Div	-0.04%	-0.64%	6.20%	11.93%
S&P 500 Dividend Aristocrats	0.34%	-0.69%	1.48%	3.95%
S&P Europe 350 (EUR)	-0.43%	-0.10%	9.69%	14.60%
S&P Europe 350 Enhanced Value	-0.49%	0.91%	8.47%	16.68%
DJ Brookfield EU Infrastructure	-0.16%	0.80%	-3.77%	-0.45%
S&P Euro HY Div. Aristocrats	-0.48%	0.63%	8.03%	15.56%
S&P Europe 350 Buyback	-0.39%	0.24%	5.52%	11.96%
S&P Europe Div. Opps	-0.54%	0.11%	1.93%	10.11%
S&P Europe 350 Equal Weight	-0.40%	0.07%	5.34%	12.37%
S&P Europe 350 Low Volatility	-0.57%	0.01%	5.39%	8.97%
S&P Europe 350 RC 15%	-0.65%	-0.17%	12.75%	15.74%
S&P Europe 350 Momentum	-0.39%	-0.47%	19.09%	37.66%
S&P Europe 350 Quality	-0.33%	-0.72%	11.47%	18.89%
S&P/TSX Composite (CAD)	0.36%	0.36%	6.43%	12.53%
S&P/TSX Composite Enhanced Value	0.86%	0.86%	11.84%	22.59%
Dow Jones Canada Select Value	0.42%	0.42%	5.75%	13.85%
S&P/TSX Composite Momentum	0.39%	0.39%	10.36%	28.45%
S&P/TSX Capped Composite	0.36%	0.36%	6.43%	12.53%
S&P/TSX 60 Equal Weight	0.35%	0.35%	7.60%	11.97%
S&P/TSX Composite Equal Weight	0.30%	0.30%	9.01%	13.71%
S&P/TSX Composite Low Volatility	0.22%	0.22%	5.93%	9.13%
Dow Jones Canada Select Growth	0.19%	0.19%	5.55%	12.41%
S&P/TSX Composite High Dividend	0.12%	0.12%	2.95%	6.73%
S&P/TSX Canadian Dividend Aristocr	-0.23%	-0.23%	2.99%	8.76%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	-0.42%	-0.63%	3.56%	11.40%
S&P/ASX 200 Enhanced Value	0.03%	0.47%	1.89%	7.78%
S&P/ASX Dividend Opportunities	-0.07%	0.34%	2.55%	11.81%
S&P/ASX 300 Shareholder Yield	-0.28%	-0.33%	6.76%	16.84%
S&P Low Beta Australia	-0.36%	-0.51%	4.97%	13.20%
S&P/ASX 200 Quality	-0.21%	-0.52%	2.79%	15.19%
S&P/ASX 200 Value	-0.52%	-0.61%	5.11%	11.40%
S&P/ASX 200 Growth	-0.32%	-0.65%	2.08%	11.33%
S&P/ASX 200 Low Volatility	-0.31%	-0.68%	4.76%	7.19%
S&P/ASX 200 Equal Weight	-0.38%	-0.85%	1.39%	7.26%
S&P/ASX 200 Momentum	-0.69%	-1.27%	7.94%	8.29%
S&P Japan 500 (JPY)	1.20%	1.75%	22.83%	28.07%
S&P Momentum Japan LargeMidCap	1.52%	2.50%	33.57%	41.46%
S&P GIVI Japan	1.07%	1.79%	25.63%	35.56%
S&P Intrinsic Value Japan	1.04%	1.73%	24.84%	33.70%
S&P Low Beta Japan	1.17%	1.72%	21.77%	27.70%
S&P Enh. Value Japan LargeMidCap	0.69%	1.52%	23.75%	35.47%
S&P Quality Japan LargeMidCap	1.50%	1.46%	19.56%	24.86%
S&P/JPX Dividend Aristocrats	0.59%	1.34%	21.94%	34.77%
S&P Japan 500 Equal Weight	0.53%	0.90%	14.92%	21.19%
S&P Japan 500 Low Volatility	0.13%	0.37%	7.10%	17.08%
S&P Pan Asia BMI (USD)	0.16%	0.20%	7.03%	13.56%
S&P Pan Asia Ethical Select Div. Opps	0.90%	1.29%	7.79%	17.07%
S&P Pan Asia Momentum LargeMidCa	0.81%	1.13%	13.46%	24.24%
S&P Pan Asia GIVI	0.44%	0.47%	10.04%	17.68%
S&P Pan Asia Intrinsic Value Weightec	0.36%	0.42%	8.80%	16.61%
S&P Pan Asia Value	0.29%	0.41%	9.01%	17.39%
S&P Pan Asia Dividend Aristocrats	0.48%	0.26%	2.41%	10.50%
S&P Pan Asia Enhanced Value LargeM	0.25%	0.24%	10.35%	16.94%
S&P Pan Asia Quality LargeMidCap	0.19%	0.24%	10.14%	24.02%
S&P Pan Asia Low Beta	0.17%	0.21%	8.76%	15.70%
S&P Pan Asia Low Volatility	0.17%	0.19%	-1.10%	4.12%
S&P Pan Asia Growth	0.04%	-0.01%	5.20%	9.89%
S&P Global LargeMidCap	0.38%	0.63%	12.45%	20.94%
S&P Global LargeMidCap Growth	0.50%	1.00%	16.32%	24.95%
S&P Global LargeMidCap Value	0.24%	0.16%	7.87%	16.25%
S&P Global 1200 Low Vol High Div.	-0.24%	-0.06%	3.26%	9.39%

