

HEADLINE INDICES

[P2] Movers & Shakers

[P3] Equity Sectors

[P4] Equity Factors

[P5] S&P Global BMI

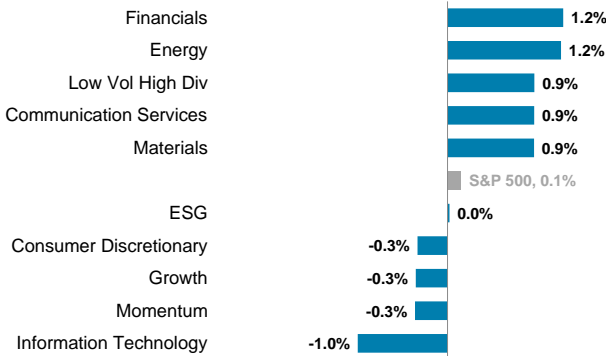
[P6] U.S. Industries

[P7] Fixed Income

[P8] Commodities & Real Assets

INDEX	Daily	MTD	YTD	12M
<b>U.S. Equity</b>				
S&P 500®	0.15%	-0.19%	19.30%	28.44%
S&P MidCap 400®	0.66%	-1.11%	10.99%	20.88%
S&P SmallCap 600®	0.41%	-1.54%	6.74%	19.37%
S&P Composite 1500®	0.18%	-0.27%	18.50%	27.79%
S&P 500 Equal Weight	0.68%	0.22%	12.78%	21.67%
S&P Total Market Index (TMI)	0.20%	-0.26%	17.87%	27.52%
Dow Jones Industrial Average®	0.60%	0.24%	12.02%	22.62%

Daily Leaders & Laggards: S&P 500 Related Strategies

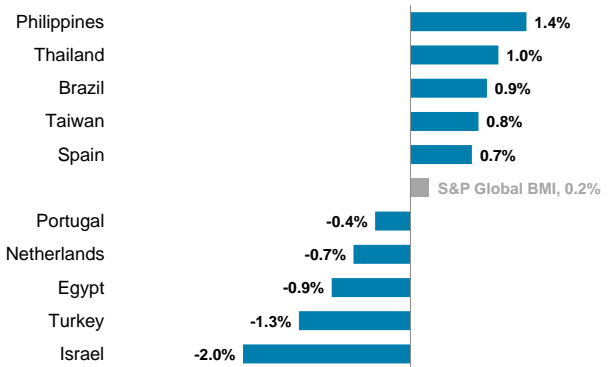


INDEX	Yield	Daily	MTD	YTD	12M
<b>U.S. Fixed Income</b>					
S&P U.S. Aggregate Bond	4.20%	0.26%	1.88%	5.21%	10.33%
S&P U.S. Treasury Current 2-Year	3.57%	0.06%	0.84%	4.05%	6.71%
S&P U.S. Treasury Current 10-Year	3.62%	0.34%	2.63%	4.94%	10.10%
iBoxx USD Treasuries	3.82%	0.29%	2.15%	4.86%	9.53%
iBoxx USD Liquid Investment Grade	4.93%	0.49%	2.76%	6.05%	14.37%
iBoxx USD Liquid High Yield	7.15%	0.30%	1.03%	7.11%	13.69%
iBoxx USD Liquid Leveraged Loans	8.46%	0.09%	0.29%	5.77%	8.20%

Global Fixed Income

iBoxx Global Gov. Australia (AUD)	3.81%	0.10%	1.06%	3.83%	6.39%
iBoxx ALBI (Asian LCL)	3.63%	0.23%	1.36%	5.63%	11.39%
iBoxx SGD	2.68%	0.16%	2.00%	5.24%	9.32%
iBoxx Global Government Japan	1.30%	0.01%	0.45%	-1.65%	-1.21%
iBoxx USD Pan Asia ex-Japan	160.26%	0.15%	1.00%	6.36%	11.44%
iBoxx GBP Overall	4.25%	0.17%	1.98%	2.02%	9.68%
iBoxx GBP Gilts	4.08%	0.20%	2.24%	1.57%	9.31%
iBoxx GBP Non Gilts	5.02%	0.10%	1.29%	3.16%	10.58%
iBoxx EUR Overall	2.93%	0.18%	1.11%	2.31%	8.10%
iBoxx EUR Corporates	3.39%	0.17%	0.73%	3.22%	8.50%
iBoxx EUR Liquid High Yield	3.37%	0.24%	0.86%	2.76%	8.53%
iBoxx EUR Covered	2.73%	0.12%	0.79%	2.80%	7.05%
iBoxx EUR Germany	2.22%	0.24%	1.19%	0.97%	6.55%

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



Global Equity (USD)	Daily	MTD	YTD	12M
S&P Global BMI	0.21%	-0.56%	14.69%	23.11%
S&P Developed BMI	0.20%	-0.57%	15.20%	24.05%
S&P Emerging BMI	0.38%	-0.53%	10.30%	15.30%
S&P World	0.16%	-0.51%	16.78%	25.54%
S&P Global 1200	0.23%	-0.49%	16.69%	25.05%
S&P 500	0.15%	-0.19%	19.30%	28.44%
S&P/TOPIX 150	0.00%	-3.27%	10.92%	13.82%
S&P Latin America 40	0.62%	0.76%	-7.20%	5.21%
S&P Europe 350®	0.20%	-1.40%	11.31%	19.85%
S&P/ASX All Australian 50	0.47%	0.15%	8.90%	21.80%
S&P Asia 50	0.50%	-1.96%	15.34%	17.06%
S&P/TSX 60	0.51%	0.99%	11.80%	18.35%

Global Equity (Local Currency)	Daily	MTD	YTD	12M
S&P/TSX Composite (CAD)	0.61%	1.73%	15.62%	18.69%
S&P/ASX 200 (AUD)	0.28%	1.09%	10.28%	15.79%
S&P/NZX 50 Portfolio (NZD)	-1.11%	1.08%	4.68%	7.03%
S&P/BVL Peru Select (PEN)	-0.05%	0.94%	13.07%	27.97%
S&P/BMV IPC (MXN)	0.00%	0.15%	-7.39%	5.04%
S&P BSE SENSEX (INR)	0.00%	0.00%	2.93%	9.82%
S&P South Africa Composite (ZAR)	0.38%	-1.40%	13.13%	22.75%
S&P/CLX IPSA (CLP)	-0.07%	-1.75%	2.40%	5.73%
S&P Europe 350 (EUR)	-0.14%	-1.96%	10.69%	14.99%
S&P China 500 (CNY)	0.18%	-3.78%	-2.54%	-9.71%
S&P/TOPIX 150 (JPY)	0.00%	-5.91%	10.56%	8.80%

Environmental, Social & Governance

INDEX	Daily	MTD	YTD	12M
S&P 500 ESG	0.02%	-0.52%	19.09%	27.87%
S&P 500 ESG Elite	0.28%	0.20%	17.27%	26.98%
S&P 500 Net Zero 2050 Paris-Aligned ESG	0.19%	0.39%	21.21%	31.86%
S&P 500 Net Zero 2050 Climate Transition ESG	0.13%	0.17%	20.60%	29.93%
Dow Jones Sustainability World	0.36%	-0.04%	14.39%	23.00%
S&P Green Bond Select	0.48%	1.63%	3.72%	13.13%

Case-Shiller (as of Jul 2024)