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**

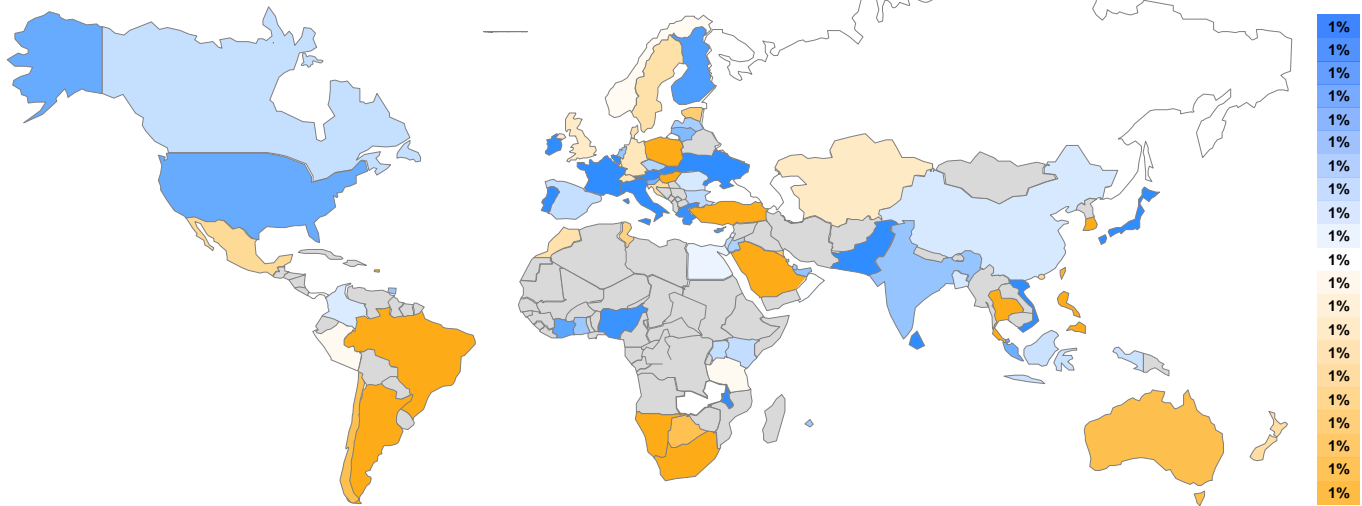
[P4] **Equity Factors**

**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>0.43%</b>	<b>0.59%</b>	<b>11.30%</b>	<b>19.92%</b>
Portugal	0.34%	2.34%	-4.37%	1.31%
Austria	0.34%	1.68%	6.73%	16.44%
Ireland	0.64%	1.26%	6.97%	16.87%
Japan	1.26%	1.20%	6.24%	13.75%
France	-0.13%	1.19%	-0.18%	2.41%
Italy	-0.56%	1.09%	10.45%	22.26%
Belgium	0.66%	1.02%	2.04%	9.01%
Finland	-0.71%	0.86%	1.56%	6.35%
United States	0.58%	0.73%	14.47%	24.14%
Singapore	0.88%	0.71%	7.10%	11.62%
Netherlands	0.75%	0.50%	20.97%	25.30%
Israel	0.16%	0.31%	5.02%	16.12%
Spain	-0.97%	0.28%	7.67%	16.90%
Canada	0.64%	0.28%	2.80%	9.27%
Norway	-0.15%	-0.06%	5.35%	19.59%
United Kingdom	-0.26%	-0.24%	6.32%	12.10%
Germany	-0.58%	-0.29%	4.36%	8.93%
Switzerland	-0.14%	-0.31%	2.21%	6.61%
Denmark	-0.75%	-0.35%	22.97%	39.72%
Sweden	-0.50%	-0.37%	5.74%	21.05%
New Zealand	-0.28%	-0.40%	-0.39%	2.62%
Luxembourg	-0.25%	-0.43%	-17.03%	-4.38%
Hong Kong	-0.37%	-0.48%	-10.31%	-17.81%
Australia	-0.19%	-0.77%	1.25%	12.11%
Korea	-1.56%	-1.51%	-0.75%	7.67%
<b>S&amp;P Emerging BMI</b>	<b>-0.41%</b>	<b>-0.26%</b>	<b>7.81%</b>	<b>14.22%</b>
Greece	-0.72%	0.97%	9.68%	16.48%
Malaysia	0.10%	0.70%	12.56%	25.00%
United Arab Emirates	0.08%	0.52%	-3.02%	0.26%
India	-0.24%	0.51%	18.53%	40.00%
Qatar	0.03%	0.46%	-1.98%	2.52%
Czech Republic	0.85%	0.37%	1.32%	6.29%
Indonesia	-0.88%	0.25%	-6.16%	-6.68%
China	0.20%	0.19%	2.05%	-3.52%
Colombia	0.43%	0.18%	10.85%	31.82%
Egypt	0.09%	0.10%	-27.77%	8.19%
Peru	0.74%	-0.06%	17.95%	40.94%
Mexico	-0.51%	-0.45%	-14.16%	-4.29%
Kuwait	-0.05%	-0.61%	5.11%	2.00%
Chile	-1.00%	-0.76%	-5.14%	-7.63%
Taiwan	-0.85%	-0.91%	23.87%	36.75%
Saudi Arabia	-0.52%	-1.03%	-2.53%	1.58%
Philippines	-0.88%	-1.04%	-5.61%	-5.52%
Poland	-0.86%	-1.13%	10.22%	35.12%
Turkey	1.43%	-1.18%	29.00%	50.11%

INDEX	Daily	MTD	YTD	12M
Hungary	-1.60%	-1.31%	9.59%	30.80%
Thailand	-1.24%	-1.36%	-14.38%	-14.83%
Brazil	-1.18%	-1.65%	-17.52%	-7.21%
South Africa	-2.96%	-2.53%	2.81%	11.90%
<b>S&amp;P Frontier BMI</b>	<b>0.23%</b>	<b>-0.74%</b>	<b>2.63%</b>	<b>15.91%</b>
Vietnam	1.09%	1.83%	0.23%	2.96%
Slovakia	0.13%	1.26%	-23.59%	-19.43%
Sri Lanka	1.27%	1.26%	27.70%	40.99%
Pakistan	0.81%	1.11%	31.74%	95.82%
Cyprus	0.50%	0.90%	18.84%	37.28%
Cote d'Ivoire	0.79%	0.79%	14.21%	28.25%
Slovenia	-0.16%	0.66%	27.72%	36.65%
Lithuania	0.53%	0.61%	1.25%	13.72%
Trinidad and Tobago	-0.08%	0.50%	-3.33%	-6.69%
Ghana	0.51%	0.49%	5.44%	14.21%
Mauritius	0.56%	0.45%	0.92%	8.89%
Latvia	-0.01%	0.43%	-5.24%	-18.27%
Jordan	0.20%	0.40%	4.30%	6.32%
Bulgaria	0.11%	0.31%	6.87%	18.76%
Kenya	0.03%	0.29%	58.33%	21.88%
Bangladesh	-0.20%	0.20%	-20.76%	-21.55%
Romania	0.49%	0.19%	23.72%	59.19%
Oman	-0.31%	0.02%	7.06%	3.11%
Iceland	-0.15%	0.02%	-8.39%	-6.14%
Panama	0.30%	0.00%	5.19%	12.52%
Zambia	0.00%	0.00%	45.70%	42.61%
Kazakhstan	-0.25%	-0.25%	21.95%	45.91%
Morocco	-0.23%	-0.36%	7.97%	15.20%
Croatia	-0.03%	-0.40%	6.98%	24.25%
Tunisia	0.13%	-0.54%	8.32%	5.21%
Estonia	-0.49%	-0.60%	-2.96%	-6.12%
Bahrain	-0.20%	-0.65%	10.26%	14.27%
Botswana	-1.28%	-0.74%	7.23%	26.08%
Jamaica	-0.26%	-1.14%	-3.34%	0.74%
Namibia	-2.02%	-1.51%	2.82%	10.71%
Argentina	0.22%	-2.98%	3.91%	34.68%
<b>Additional Countries</b>				
Ukraine	1.32%	2.33%	-21.22%	-26.92%
Malawi	1.87%	1.88%	12.88%	-31.38%
Nigeria	-0.63%	0.95%	-3.51%	-3.51%
Uganda	-0.75%	0.28%	23.55%	25.74%
Lebanon	-0.35%	0.09%	-22.74%	-10.02%
Russia	0.00%	0.00%	-8.30%	6.44%
Tanzania	0.70%	-0.06%	2.22%	7.32%
Palestine	0.10%	-0.40%	-11.52%	-20.56%
Rwanda	-0.56%	-0.49%	5.69%	-1.38%