INDEX	1M	6M	12M
S&P CoreLogic Case-Shiller US National	0.47%	4.56%	5.42%

Commodities and Other Real Assets

S&P Real Assets	0.47%	1.84%	8.16%	14.27%
Dow Jones Commodity Index	0.68%	0.40%	3.90%	-2.34%
S&P Real Assets Equity	0.46%	2.18%	11.36%	18.60%
S&P Real Assets Bond	0.41%	1.69%	5.21%	12.72%
S&P GSCI	0.91%	-2.00%	3.21%	-8.93%
Crude Oil	1.92%	-4.86%	6.87%	-12.25%
Gold	-0.03%	3.46%	24.58%	33.33%

Credit Spreads

INDEX	Spread	Daily	MTD	YTD	12M
CDX Investment Grade	49.36	-0.52	0.07	-7.31	-13.63
CDX High Yield	322.14	-3.33	0.36	-34.05	-101.92
iTraxx Europe	53.63	0.03	1.15	-4.48	-15.48
iTraxx Crossover	289.86	0.16	1.44	-20.02	-97.70
iTraxx Sr Financial	61.21	0.15	0.92	-5.84	-18.40
iTraxx Sub Financial	108.55	0.77	1.23	-13.75	-36.17

Volatility

INDEX	Level	Daily	MTD	YTD	12M
Cboe Volatility Index/ VIX®	17.14	0.58	2.14	4.69	3.35
Cboe S&P 500 Dispersion Index	28.99	0.31	2.06	4.91	NA
S&P/ASX 200 VIX	12.48	0.07	1.54	1.25	0.35
S&P/JPX JGB VIX	3.55	0.00	0.10	-0.75	0.44

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

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

**MOVERS AND SHAKERS**

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

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

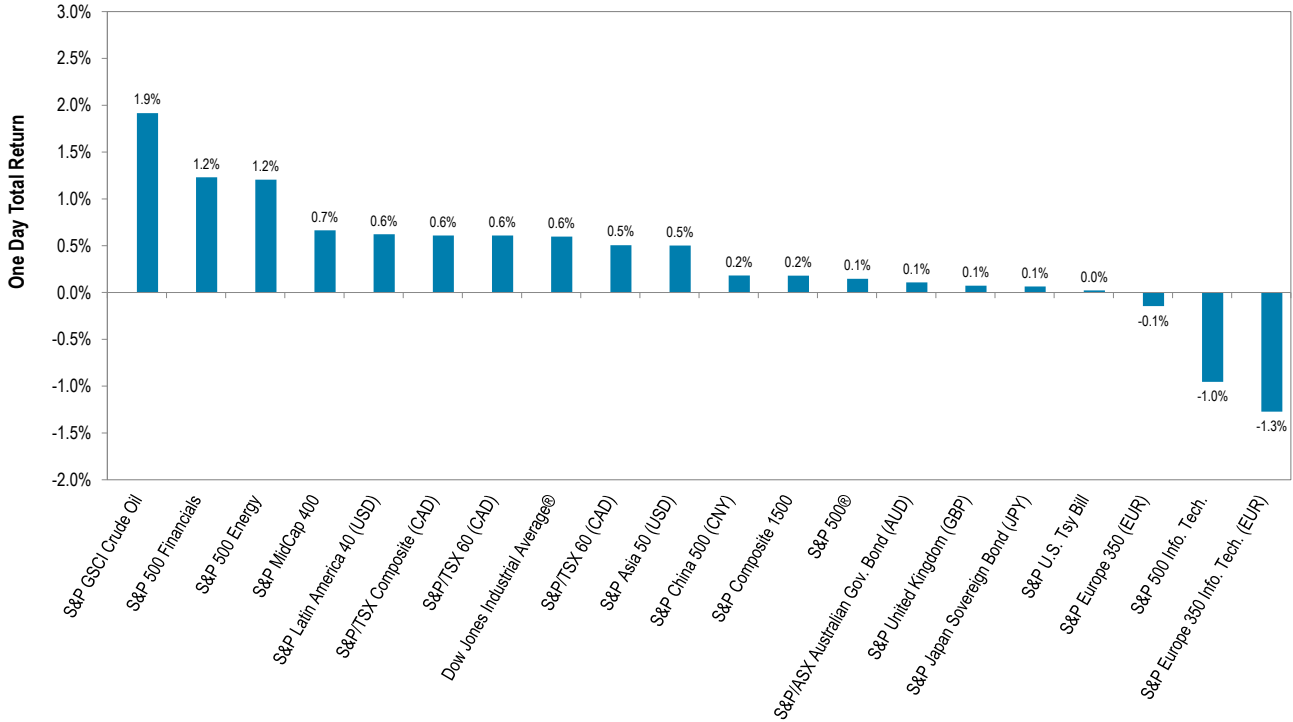
[\[P5\]](#) **S&P Global BMI**

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

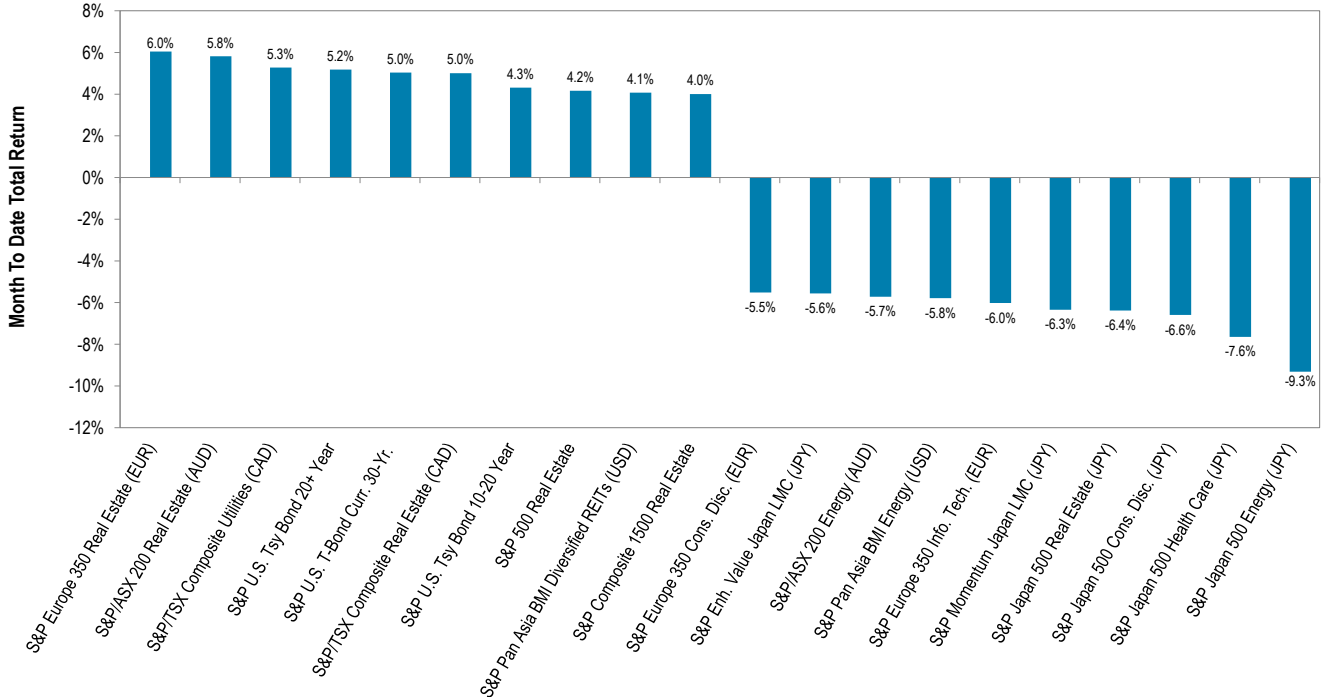
[\[P7\]](#) **Fixed Income**

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

**Selected Highlights - 1 Day Index Change**



**Selected Highlights - MTD Index Change**



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

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

**EQUITY SECTORS**

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

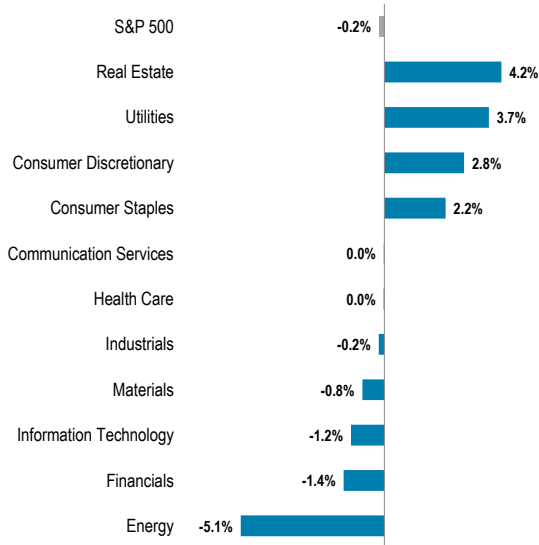
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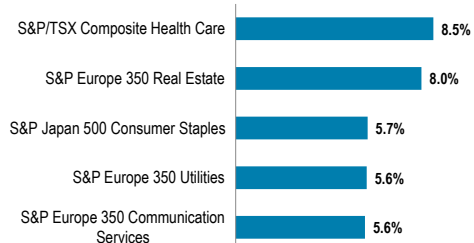
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[\[P8\]](#) **Commodities & Real Assets**

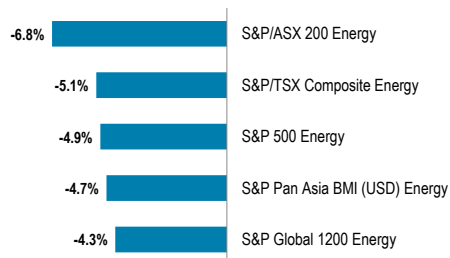
**S&P 500 Sectors - Total Return MTD**



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



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



INDEX	Daily	MTD	YTD	12M
<b>S&amp;P 500</b>	<b>0.15%</b>	<b>-0.19%</b>	<b>19.30%</b>	<b>28.44%</b>
Real Estate	0.34%	4.16%	15.25%	27.86%
Utilities	0.75%	3.72%	27.11%	26.26%
Consumer Discretionary	-0.32%	2.84%	9.39%	14.87%
Consumer Staples	0.35%	2.18%	20.24%	22.18%
Communication Services	0.92%	-0.02%	23.08%	32.14%
Health Care	0.66%	-0.03%	16.28%	20.96%
Industrials	0.53%	-0.20%	16.03%	27.09%
Materials	0.92%	-0.78%	10.34%	16.91%
Information Technology	-0.95%	-1.19%	25.63%	43.24%
Financials	1.23%	-1.45%	20.80%	31.82%
Energy	1.21%	-5.11%	5.66%	-2.70%
<b>S&amp;P Europe 350 (EUR)</b>	<b>-0.14%</b>	<b>-1.96%</b>	<b>10.69%</b>	<b>14.99%</b>
Real Estate	-0.06%	6.05%	14.33%	36.43%
Utilities	0.38%	3.69%	10.10%	14.83%
Communication Services	0.38%	3.61%	18.00%	20.32%
Financials	0.11%	-0.22%	20.49%	28.45%
Consumer Staples	-0.07%	-0.60%	3.98%	1.71%
Industrials	-0.29%	-1.31%	10.99%	23.34%
Materials	-0.07%	-1.63%	2.53%	10.96%
Health Care	0.01%	-3.46%	20.01%	15.58%
Energy	-0.02%	-4.71%	-1.30%	-4.01%
Consumer Discretionary	-0.43%	-5.51%	-0.76%	-0.18%
Information Technology	-1.27%	-6.02%	8.21%	26.53%
<b>S&amp;P Japan 500 (JPY)</b>	<b>0.00%</b>	<b>-5.30%</b>	<b>10.46%</b>	<b>8.48%</b>
Consumer Staples	0.00%	0.38%	7.15%	4.13%
Communication Services	0.00%	-2.20%	9.80%	9.50%
Industrials	0.00%	-4.84%	13.98%	10.56%
Utilities	0.00%	-5.31%	15.15%	7.08%
Financials	0.00%	-5.82%	26.04%	21.62%
Information Technology	0.00%	-5.96%	5.96%	14.08%
Materials	0.00%	-6.09%	-0.40%	3.38%
Real Estate	0.00%	-6.38%	13.22%	14.01%
Consumer Discretionary	0.00%	-6.59%	2.96%	-2.67%
Health Care	0.00%	-7.64%	12.86%	7.42%
Energy	0.00%	-9.32%	20.27%	8.63%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P/ASX 200 (AUD)</b>	<b>0.28%</b>	<b>1.09%</b>	<b>10.28%</b>	<b>15.79%</b>
Real Estate	0.49%	5.81%	23.12%	34.81%
Information Technology	0.39%	3.00%	42.41%	42.40%
Financials	0.95%	2.85%	29.78%	37.23%
Industrials	0.09%	1.30%	12.16%	15.82%
Consumer Staples	0.38%	0.73%	7.13%	5.89%
Consumer Discretionary	0.52%	0.32%	19.89%	23.93%
Communication Services	1.21%	-0.09%	4.70%	9.31%
Materials	-0.28%	-0.40%	-13.78%	-6.17%
Utilities	-1.03%	-1.14%	11.28%	7.80%
Health Care	-1.06%	-1.29%	7.58%	16.44%
Energy	-0.46%	-5.72%	-14.24%	-23.72%
<b>S&amp;P/TSX Composite (CAD)</b>	<b>0.61%</b>	<b>1.73%</b>	<b>15.62%</b>	<b>18.69%</b>
Health Care	2.43%	10.24%	8.17%	2.38%
Utilities	0.54%	5.27%	14.55%	12.40%
Real Estate	-0.40%	5.01%	17.20%	18.45%
Financials	0.70%	3.83%	19.67%	28.50%
Communication Services	-0.15%	3.61%	-1.92%	-0.41%
Industrials	0.78%	2.33%	11.32%	13.51%
Materials	-0.21%	2.32%	26.44%	20.01%
Consumer Staples	0.52%	1.63%	15.21%	19.56%
Information Technology	1.26%	0.11%	7.82%	23.01%
Consumer Discretionary	0.96%	-0.45%	8.29%	12.56%
Energy	0.81%	-3.35%	14.25%	10.43%
<b>S&amp;P Global 1200</b>	<b>0.23%</b>	<b>-0.49%</b>	<b>16.69%</b>	<b>25.05%</b>
Real Estate	0.40%	3.92%	15.17%	28.48%
Utilities	0.76%	3.63%	20.93%	23.13%
Consumer Staples	0.38%	1.66%	13.94%	16.03%
Consumer Discretionary	-0.14%	0.65%	7.24%	10.68%
Communication Services	0.86%	0.28%	20.13%	27.04%
Industrials	0.43%	-0.39%	14.43%	25.15%
Financials	0.98%	-0.53%	20.78%	31.40%
Materials	0.54%	-0.80%	2.50%	11.36%
Health Care	0.59%	-0.92%	16.72%	20.20%
Information Technology	-0.78%	-1.56%	23.70%	41.37%
Energy	0.99%	-4.83%	4.60%	-0.29%