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



[P1] **Headline Indices**

[P2] **Movers & Shakers**

[P3] **Equity Sectors**

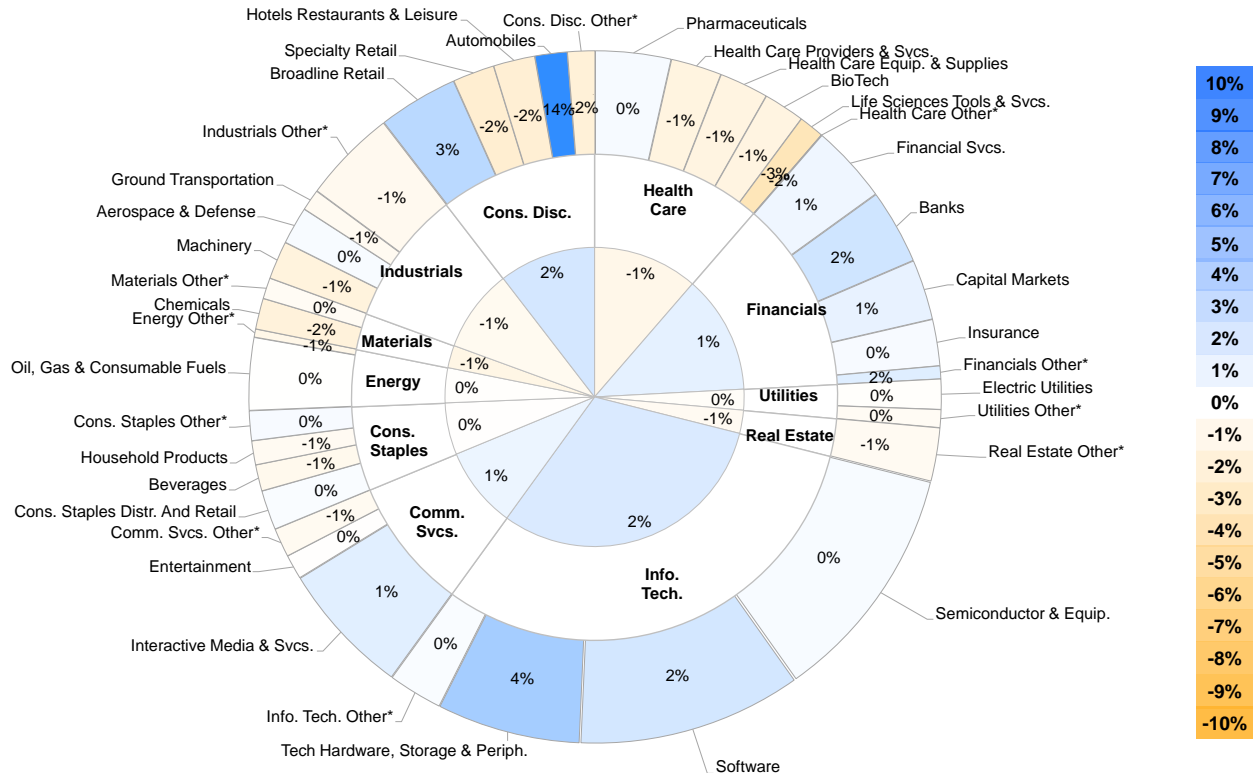
[P4] **Equity Factors**

[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%	0.60%	0.78%	15.24%	24.48%
Energy	3.8%	-0.1%	-0.1%	10.5%	16.0%
Oil, Gas & Consumable Fuels	3.4%	-0.14%	-0.03%	12.05%	17.16%
Energy Equip. & Svcs.	0.4%	0.31%	-0.98%	-2.16%	6.53%
Real Estate	2.5%	0.44%	-0.58%	-3.03%	4.74%
Equity REITs	2.4%	0.40%	-0.55%	-2.56%	5.34%
Real Estate Mgmt. & Develop.	0.1%	1.05%	-1.05%	-10.21%	-4.10%
Financials	12.8%	1.07%	1.24%	10.67%	25.37%
Banks	3.5%	1.53%	2.31%	15.63%	40.70%
Cons. Finance	0.5%	0.77%	1.70%	19.65%	31.45%
Capital Markets	2.8%	0.93%	1.13%	5.20%	21.97%
Financial Svcs.	3.7%	1.17%	0.77%	7.89%	15.39%
Insurance	2.2%	0.41%	0.41%	13.43%	25.16%
Mortgage REITs	0.1%	1.54%	-0.03%	-2.16%	3.58%
Information Technology	31.1%	0.5%	1.8%	30.1%	43.4%
Tech Hardware, Storage & Periph.	6.7%	1.56%	4.34%	16.15%	16.18%
Software	10.5%	0.57%	2.13%	16.91%	31.67%
IT Svcs.	1.0%	0.79%	0.89%	-4.61%	13.38%
Semiconductor & Equip.	11.3%	-0.05%	0.39%	69.38%	99.30%
Communications Equip.	0.8%	-0.17%	0.25%	9.01%	14.40%
Electronic Equip., Instr. & Comp.	0.8%	0.43%	-0.49%	9.75%	13.36%
Consumer Discretionary	10.5%	1.60%	2.06%	7.47%	15.58%
Automobiles	1.5%	8.64%	14.24%	-3.46%	-9.10%
Broadline Retail	3.8%	1.40%	3.35%	30.80%	51.83%
Textiles, Apparel & Luxury Goods	0.4%	-0.92%	-0.59%	-20.36%	-15.01%
Auto Comp.	0.1%	0.63%	-0.72%	-14.01%	-18.49%
Distributors	0.1%	0.45%	-1.06%	-10.93%	-20.22%
Diversified Cons. Svcs.	0.1%	0.24%	-1.47%	5.42%	34.03%
Hotels Restaurants & Leisure	1.9%	-0.12%	-1.87%	0.47%	6.67%
Specialty Retail	2.0%	0.08%	-2.00%	2.83%	12.59%
Leisure Products	0.1%	-0.27%	-2.23%	-10.29%	-15.38%
Household Durables	0.5%	-0.75%	-3.03%	-2.04%	17.18%
Consumer Staples	5.6%	0.58%	-0.09%	8.79%	8.39%
Tobacco	0.5%	0.26%	0.57%	13.31%	10.24%
Food Products	0.7%	0.82%	0.47%	-4.41%	-10.28%
Cons. Staples Dist. & Retail	1.9%	0.88%	0.27%	19.79%	30.49%
Personal Products	0.2%	0.94%	-0.29%	-13.08%	-27.19%
Household Products	1.1%	0.61%	-0.56%	13.62%	11.08%
Beverages	1.2%	0.06%	-0.75%	1.40%	-1.44%