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

**EQUITY FACTORS**

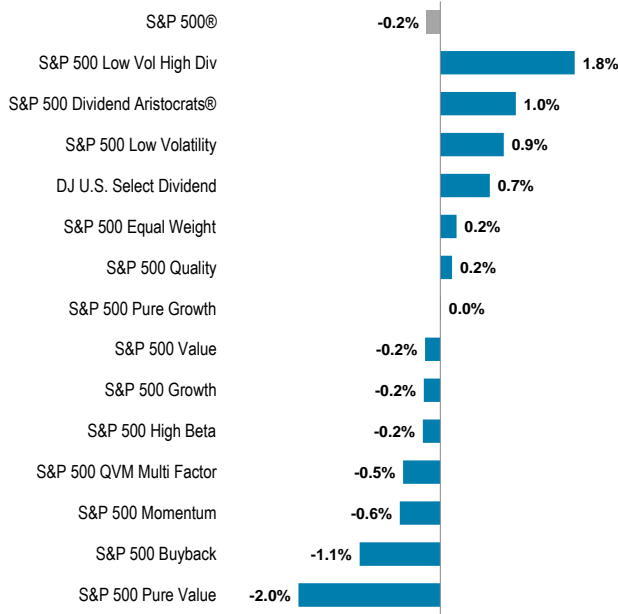
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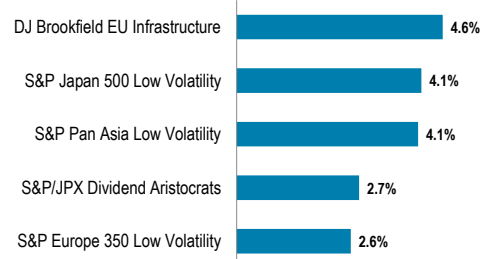
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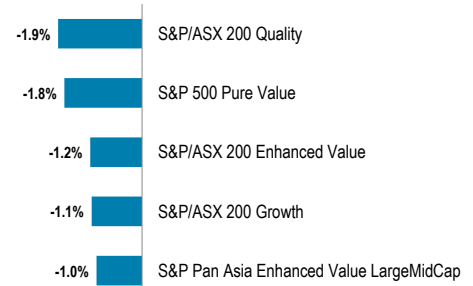
**U.S. Equity Factors - Total Return MTD**



**Top 5 Outperformers - Excess Return MTD**



**Top 5 Underperformers - Excess Return MTD**



INDEX	Daily	MTD	YTD	12M
S&P 500	0.15%	-0.19%	19.30%	28.44%
S&P 500 Low Vol High Div	0.92%	1.85%	22.19%	28.68%
S&P 500 Dividend Aristocrats®	0.66%	1.04%	12.60%	17.03%
S&P 500 Low Volatility	0.73%	0.87%	16.33%	20.14%
DJ U.S. Select Dividend	0.96%	0.68%	17.27%	24.08%
S&P 500 Equal Weight	0.68%	0.22%	12.78%	21.67%
S&P 500 Quality	0.06%	0.16%	24.43%	31.50%
S&P 500 Pure Growth	0.40%	0.01%	17.55%	23.70%
S&P 500 Value	0.80%	-0.21%	13.85%	24.06%
S&P 500 Growth	-0.34%	-0.23%	24.34%	32.52%
S&P 500 High Beta	0.32%	-0.24%	4.59%	18.20%
S&P 500 QVM Multi Factor	0.49%	-0.51%	28.89%	35.66%
S&P 500 Momentum	-0.35%	-0.56%	36.04%	51.56%
S&P 500 Buyback	0.68%	-1.11%	13.45%	23.28%
S&P 500 Pure Value	0.85%	-1.95%	8.40%	17.88%
S&P Europe 350 (EUR)	-0.14%	-1.96%	10.69%	14.99%
DJ Brookfield EU Infrastructure	0.18%	2.75%	6.87%	11.39%
S&P Europe 350 Low Volatility	0.25%	0.60%	13.00%	16.28%
S&P Euro HY Div. Aristocrats	0.32%	0.43%	13.83%	18.04%
S&P Europe 350 Buyback	0.21%	-0.03%	7.22%	8.59%
S&P Europe Div. Opps	0.07%	-0.22%	5.88%	10.14%
S&P Europe 350 Equal Weight	-0.09%	-0.74%	8.82%	14.43%
S&P Europe 350 Momentum	-0.15%	-1.55%	18.78%	28.14%
S&P Europe 350 Quality	-0.22%	-1.69%	14.43%	19.73%
S&P Europe 350 RC 15%	-0.15%	-2.14%	11.27%	14.23%
S&P Europe 350 Enhanced Value	0.09%	-2.22%	6.69%	8.66%
S&P/TSX Composite (CAD)	0.61%	1.73%	15.62%	18.69%
S&P/TSX Canadian Dividend Aristocrats	0.27%	3.31%	16.58%	23.01%
S&P/TSX Composite Low Volatility	0.31%	3.19%	19.11%	23.04%
S&P/TSX Composite High Dividend	0.43%	2.31%	13.46%	15.46%
S&P/TSX 60 Equal Weight	0.33%	1.89%	17.20%	18.80%
Dow Jones Canada Select Value	0.58%	1.87%	16.36%	20.32%
S&P/TSX Composite Equal Weight	0.33%	1.75%	17.25%	17.89%
S&P/TSX Capped Composite	0.61%	1.73%	15.62%	18.69%
Dow Jones Canada Select Growth	0.77%	1.61%	14.01%	18.84%
S&P/TSX Composite Enhanced Value	0.40%	1.32%	20.82%	19.74%
S&P/TSX Composite Momentum	0.78%	0.95%	15.70%	23.33%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	0.28%	1.09%	10.28%	15.79%
S&P/ASX 200 Value	0.52%	2.23%	14.37%	20.09%
S&P/ASX 300 Shareholder Yield	0.28%	2.03%	19.26%	24.72%
S&P/ASX 200 Low Volatility	0.46%	1.07%	11.50%	15.60%
S&P Low Beta Australia	0.31%	0.89%	11.02%	15.61%
S&P/ASX 200 Momentum	0.00%	0.79%	14.08%	14.87%
S&P/ASX 200 Equal Weight	-0.13%	0.44%	5.71%	10.14%
S&P/ASX Dividend Opportunities	0.24%	0.39%	4.42%	10.06%
S&P/ASX 200 Growth	0.03%	-0.06%	6.39%	11.74%
S&P/ASX 200 Enhanced Value	-0.26%	-0.09%	4.92%	8.27%
S&P/ASX 200 Quality	-0.58%	-0.82%	5.45%	14.28%
S&P Japan 500 (JPY)	0.00%	-5.30%	10.46%	8.48%
S&P Japan 500 Low Volatility	0.00%	-1.16%	7.88%	7.85%
S&P/JPX Dividend Aristocrats	0.00%	-2.55%	13.74%	10.71%
S&P Japan 500 Equal Weight	0.00%	-3.23%	9.57%	7.51%
S&P Low Beta Japan	0.00%	-4.41%	12.17%	8.69%
S&P GIVI® Japan	0.00%	-4.58%	13.63%	9.49%
S&P Intrinsic Value Japan	0.00%	-4.96%	11.87%	8.46%
S&P Quality Japan LargeMidCap	0.00%	-5.41%	10.45%	13.68%
S&P Enh. Value Japan LargeMidCap	0.00%	-5.56%	9.45%	2.90%
S&P Momentum Japan LargeMidCap	0.00%	-6.34%	14.94%	10.34%
S&P Pan Asia BMI (USD)	0.29%	-1.10%	9.80%	14.49%
S&P Pan Asia Low Volatility	0.35%	2.97%	15.39%	20.97%
S&P Pan Asia Low Beta	0.31%	-0.83%	13.11%	17.72%
S&P Pan Asia Value	0.37%	-1.05%	11.90%	15.31%
S&P Pan Asia Growth	0.23%	-1.15%	7.87%	13.73%
S&P Pan Asia Ethical Select Div. Opps	0.51%	-1.21%	12.76%	20.80%
S&P Pan Asia Quality LargeMidCap	0.19%	-1.27%	11.36%	22.86%
S&P Pan Asia GIVI	0.32%	-1.42%	12.52%	15.60%
S&P Pan Asia Intrinsic Value Weighted	0.31%	-1.44%	10.65%	14.09%
S&P Pan Asia Dividend Aristocrats®	0.30%	-1.85%	4.57%	10.38%
S&P Pan Asia Momentum LargeMidCap	0.28%	-2.07%	14.23%	19.11%
S&P Pan Asia Enhanced Value LargeM	0.22%	-2.21%	10.24%	10.62%
S&P Global LargeMidCap	0.18%	-0.57%	15.86%	24.16%
S&P Global 1200 Low Vol High Div.	0.66%	1.75%	16.99%	24.29%
S&P Global LargeMidCap Value	0.60%	-0.40%	14.64%	21.12%
S&P Global LargeMidCap Growth	-0.17%	-0.70%	16.91%	26.84%

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

[P1] **Headline Indices**

[P2] **Movers & Shakers**

[P3] **Equity Sectors**

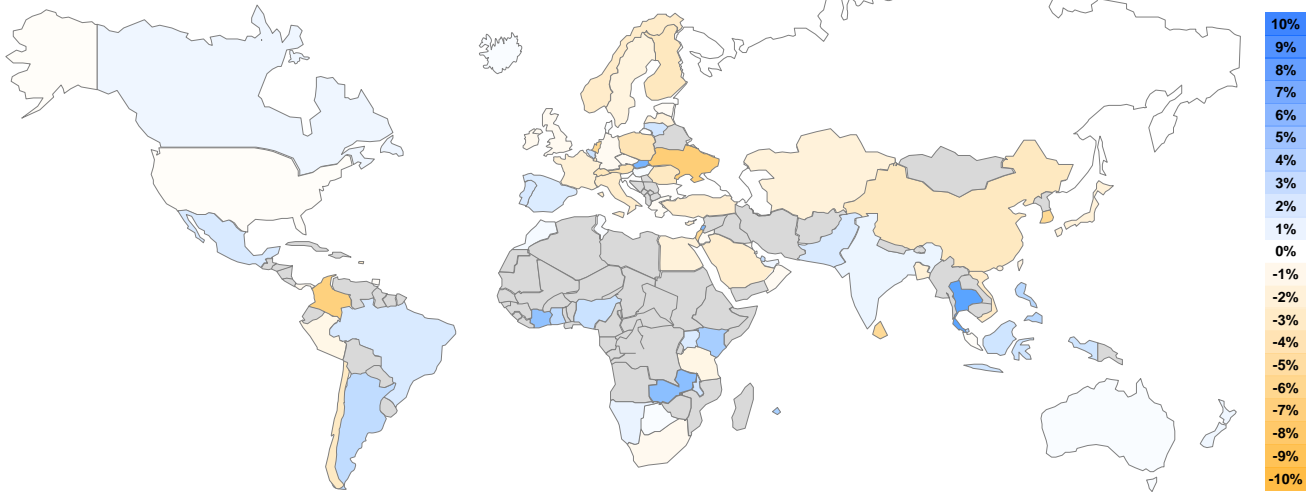
[P4] **Equity Factors**

**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>0.20%</b>	<b>-0.57%</b>	<b>15.20%</b>	<b>24.05%</b>
Singapore	0.23%	3.79%	20.41%	25.42%
Belgium	0.14%	2.45%	13.69%	18.93%
Portugal	-0.42%	1.91%	1.92%	10.77%
Spain	0.72%	1.70%	18.00%	30.29%
Canada	0.53%	0.75%	12.20%	18.10%
New Zealand	-0.24%	0.71%	7.36%	19.39%
Australia	0.51%	0.31%	8.42%	20.75%
Denmark	0.44%	0.19%	23.96%	34.44%
United States	0.20%	-0.26%	17.89%	27.55%
Germany	-0.04%	-0.57%	10.75%	20.01%
United Kingdom	0.38%	-0.59%	14.24%	19.44%
Ireland	0.13%	-0.68%	14.91%	27.04%
Sweden	0.03%	-1.38%	11.54%	38.37%
Japan	0.15%	-1.62%	10.36%	13.94%
Hong Kong	0.65%	-1.63%	-7.59%	-7.01%
France	0.11%	-1.72%	3.37%	9.05%
Italy	0.26%	-2.16%	14.61%	26.78%
Norway	0.64%	-2.26%	4.08%	10.35%
Luxembourg	0.08%	-2.31%	-13.25%	-2.35%
Finland	0.27%	-2.76%	4.14%	11.78%
Switzerland	0.01%	-2.91%	9.37%	15.65%
Austria	0.02%	-3.24%	8.94%	21.11%
Korea	0.00%	-4.63%	-6.61%	-0.29%
Israel	-1.97%	-4.67%	10.16%	19.50%
Netherlands	-0.67%	-4.77%	12.07%	31.29%
<b>S&amp;P Emerging BMI</b>	<b>0.38%</b>	<b>-0.53%</b>	<b>10.30%</b>	<b>15.30%</b>
Thailand	1.04%	7.95%	7.97%	4.22%
Philippines	1.37%	3.44%	10.99%	20.34%
Qatar	0.41%	2.77%	4.61%	7.80%
Indonesia	0.00%	2.31%	9.82%	9.86%
Mexico	0.18%	1.86%	-16.74%	-4.45%
Brazil	0.90%	1.82%	-7.54%	4.22%
India	0.13%	0.92%	25.11%	38.07%
United Arab Emirates	0.20%	0.76%	5.43%	4.01%
Hungary	0.19%	0.38%	16.80%	26.67%
Malaysia	0.01%	-0.24%	24.81%	29.08%
Greece	0.62%	-0.42%	14.03%	24.01%
Czech Republic	0.16%	-0.48%	3.26%	7.89%
Kuwait	0.26%	-0.56%	9.71%	7.30%
South Africa	0.48%	-0.70%	14.61%	27.43%
Peru	-0.26%	-1.02%	15.15%	35.23%
Taiwan	0.80%	-1.27%	22.65%	36.04%
Egypt	-0.93%	-1.61%	-21.04%	3.83%
Turkey	-1.31%	-1.99%	13.57%	-0.84%
Saudi Arabia	0.25%	-2.01%	0.77%	8.12%