INDEX	Weight	Daily	MTD	YTD	12M
Health Care	11.4%	-0.41%	-0.96%	6.44%	9.78%
Pharmaceuticals	3.5%	-0.63%	0.41%	17.21%	18.13%
BioTech	1.9%	-1.06%	-1.29%	7.45%	23.39%
Health Care Equip. & Supplies	2.3%	0.13%	-1.30%	3.77%	-1.71%
Health Care Providers & Svcs.	2.4%	0.31%	-1.33%	-0.47%	6.62%
Health Care Tech	0.0%	0.58%	-1.63%	-19.46%	-26.74%
Life Sciences Tools & Svcs.	1.2%	-1.17%	-3.01%	-2.65%	0.57%
Industrials	9.0%	0.55%	-0.64%	6.75%	14.80%
Aerospace & Defense	1.8%	0.64%	0.38%	6.79%	14.91%
Trading Companies & Distributors	0.4%	1.35%	0.27%	6.19%	22.25%
Marine Transportation	0.0%	-0.08%	0.03%	37.95%	61.31%
Professional Svcs.	0.7%	0.72%	-0.26%	1.21%	6.60%
Industrial Conglomerates	0.4%	1.06%	-0.26%	21.78%	33.32%
Commercial Svcs. & Supplies	0.7%	0.77%	-0.41%	14.93%	24.77%
Ground Transportation	1.0%	0.19%	-0.60%	-1.00%	10.47%
Electrical Equip.	0.8%	0.68%	-0.70%	15.27%	24.13%
Building Products	0.7%	0.98%	-1.20%	9.98%	26.99%
Air Freight & Logistics	0.4%	-0.46%	-1.30%	-2.94%	-8.25%
Passenger Airlines	0.2%	-0.08%	-1.41%	7.15%	-14.43%
Machinery	1.8%	0.41%	-1.48%	2.96%	11.93%
Construction & Engineering	0.2%	-0.16%	-2.44%	20.71%	28.13%
Materials	2.4%	0.22%	-1.13%	1.44%	6.92%
Metals & Mining	0.5%	0.42%	0.34%	3.00%	11.97%
Paper & Forest Products	0.0%	0.02%	-1.05%	21.41%	24.19%
Construction Materials	0.2%	0.52%	-1.36%	7.55%	14.76%
Containers & Packaging	0.3%	-0.15%	-1.45%	3.28%	11.89%
Chemicals	1.5%	0.19%	-1.57%	-0.27%	3.38%
Communication Services	8.8%	0.83%	0.91%	27.11%	44.85%
Wireless Telecomm. Svcs.	0.2%	0.50%	2.09%	13.00%	31.64%
Interactive Media & Svcs.	6.3%	1.10%	1.44%	35.88%	60.93%
Entertainment	1.2%	0.64%	-0.09%	18.86%	28.44%
Diversified Telecomm. Svcs.	0.6%	-1.19%	-0.85%	11.98%	18.86%
Media	0.5%	0.73%	-1.28%	-9.51%	-5.92%
Utilities	2.2%	0.42%	-0.29%	9.52%	7.67%
Indep. Power and Renewables	0.1%	0.35%	0.72%	45.94%	42.20%
Gas Utilities	0.1%	0.70%	-0.01%	2.37%	-0.27%
Electric Utilities	1.4%	0.45%	-0.16%	11.11%	9.12%
Water Utilities	0.1%	0.28%	-0.42%	-2.81%	-8.62%
Multi Utilities	0.6%	0.32%	-0.79%	4.52%	3.32%

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

[P1] [Headline Indices](#)

[P2] [Movers & Shakers](#)

[P3] [Equity Sectors](#)

[P4] [Equity Factors](#)

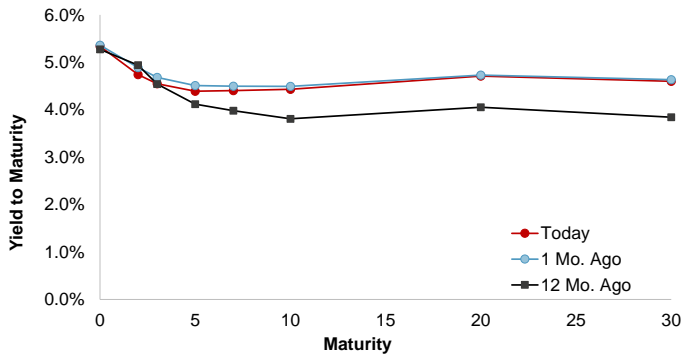
[P5] [S&P Global BMI](#)

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

**FIXED INCOME**

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

**U.S. Treasury Yield Curve**



United States	Yield	Daily	MTD	YTD	12M
S&P U.S. TIPS	2.41%	0.18%	-0.13%	0.89%	2.83%
S&P U.S. Treasury Bill	5.34%	0.02%	0.03%	2.65%	5.48%
iBoxx USD Treasuries	4.66%	0.28%	-0.34%	-1.21%	0.95%
S&P U.S. Aggregate	5.12%	0.25%	-0.32%	-0.54%	2.80%
S&P U.S. MBS	5.30%	0.27%	-0.70%	-1.18%	-1.68%
iBoxx USD Liquid Investment Grade	5.66%	0.52%	-0.08%	-1.27%	3.89%
iBoxx USD Liquid High Yield	8.03%	0.06%	-0.13%	2.15%	9.95%
S&P U.S. Preferred Stock	6.85%	0.40%	0.25%	5.16%	11.14%
S&P 500 Bond	5.57%	0.32%	-0.18%	-0.59%	4.38%
S&P National AMT-Free Muni	3.67%	0.05%	-0.15%	-0.41%	2.98%
iBoxx USD Liquid Leveraged Loans	8.40%	0.00%	0.02%	3.93%	9.47%
iBoxx USD Corporates	<b>5.68%</b>	<b>0.38%</b>	<b>-0.08%</b>	<b>-0.13%</b>	<b>4.81%</b>
iBoxx USD Financials	5.64%	0.31%	0.00%	0.96%	6.15%
iBoxx USD Financial Services	5.55%	0.30%	-0.04%	0.24%	5.54%
iBoxx USD Telecommunications	5.72%	0.54%	-0.06%	-1.14%	4.26%
iBoxx USD Technology	5.45%	0.43%	-0.06%	-1.26%	3.42%
iBoxx USD Consumer Goods	5.64%	0.38%	-0.07%	-0.22%	4.45%
iBoxx USD Real Estate	5.69%	0.31%	-0.08%	0.31%	6.25%
iBoxx USD Industrials	5.58%	0.47%	-0.08%	-1.84%	2.74%
iBoxx USD Consumer Services	5.80%	0.47%	-0.09%	-1.86%	2.85%
iBoxx USD Oil & Gas	5.77%	0.48%	-0.12%	-0.44%	5.02%
iBoxx USD Health Care	5.55%	0.50%	-0.15%	-1.63%	2.62%
iBoxx USD Basic Materials	5.83%	0.44%	-0.19%	-0.94%	4.89%
iBoxx USD Utilities	5.75%	0.49%	-0.24%	-1.56%	3.54%

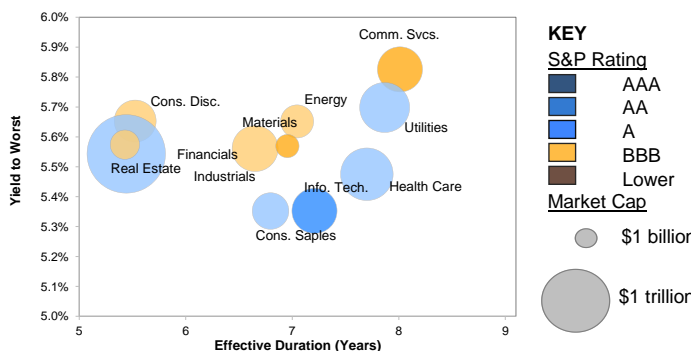
**Canada**

S&P Canada Aggregate	4.28%	-0.64%	-0.63%	-0.85%	3.08%
S&P Canada Sovereign	3.87%	-0.56%	-0.56%	-0.80%	2.46%
S&P Canada IG Corporate	4.89%	-0.48%	-0.47%	0.71%	5.81%
S&P Canada Provincial & Municipal	4.26%	-0.77%	-0.76%	-1.61%	2.22%
S&P/TSX Preferred Share	5.80%	-0.09%	-0.09%	14.09%	20.64%

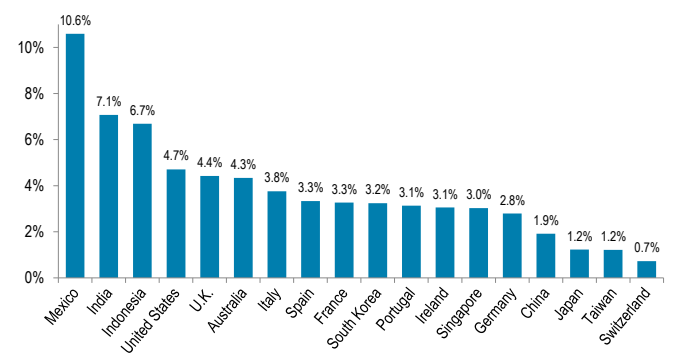
**Australia & New Zealand**

S&P/ASX Australian Government 0+	4.33%	-0.13%	-0.53%	-0.75%	2.39%
S&P/ASX Corporate 0+	5.35%	-0.04%	-0.20%	1.47%	6.08%
S&P/NZX NZ Government Bond	4.73%	-0.15%	0.01%	0.37%	4.70%

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



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



Europe	Yield	Daily	MTD	YTD	12M
iBoxx EUR Overall	3.43%	0.09%	-0.20%	-1.53%	3.29%
iBoxx EUR Corporates	3.87%	0.06%	-0.16%	0.28%	6.21%
iBoxx EUR Liquid High Yield	3.79%	0.08%	-0.17%	-0.38%	5.63%
S&P Eurozone Sov Inf.-Linked	1.53%	0.21%	0.07%	-1.50%	0.22%
iBoxx EUR Eurozone	3.36%	0.12%	-0.17%	-2.30%	2.18%
iBoxx EUR Germany	2.70%	-0.04%	-0.83%	-2.98%	0.90%
iBoxx EUR Italy	4.03%	0.22%	0.21%	-0.41%	4.15%
iBoxx GBP Overall	4.74%	0.15%	-0.49%	-2.64%	5.44%
iBoxx GBP Non Gilts	5.52%	0.05%	-0.30%	-0.37%	9.39%
iBoxx GBP Gilts	4.55%	0.19%	-0.57%	-3.52%	3.92%
S&P U.K. Inflation-Linked Gilt	1.00%	-0.04%	-1.25%	-5.05%	-1.29%

**Pan Asia**

iBoxx ALBI (Asian LCL)	3.96%	-0.23%	-0.22%	-2.37%	2.03%
Indonesia	7.20%	0.01%	0.12%	1.19%	2.89%
South Korea	3.23%	0.27%	0.08%	0.96%	7.89%
India	7.19%	0.07%	0.07%	5.36%	8.61%
Philippines	5.32%	0.06%	0.00%	0.40%	4.33%
China Offshore	3.15%	-0.01%	-0.02%	2.33%	3.29%
China Onshore	2.25%	0.02%	-0.05%	3.63%	5.95%
Malaysia	4.03%	-0.03%	-0.06%	1.89%	4.22%
Thailand	3.14%	-0.07%	-0.13%	1.34%	1.88%
Hong Kong	4.41%	-0.13%	-0.13%	0.92%	5.55%
Singapore	3.31%	-0.16%	-0.21%	-0.73%	2.00%
Taiwan	1.79%	0.03%	-0.29%	-3.38%	-2.95%

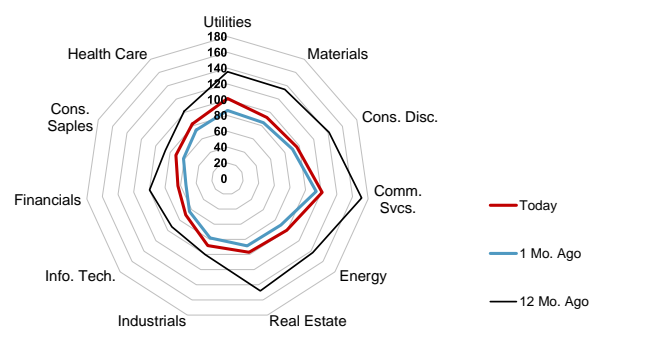
**Latin America**

S&P Peru Sovereign	6.63%	-0.19%	0.07%	1.12%	6.66%
S&P Colombia Sovereign	10.42%	0.00%	0.00%	0.19%	6.79%
S&P Brazil Sovereign	11.43%	0.00%	0.00%	0.17%	6.69%
S&P Chile Sovereign	5.63%	0.00%	0.00%	-0.55%	2.22%
S&P/BMV Mexico Sovereign	10.59%	-0.07%	-0.34%	1.54%	5.81%

**ESG Bonds**

iBoxx EUR Green Bonds Select	3.59%	0.07%	-0.27%	-1.46%	4.05%
S&P Green Bond Select (USD)	4.14%	0.21%	-0.14%	-3.33%	2.97%
S&P ESG Europe Dev Sov (EUR)	2.83%	0.00%	0.00%	0.00%	4.46%