INDEX	Daily	MTD	YTD	12M
Chile	0.21%	-2.54%	-3.53%	1.03%
China	0.32%	-2.68%	-1.74%	-6.83%
Poland	-0.41%	-3.20%	7.92%	40.83%
Colombia	-0.01%	-5.55%	2.05%	16.65%
<b>S&amp;P Frontier BMI</b>	<b>-0.29%</b>	<b>0.81%</b>	<b>15.41%</b>	<b>22.83%</b>
Slovakia	0.32%	6.59%	-16.08%	-13.78%
Zambia	-0.49%	5.58%	61.34%	70.69%
Cote d'Ivoire	0.37%	5.32%	40.97%	46.81%
Kenya	0.89%	4.27%	61.50%	40.27%
Mauritius	0.06%	4.25%	14.47%	18.47%
Ghana	2.59%	3.13%	21.50%	14.94%
Argentina	-0.63%	3.05%	36.41%	55.92%
Lithuania	1.07%	2.26%	15.97%	28.55%
Pakistan	0.62%	1.85%	32.76%	86.38%
Namibia	0.30%	1.02%	8.85%	17.17%
Morocco	-0.08%	0.47%	19.29%	27.02%
Bahrain	-0.84%	0.33%	9.40%	11.24%
Iceland	0.89%	0.30%	-4.12%	0.67%
Botswana	0.27%	0.30%	17.67%	27.13%
Tunisia	-0.16%	0.26%	12.75%	13.98%
Croatia	0.24%	0.05%	19.91%	28.81%
Slovenia	0.17%	0.04%	36.55%	52.88%
Bulgaria	-0.29%	-0.19%	11.82%	18.21%
Trinidad and Tobago	-0.39%	-0.35%	-9.61%	-12.49%
Estonia	0.20%	-0.35%	-2.11%	-1.52%
Jordan	0.05%	-0.45%	5.49%	8.34%
Oman	-0.37%	-0.55%	9.55%	4.34%
Panama	0.15%	-0.67%	7.62%	17.83%
Latvia	0.54%	-1.53%	-5.59%	-14.38%
Kazakhstan	-0.83%	-1.58%	22.58%	32.07%
Bangladesh	0.00%	-1.71%	-13.63%	-12.81%
Cyprus	-0.05%	-1.91%	31.73%	46.31%
Jamaica	0.41%	-2.14%	-7.59%	3.98%
Vietnam	-1.45%	-2.37%	-2.13%	-8.96%
Romania	1.33%	-2.61%	25.07%	45.26%
Sri Lanka	0.00%	-4.49%	5.61%	-0.02%
<b>Additional Countries</b>				
Lebanon	0.00%	6.38%	0.49%	16.26%
Nigeria	1.30%	2.58%	-9.71%	-9.71%
Malawi	-0.01%	2.19%	38.63%	-25.33%
Uganda	0.06%	1.76%	28.55%	32.24%
Russia	0.00%	0.00%	-8.30%	1.13%
Tanzania	0.00%	-1.14%	5.30%	9.26%
Palestine	-0.91%	-1.43%	-16.92%	-23.94%
Rwanda	0.67%	-1.45%	6.12%	2.21%
Ukraine	0.71%	-5.86%	-18.68%	-13.36%

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](#)

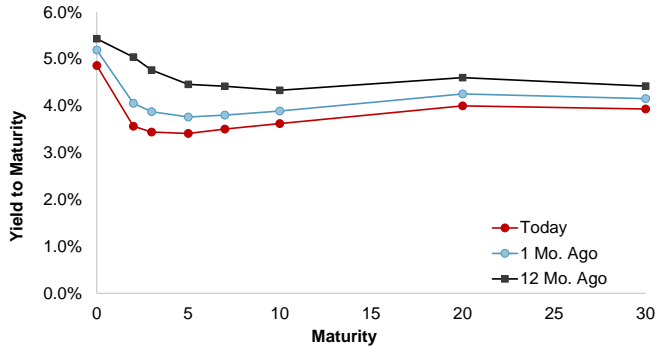
[\[P5\] S&P Global BMI](#)

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

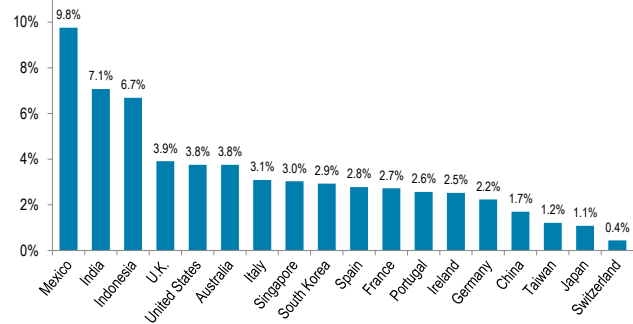
**FIXED INCOME**

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

**U.S. Treasury Yield Curve**



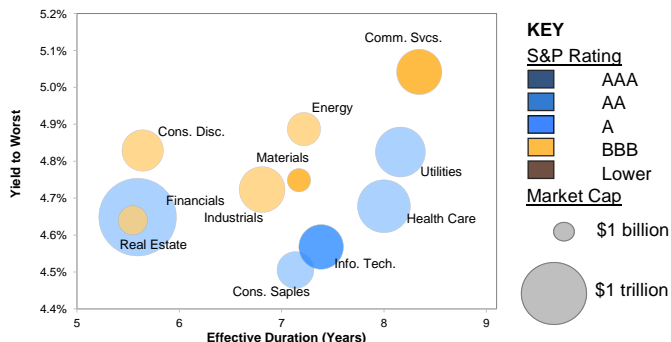
**Yield to Worst - Selected S&P Sovereign Bond Indices**



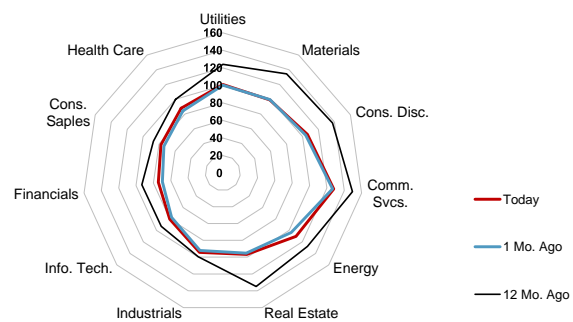
	Yield	Daily	MTD	YTD	12M
<b>United States</b>					
S&P U.S. TIPS	1.88%	0.32%	1.63%	5.17%	8.31%
S&P U.S. Treasury Bill	4.86%	0.02%	0.24%	3.86%	5.54%
iBoxx USD Treasuries	3.82%	0.29%	2.15%	4.86%	9.53%
S&P U.S. Aggregate	4.20%	0.26%	1.88%	5.21%	10.33%
S&P U.S. MBS	4.35%	0.18%	1.94%	5.54%	10.94%
iBoxx USD Liquid Investment Grade	4.93%	0.49%	2.76%	6.05%	14.37%
iBoxx USD Liquid High Yield	7.15%	0.30%	1.03%	7.11%	13.69%
S&P U.S. Preferred Stock	6.55%	0.52%	3.09%	11.99%	17.41%
S&P 500 Bond	4.72%	0.41%	2.14%	5.60%	12.52%
S&P National AMT-Free Muni	3.25%	0.10%	0.82%	2.14%	7.14%
iBoxx USD Liquid Leveraged Loans	8.46%	0.09%	0.29%	5.77%	8.20%
<b>iBoxx USD Corporates</b>	<b>4.92%</b>	<b>0.35%</b>	<b>2.15%</b>	<b>6.06%</b>	<b>12.89%</b>
iBoxx USD Utilities	4.96%	0.47%	2.97%	6.30%	14.60%
iBoxx USD Health Care	4.82%	0.43%	2.92%	5.63%	12.79%
iBoxx USD Telecommunications	5.04%	0.57%	2.83%	6.16%	15.81%
iBoxx USD Industrials	4.82%	0.42%	2.59%	5.00%	12.25%
iBoxx USD Consumer Services	5.10%	0.48%	2.58%	4.79%	12.56%
iBoxx USD Technology	4.76%	0.49%	2.50%	5.04%	12.20%
iBoxx USD Basic Materials	5.12%	0.43%	2.32%	5.91%	14.37%
iBoxx USD Oil & Gas	5.10%	0.48%	2.26%	6.01%	13.59%
iBoxx USD Consumer Goods	4.84%	0.36%	2.20%	6.02%	12.87%
iBoxx USD Real Estate	4.84%	0.27%	1.96%	6.39%	13.32%
iBoxx USD Financial Services	4.71%	0.28%	1.80%	5.99%	12.35%
iBoxx USD Financials	4.79%	0.26%	1.75%	6.56%	12.80%
<b>Canada</b>					
S&P Canada Aggregate	3.34%	0.39%	2.08%	4.49%	10.83%
S&P Canada Sovereign	2.99%	0.33%	1.81%	4.08%	9.32%
S&P Canada IG Corporate	3.53%	0.31%	1.73%	5.38%	11.61%
S&P Canada Provincial & Municipal	3.48%	0.47%	2.41%	4.34%	11.41%
S&P/TSX Preferred Share	5.65%	0.00%	-0.06%	19.85%	30.22%
<b>Australia &amp; New Zealand</b>					
S&P/ASX Australian Government 0+	3.74%	0.10%	1.09%	3.72%	6.27%
S&P/ASX Corporate 0+	4.61%	0.10%	0.80%	5.08%	7.78%
S&P/NZX NZ Government Bond	4.00%	0.19%	1.34%	5.30%	10.95%