**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**

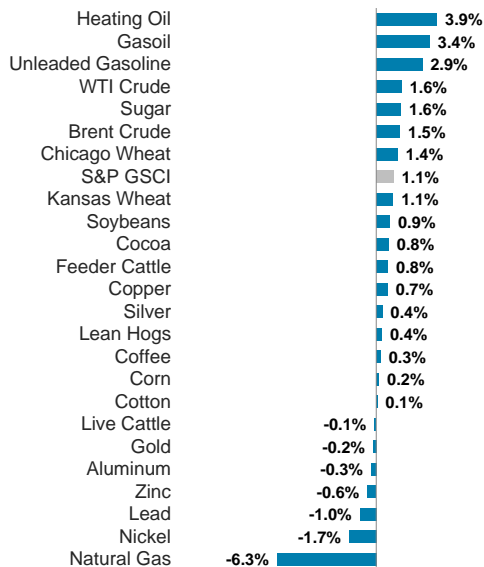
[P5] **S&P Global BMI**

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

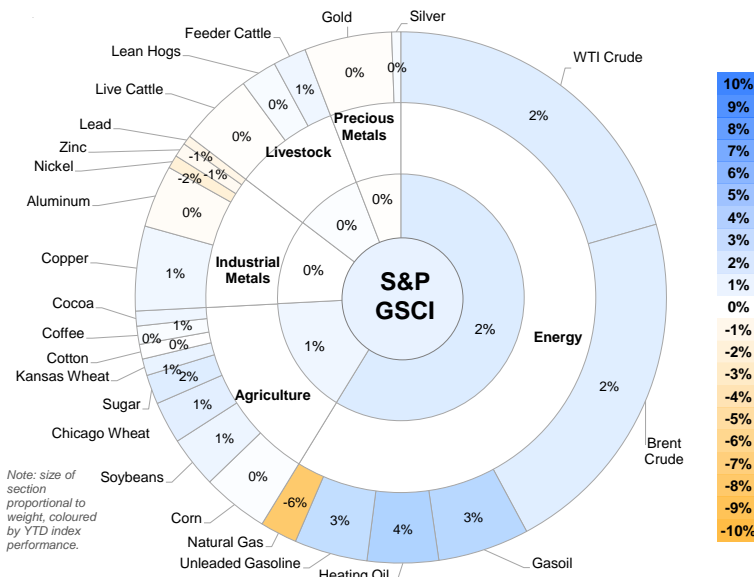
[P7] **Fixed Income**

**COMMODITIES & REAL ASSETS**

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



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



INDEX	Daily	MTD	YTD	12M
<b>Headline Commodities</b>				
S&P GSCI	0.00%	1.11%	12.31%	16.28%
Dow Jones Commodity Index	-0.04%	0.55%	8.90%	10.75%
<b>Commodity Sectors</b>				
Energy	-0.26%	1.68%	18.42%	26.98%
Agriculture	0.41%	0.77%	-4.04%	-8.89%
Livestock	1.03%	0.20%	10.73%	2.47%
Industrial Metals	0.07%	0.00%	8.51%	13.24%
Precious Metals	-0.18%	-0.15%	13.31%	21.04%
<b>Energy</b>				
Natural Gas	-1.72%	-6.33%	-13.02%	-38.84%
Petroleum	-0.20%	2.03%	19.62%	30.82%
Heating Oil	0.59%	3.87%	12.68%	32.01%
Gasoil	1.77%	3.41%	20.05%	45.48%
Unleaded Gasoline	-0.18%	2.93%	16.11%	15.52%
WTI Crude	-0.67%	1.62%	21.73%	30.88%
Brent Crude	-0.40%	1.52%	19.56%	29.79%
<b>Agriculture</b>				
Soybeans	0.41%	0.77%	-4.04%	-8.89%
Softs	2.14%	0.83%	21.95%	25.61%
Sugar	1.89%	1.59%	8.07%	-0.72%
Cocoa	6.80%	0.80%	126.50%	185.55%
Coffee	1.10%	0.28%	27.58%	58.74%
Cotton	-0.53%	0.07%	-9.97%	-9.76%
<b>Grains</b>				
Chicago Wheat	-0.34%	0.75%	-12.81%	-19.48%
Kansas Wheat	-1.19%	1.08%	-6.05%	-24.98%
Soybeans	0.19%	0.87%	-11.24%	-14.37%
Corn	0.26%	0.18%	-16.61%	-22.01%
<b>Livestock</b>				
Feeder Cattle	1.03%	0.20%	10.73%	2.47%
Lean Hogs	1.46%	0.75%	11.81%	-0.11%
Live Cattle	1.83%	0.37%	3.23%	-4.88%
<b>Industrial Metals</b>				
Copper	0.46%	-0.12%	14.96%	7.82%
Industrial Metals	0.07%	0.00%	8.51%	13.24%
Copper	0.44%	0.73%	12.87%	17.65%
Aluminum	0.21%	-0.33%	4.52%	14.93%
Zinc	-0.20%	-0.57%	9.01%	23.55%
Lead	-0.80%	-1.04%	6.71%	7.80%
Nickel	-2.08%	-1.74%	2.20%	-17.39%
<b>Precious Metals</b>				
Silver	-0.18%	-0.15%	13.31%	21.04%
Gold	0.17%	0.39%	22.78%	28.10%
Gold	-0.22%	-0.21%	12.43%	20.37%
<b>Reduced Energy &amp; Sustainability</b>				
Carbon Emission Allowances EUA (EU)	3.86%	4.78%	-10.37%	-21.43%
Biofuel	1.25%	2.29%	-3.32%	-12.23%
Reduced Energy	0.07%	0.79%	8.81%	9.55%
Light Energy	0.20%	0.66%	7.79%	8.47%
Ultra Light Energy	0.27%	0.51%	6.30%	5.91%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P Real Assets</b>				
S&P Real Assets	0.18%	-0.09%	-0.24%	5.81%
S&P Real Assets Equity	0.18%	-0.14%	-1.08%	5.55%
S&P Real Assets Bond	0.23%	-0.20%	-1.10%	4.56%
<b>Digital Assets &amp; Cryptocurrency</b>				
S&P Bitcoin Index	-2.11%	3.14%	47.17%	103.65%
S&P Cryptocurrency MegaCap Index	-2.00%	2.62%	47.37%	96.16%
S&P Ethereum Index	-1.67%	1.10%	47.98%	77.09%
<b>Modified Roll</b>				
12M Forward	0.18%	1.12%	10.26%	15.92%
Pre-Roll	0.01%	1.12%	11.81%	15.82%
Multiple Contract	0.02%	1.10%	11.88%	15.82%
3M Forward	0.11%	1.10%	11.07%	15.11%
6M Forward	0.12%	1.04%	10.15%	14.75%
Dynamic Roll	0.00%	0.99%	10.68%	9.23%
<b>Modified Weighting</b>				
Enhanced	0.03%	1.17%	12.28%	15.95%
Roll Weight Select	0.20%	1.07%	10.79%	12.44%
Equal Weight Select	0.08%	0.93%	7.19%	9.08%
Capped Component	0.09%	0.66%	8.99%	9.64%
Equal Weight Commodity Sector	0.06%	0.52%	10.29%	15.03%
Risk Weight	0.27%	0.39%	9.14%	8.65%
Covered Call Select	-0.08%	-0.08%	7.24%	-5.11%
<b>Quantitative &amp; Thematic</b>				
S&P Commodity Producers Oil & Gas Expl.	0.91%	1.02%	8.80%	18.09%
S&P Commodity Producers Gold	0.27%	-0.10%	9.26%	15.56%
S&P Commodity Producers Agribusiness	0.16%	-0.55%	-3.39%	-5.34%
S&P Strategic Futures Index (SFI)	0.09%	0.20%	6.52%	9.92%
S&P Dynamic Futures Index (DFI)	0.23%	0.18%	1.01%	1.51%
S&P GSCI Daily Risk Control 5%	0.01%	0.46%	5.31%	8.18%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq	-0.07%	-0.15%	11.98%	19.40%
S&P GSCI Sector Equities	0.25%	-0.19%	1.39%	7.63%
S&P GSCI Gold (U.S. 10Y Rate)	-0.22%	-0.22%	11.77%	18.91%
S&P Systematic Global Macro	-0.10%	1.30%	14.64%	0.15%
S&P Systematic Global Macro Commodities	0.07%	0.99%	5.34%	-2.72%
<b>Other Single S&amp;P GSCI Indices</b>				
Soybean Oil	2.13%	6.75%	-3.24%	-17.69%
Orange Juice	4.10%	6.17%	50.83%	111.89%
Palladium	4.92%	4.50%	-6.99%	-14.25%
Iron Ore	0.29%	3.52%	-14.86%	23.56%
North America Copper	0.04%	0.69%	15.49%	20.39%
Tin	0.09%	0.62%	31.94%	25.59%
Platinum	2.09%	-0.42%	0.35%	12.13%
Nonfat Dry Milk	-1.15%	-1.68%	-5.00%	-0.20%
Rough Rice	-0.35%	-2.09%	1.66%	16.42%
Class III Milk	-2.28%	-2.09%	15.10%	11.24%
Soybean Meal	-1.28%	-2.09%	-10.14%	-5.71%
Skim Milk Powder	-1.52%	-2.23%	-10.38%	-22.37%

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.