	Yield	Daily	MTD	YTD	12M
<b>Europe</b>					
iBoxx EUR Overall	2.93%	0.18%	1.11%	2.31%	8.10%
iBoxx EUR Corporates	3.39%	0.17%	0.73%	3.22%	8.50%
iBoxx EUR Liquid High Yield	3.37%	0.24%	0.86%	2.76%	8.53%
S&P Eurozone Sov Inf.-Linked	1.23%	0.35%	1.08%	1.05%	3.40%
iBoxx EUR Eurozone	2.85%	0.21%	1.33%	1.95%	8.14%
iBoxx EUR Germany	2.22%	0.24%	1.19%	0.97%	6.55%
iBoxx EUR Italy	3.41%	0.25%	1.66%	4.35%	10.51%
iBoxx GBP Overall	4.25%	0.17%	1.98%	2.02%	9.68%
iBoxx GBP Non Gilts	5.02%	0.10%	1.29%	3.16%	10.58%
iBoxx GBP Gilts	4.08%	0.20%	2.24%	1.57%	9.31%
S&P U.K. Inflation-Linked Gilt	0.72%	0.16%	2.17%	0.02%	5.66%
<b>Pan Asia</b>					
iBoxx ALBI (Asian LCL)	3.63%	0.23%	1.36%	5.63%	11.39%
Singapore	2.59%	0.17%	2.20%	5.41%	9.63%
South Korea	2.90%	0.02%	1.52%	4.77%	12.57%
Hong Kong	3.37%	0.15%	1.24%	5.48%	10.57%
India	6.99%	0.15%	0.82%	8.33%	10.30%
China Onshore	2.04%	0.02%	0.82%	5.45%	7.05%
Taiwan	1.52%	0.13%	0.66%	-0.97%	-0.49%
Thailand	2.92%	0.10%	0.38%	3.93%	6.35%
Indonesia	6.82%	0.06%	0.35%	4.88%	6.71%
China Offshore	2.83%	0.03%	0.30%	3.96%	4.79%
Malaysia	3.93%	0.03%	0.21%	3.48%	5.44%
Philippines	4.95%	0.02%	0.13%	3.16%	6.67%
<b>Latin America</b>					
S&P/BMV Mexico Sovereign	9.76%	0.00%	1.82%	6.29%	11.66%
iBoxx Global Government Colombia	9.87%	0.10%	1.81%	8.18%	16.63%
iBoxx GEMX Chile	5.55%	0.06%	1.11%	2.36%	5.97%
S&P Peru Sovereign	6.16%	0.16%	1.08%	7.17%	10.81%
iBoxx GEMX Brazil	12.04%	-0.08%	0.72%	3.58%	8.23%
<b>ESG Bonds</b>					
iBoxx EUR Green Bonds Select	3.11%	0.19%	1.06%	2.41%	8.72%
S&P Green Bond Select (USD)	3.51%	0.48%	1.63%	3.72%	13.13%
iBoxx EUR Corporates ESG	3.38%	0.17%	0.73%	3.23%	8.48%

**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

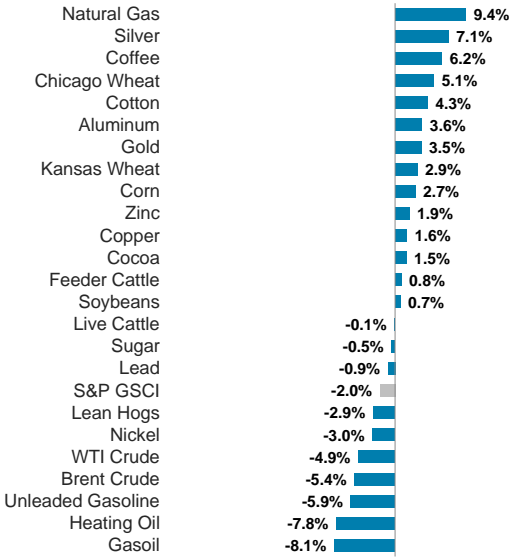
[P5] S&P Global BMI

[P6] U.S. Industries

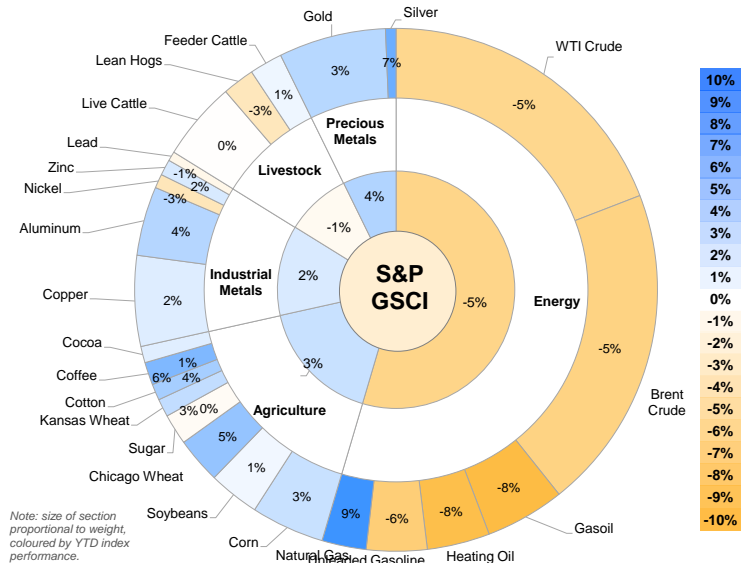
[P7] Fixed Income

**COMMODITIES & REAL ASSETS**

S&P GSCI Constituents - Total Return MTD



S&P GSCI Constituents - Index Weights & MTD Performance



INDEX	Daily	MTD	YTD	12M
<b>Headline Commodities</b>				
S&P GSCI	0.91%	-2.00%	3.21%	-8.93%
Dow Jones Commodity Index	0.68%	0.40%	3.90%	-2.34%
<b>Commodity Sectors</b>				
Precious Metals	0.00%	3.77%	24.92%	33.24%
Agriculture	-0.47%	2.67%	-5.36%	-10.02%
Industrial Metals	1.49%	1.82%	6.52%	9.11%
Livestock	0.30%	-0.59%	9.53%	-4.10%
Energy	1.43%	-5.08%	1.77%	-15.56%
<b>Energy</b>	<b>1.43%</b>	<b>-5.08%</b>	<b>1.77%</b>	<b>-15.56%</b>
Natural Gas	1.97%	9.37%	-21.78%	-40.59%
<b>Petroleum</b>	<b>1.40%</b>	<b>-5.66%</b>	<b>2.56%</b>	<b>-14.42%</b>
WTI Crude	1.92%	-4.86%	6.87%	-12.25%
Brent Crude	1.59%	-5.36%	3.81%	-11.28%
Unleaded Gasoline	1.91%	-5.85%	-1.59%	-19.34%
Heating Oil	0.55%	-7.76%	-10.54%	-26.17%
Gasoil	-1.00%	-8.08%	-4.20%	-20.19%
<b>Agriculture</b>	<b>-0.47%</b>	<b>2.67%</b>	<b>-5.36%</b>	<b>-10.02%</b>
<b>Softs</b>	<b>1.24%</b>	<b>2.51%</b>	<b>30.18%</b>	<b>18.80%</b>
Coffee	-0.31%	6.19%	49.18%	82.91%
Cotton	4.34%	4.29%	-8.84%	-16.00%
Cocoa	0.98%	1.49%	182.86%	219.28%
Sugar	0.97%	-0.45%	2.02%	-21.48%
<b>Grains</b>	<b>-1.23%</b>	<b>2.74%</b>	<b>-17.01%</b>	<b>-19.97%</b>
Chicago Wheat	-2.69%	5.14%	-13.93%	-12.84%
Kansas Wheat	-3.21%	2.94%	-9.55%	-22.27%
Corn	-0.56%	2.67%	-19.02%	-21.10%
Soybeans	-0.13%	0.69%	-19.02%	-22.58%
<b>Livestock</b>	<b>0.30%</b>	<b>-0.59%</b>	<b>9.53%</b>	<b>-4.10%</b>
Feeder Cattle	0.20%	0.82%	4.02%	-12.95%
Live Cattle	-0.04%	-0.09%	11.06%	-0.99%
Lean Hogs	1.27%	-2.91%	15.49%	1.25%
<b>Industrial Metals</b>	<b>1.49%</b>	<b>1.82%</b>	<b>6.52%</b>	<b>9.11%</b>
Aluminum	2.46%	3.57%	5.25%	14.46%
Zinc	1.49%	1.88%	9.70%	17.31%
Copper	0.86%	1.59%	9.48%	11.98%
Lead	-0.32%	-0.94%	-2.15%	-9.91%
Nickel	2.09%	-3.01%	-2.38%	-18.65%
<b>Precious Metals</b>	<b>0.00%</b>	<b>3.77%</b>	<b>24.92%</b>	<b>33.24%</b>
Silver	0.24%	7.09%	28.46%	32.41%
Gold	-0.03%	3.46%	24.58%	33.33%
<b>Reduced Energy &amp; Sustainability</b>				
Ultra Light Energy	0.43%	0.98%	4.29%	-1.50%
Light Energy	0.54%	0.24%	4.05%	-3.44%
Biofuel	0.15%	-0.49%	-9.97%	-24.03%
Reduced Energy	0.75%	-0.87%	3.00%	-6.06%
Carbon Emission Allowances EUA (EU)	-2.71%	-9.95%	-19.27%	-23.99%

INDEX	Daily	MTD	YTD	12M
S&P Real Assets	0.47%	1.84%	8.16%	14.27%
S&P Real Assets Equity	0.46%	2.18%	11.36%	18.60%
S&P Real Assets Bond	0.41%	1.69%	5.21%	12.72%
<b>Digital Assets &amp; Cryptocurrency</b>				
S&P Bitcoin Index	-2.94%	-1.26%	37.90%	119.41%
S&P Cryptocurrency MegaCap Index	-3.49%	-2.91%	28.08%	97.81%
S&P Ethereum Index	-5.75%	-9.24%	-1.28%	40.34%
<b>Modified Roll</b>				
12M Forward	0.69%	-1.19%	3.15%	-4.14%
6M Forward	0.83%	-1.58%	1.86%	-6.41%
3M Forward	0.86%	-1.90%	1.93%	-8.13%
Multiple Contract	0.89%	-2.00%	2.68%	-9.08%
Pre-Roll	0.91%	-2.04%	2.45%	-9.41%
Dynamic Roll	0.88%	-3.06%	-0.09%	-14.17%
<b>Modified Weighting</b>				
Covered Call Select	0.53%	2.91%	7.50%	-7.56%
Risk Weight	0.39%	1.00%	8.66%	2.89%
Equal Weight Commodity Sector	0.63%	0.65%	8.33%	4.37%
Capped Component	0.70%	-0.17%	3.67%	-5.26%
Equal Weight Select	0.53%	-0.72%	0.47%	-6.69%
Roll Weight Select	0.65%	-0.72%	4.19%	-4.86%
Enhanced	0.88%	-2.04%	3.03%	-8.84%
<b>Quantitative &amp; Thematic</b>				
S&P Commodity Producers Gold	-0.37%	2.58%	28.17%	37.04%
S&P Commodity Producers Agribusiness	0.05%	-2.27%	-1.74%	-6.00%
S&P Commodity Producers Oil & Gas Expl.	1.14%	-7.11%	-1.61%	-7.62%
S&P Dynamic Futures Index (DFI)	0.35%	1.36%	3.02%	2.69%
S&P Strategic Futures Index (SFI)	0.10%	1.34%	8.01%	8.64%
S&P GSCI Gold (U.S. 10Y Rate)	-0.04%	3.40%	23.55%	31.82%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq	-0.14%	3.12%	26.03%	34.69%
S&P GSCI Daily Risk Control 5%	0.26%	-0.46%	2.64%	0.02%
S&P GSCI Sector Equities	0.65%	-2.32%	2.26%	3.38%
S&P Systematic Global Macro Commodities	-0.02%	-1.22%	5.07%	-3.25%
S&P Systematic Global Macro	0.09%	-2.26%	7.07%	-7.00%
<b>Other Single S&amp;P GSCI Indices</b>				
Palladium	1.09%	12.66%	-1.15%	-11.57%
Platinum	-1.82%	6.16%	-0.76%	7.88%
Orange Juice	-0.26%	4.88%	70.34%	74.77%
Skim Milk Powder	0.04%	3.87%	-2.28%	-5.67%
Rough Rice	0.27%	3.73%	2.96%	9.00%
Soybean Meal	0.32%	3.69%	-10.41%	-5.82%
Class III Milk	-1.50%	3.65%	13.17%	13.17%
Nonfat Dry Milk	-0.18%	1.81%	8.75%	11.50%
North America Copper	0.93%	1.71%	11.84%	14.98%
Tin	0.40%	-1.79%	29.63%	28.41%
Soybean Oil	0.50%	-6.68%	-18.11%	-34.56%
Iron Ore	-1.61%	-9.44%	-28.39%	-11.68%

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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