## GENERAL DISCLAIMER

© 2024 S&P Dow Jones Indices. All rights reserved. S&P, S&P 500, S&P 500 LOW VOLATILITY INDEX, S&P 100, S&P COMPOSITE 1500, S&P 400, S&P MIDCAP 400, S&P 600, S&P SMALLCAP 600, S&P GVI, GLOBAL TITANS, DIVIDEND ARISTOCRATS, S&P TARGET DATE INDICES, S&P PRISM, S&P STRIDE, GICS, SPIVA, SPDR and INDEXTOLGO are registered trademarks of S&P Global, Inc. ("S&P Global") or its affiliates. DOW JONES, DJ, DJIA, THE DOW and DOW JONES INDUSTRIAL AVERAGE are registered trademarks of Dow Jones Trademark Holdings LLC ("Dow Jones"). These trademarks together with others have been licensed to S&P Dow Jones Indices LLC. Redistribution or reproduction in whole or in part is prohibited without written permission of S&P Dow Jones Indices LLC. This document does not constitute an offer of services in jurisdictions where S&P Dow Jones Indices LLC, S&P Global, Dow Jones or their respective affiliates (collectively "S&P Dow Jones Indices") do not have the necessary licenses. Except for certain custom index calculation services, all information provided by S&P Dow Jones Indices is impersonal and not tailored to the needs of any person, entity or group of persons. S&P Dow Jones Indices receives compensation in connection with licensing its indices to third parties and providing custom calculation services. Past performance of an index is not an indication or guarantee of future results.

It is not possible to invest directly in an index. Exposure to an asset class represented by an index may be available through investable instruments based on that index. S&P Dow Jones Indices does not sponsor, endorse, sell, promote or manage any investment fund or other investment vehicle that is offered by third parties and that seeks to provide an investment return based on the performance of any index. S&P Dow Jones Indices makes no assurance that investment products based on the index will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment advisor, and S&P Dow Jones Indices makes no representation regarding the advisability of investing in any such investment fund or other investment vehicle. A decision to invest in any such investment fund or other investment vehicle should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such fund or other vehicle only after carefully considering the risks associated with investing in such funds, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the investment fund or other investment product or vehicle. S&P Dow Jones Indices LLC is not a tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice. Closing prices for S&P Dow Jones Indices' US benchmark indices are calculated by S&P Dow Jones Indices based on the closing price of the individual constituents of the index as set by their primary exchange. Closing prices are received by S&P Dow Jones Indices from one of its third party vendors and verified by comparing them with prices from an alternative vendor. The vendors receive the closing price from the primary exchanges. Real-time intraday prices are calculated similarly without a second verification.

These materials have been prepared solely for informational purposes based on information generally available to the public and from sources believed to be reliable. No content contained in these materials (including index data, ratings, credit-related analyses and data, research, valuations, model, software or other application or output therefrom) or any part thereof ("Content") may be modified, reverse-engineered, reproduced or distributed in any form or by any means, or stored in a database or retrieval system, without the prior written permission of S&P Dow Jones Indices. The Content shall not be used for any unlawful or unauthorized purposes. S&P Dow Jones Indices and its third-party data providers and licensors (collectively "S&P Dow Jones Indices Parties") do not guarantee the accuracy, completeness, timeliness or availability of the Content. S&P Dow Jones Indices Parties are not responsible for any errors or omissions, regardless of the cause, for the results obtained from the use of the Content. THE CONTENT IS PROVIDED ON AN "AS IS" BASIS. S&P DOW JONES INDICES PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION. In no event shall S&P Dow Jones Indices Parties be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the Content even if advised of the possibility of such damages.

Credit-related information and other analyses, including ratings, research and valuations are generally provided by licensors and/or affiliates of S&P Dow Jones Indices, including but not limited to S&P Global's other divisions such as S&P Global Market Intelligence. Any credit-related information and other related analyses and statements in the Content are statements of opinion as of the date they are expressed and not statements of fact. Any opinion, analysis and rating acknowledgement decisions are not recommendations to purchase, hold, or sell any securities or to make any investment decisions, and do not address the suitability of any security. S&P Dow Jones Indices does not assume any obligation to update the Content following publication in any form or format. The Content should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions. S&P Dow Jones Indices LLC does not act as a fiduciary or an investment advisor. While S&P Dow Jones Indices has obtained information from sources they believe to be reliable, S&P Dow Jones Indices does not perform an audit or undertake any duty of due diligence or independent verification of any information it receives.

To the extent that regulatory authorities allow a rating agency to acknowledge in one jurisdiction a rating issued in another jurisdiction for certain regulatory purposes, S&P Global Ratings reserves the right to assign, withdraw or suspend such acknowledgement at any time and in its sole discretion. S&P Dow Jones Indices, including S&P Global Ratings, disclaim any duty whatsoever arising out of the assignment, withdrawal or suspension of an acknowledgement as well as any liability for any damage alleged to have been suffered on account thereof. Affiliates of S&P Dow Jones Indices LLC, including S&P Global Ratings, may receive compensation for its ratings and certain credit-related analyses, normally from issuers or underwriters of securities or from obligors. Such affiliates of S&P Dow Jones Indices LLC, including S&P Global Ratings, reserve the right to disseminate its opinions and analyses. Public ratings and analyses from S&P Global Ratings are made available on its Web sites, www.standardandpoors.com (free of charge), and www.ratingsdirect.com and www.globalcreditportal.com (subscription), and may be distributed through other means, including via S&P Global Ratings publications and third-party redistributors. Additional information about our ratings fees is available at www.standardandpoors.com/usratingsfees.

S&P Global keeps certain activities of its various divisions and business units separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain divisions and business units of S&P Global may have information that is not available to other business units. S&P Global has established policies and procedures to maintain the confidentiality of certain non-public information received in connection with each analytical process.

In addition, S&P Dow Jones Indices provides a wide range of services to, or relating to, many organizations, including issuers of securities, investment advisers, broker-dealers, investment banks, other financial institutions and financial intermediaries, and accordingly may receive fees or other economic benefits from those organizations, including organizations whose securities or services they may recommend, rate, include in model portfolios, evaluate or otherwise address.

The Global Industry Classification Standard (GICS®) was developed by and is the exclusive property and a trademark of S&P and MSCI. Neither MSCI, S&P nor any other party involved in making or compiling any GICS classifications makes any express or implied warranties or representations with respect to such standard or classification (or the results to be obtained by the use thereof), and all such parties hereby expressly disclaim all warranties of originality, accuracy, completeness, merchantability or fitness for a particular purpose with respect to any of such standard or classification. Without limiting any of the foregoing, in no event shall MSCI, S&P, or any of their affiliates or any third party involved in making or compiling any GICS classifications have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.

ASX, ALL ORDINARIES are trademarks of ASX Operations Pty Ltd. and have been licensed for use by S&P Dow Jones Indices.

B3 is a trademark of B3 S.A. - Brasil, Bolsa, Balcão and has been licensed for use by S&P Dow Jones Indices.

CLX, IGPA, IPSA, BOLSA DE SANTIAGO, BOLSA DE COMERCIO DE SANTIAGO, BOLSA DE COMERCIO DE SANTIAGO BOLSA ELECTRÓNICA, BOLSA DE COMERCIO SANTIAGO CHILE, BOLSA DE VALORES DE SANTIAGO, BOLSA NACIONAL DE COMERCIO, BOLSA OFF SHORE, BOLSA DE COMERCIO DE SANTIAGO, BOLSA DE VALORES, SANTIAGO STOCK EXCHANGE are trademarks of Bolsa de Comercio de Santiago and have been licensed for use by S&P Dow Jones Indices.

BMV is a trademark of Bolsa Mexicana de Valores, S.A.B. de C.V. and has been licensed for use by S&P Dow Jones Indices.

BNY Mellon is a trademark of The Bank of New York Mellon Corporation and has been licensed for use by S&P Dow Jones Indices.

Brookfield Redding, Inc. and/or its affiliates (including but not limited to Brookfield Asset Management Inc., collectively "Co-Publisher") own certain intellectual property rights with respect to the Dow Jones Brookfield Infrastructure Indexes, which rights have been licensed to S&P for use.

BVL is a trademark of Bolsa de Valores de Lima S.A. and has been licensed for use by S&P Dow Jones Indices.

BYMA is a trademark of Bolsas y Mercados Argentinos S.A. and has been licensed for use by S&P Dow Jones Indices.

CASE-SHILLER is a registered trademark of CoreLogic Case-Shiller, LLC and has been licensed for use by S&P Dow Jones Indices.

CSE is a trademark of Colombo Stock Exchange and has been licensed for use by S&P Dow Jones Indices.

DRUCKER INSTITUTE is a trademark of Claremont Graduate University and has been licensed for use by S&P Dow Jones Indices.

EGX is a trademark of The Egyptian Exchange and has been licensed for use by S&P Dow Jones Indices.

EXPERIAN is a trademark of Experian Information Services Inc. and has been licensed for use by S&P Dow Jones Indices.

FEAS is a trademark of the Federation of Euro-Asian Stock Exchanges and has been licensed for use by S&P Dow Jones Indices.

FMDQ is a trademark of FMDQ OTC Securities Exchange and has been licensed for use by S&P Dow Jones Indices.

GSCI is a registered trademark of The Goldman Sachs Group, Inc. ("Goldman") and has been licensed for use by S&P Dow Jones Indices. The S&P GSCI index is not created, owned, endorsed, sponsored, sold or promoted by Goldman or its affiliates and Goldman bears no liability with respect to such index or data related thereto. Goldman provides no guarantee as to the accuracy and/or the completeness of the S&P GSCI index or any data related thereto.

HAREL is a trademark of Harel Insurance Investments and Financial Services Ltd. and has been licensed for use by S&P Dow Jones Indices.

HAWKAMAH is a trademark of Hawkamah LLC and has been licensed for use by S&P Dow Jones Indices.

HKEx is a trademark of HKEx Information Services Limited and has been licensed for use by S&P Dow Jones Indices.

IFCI and IFCG are trademarks of International Finance Corporation and have been licensed for use by S&P Dow Jones Indices.

ISDA is a trademark of the International Swaps & Derivatives Association, Inc. and has been licensed for use by S&P Dow Jones Indices.

JPX is a trademark of Japan Exchange Group, Inc. and has been licensed for use by S&P Dow Jones Indices.

KENSHO is a trademark of Kencho Technologies, LLC and has been licensed for use by S&P Dow Jones Indices.

KRX and KOSPI are trademarks of The Korea Exchange and have been licensed for use by S&P Dow Jones Indices.

LINKUP is a trademark of JobDig, Inc. and has been licensed for use by S&P Dow Jones Indices.

LSTA is a trademark of Loan Syndications and Trading Association, Inc. and has been licensed for use by S&P Dow Jones Indices.

MARKETAXESS is a trademark of MarketAxess Corporation and has been licensed for use by S&P Dow Jones Indices.

MERVAL is a trademark of Bolsas y Mercados Argentinos S.A. and has been licensed for use by S&P Dow Jones Indices.

In countries within the global territory other than Chile, MILA is a trademark of Bolsa de Valores de Colombia, S.A. Bolsa de Valores de Lima and Bolsa de Comercio de Santiago. In Chile, MILA is a trademark of Bolsa de Comercio de Santiago and Deposito Central de Valores. This mark has been licensed for use by S&P Dow Jones Indices.

NZX is a trademark of NZX Limited and has been licensed for use by S&P Dow Jones Indices.

S&P Global provides the data that powers the globally recognized Dow Jones Sustainability Indices, S&P 500 ESG Index, and others in the S&P ESG Index Series. Each year, S&P Global conducts the Corporate Sustainability Assessment, an ESG analysis of over 7,300 companies. The CSA has produced one of the world's most comprehensive databases of financially material sustainability information, and serves as the basis for the scores that govern S&P DJI ESG indices.

TAIFEX is a trademark of Taiwan Futures Exchange and has been licensed for use by S&P Dow Jones Indices.

TOPIX is a trademark of Tokyo Stock Exchange and has been licensed for use by S&P Dow Jones Indices.

TSX is a trademark of TSX, Inc. and has been licensed for use by S&P Dow Jones Indices.

Sign up to our [Weekly Index Strategy Update Call](#).

Get the month-end version of this report [here](#).

Check out our dedicated regional and specialist monthly dashboards:

<i>Regional Reports</i>	<i>Focused &amp; Risk Reports</i>
<a href="#">U.S.</a>	<a href="#">S&amp;P 500 Factors</a>
<a href="#">Europe</a>	<a href="#">U.S. Sectors</a>
<a href="#">Asia</a>	<a href="#">U.S. Industries</a>
<a href="#">Australia &amp; NZ</a>	<a href="#">U.S. Equal Weight</a>
<a href="#">India</a>	<a href="#">Dispersion</a>
<a href="#">Canada</a>	<a href="#">Risk &amp; Volatility</a>
<a href="#">Latin America</a>	<a href="#">Kencho New Economies (Quarterly)</a>

To sign up to our other dashboards, please use [this link](#).