

S&P Dow Jones Indices

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Index Dashboard: U.S.
June 30, 2017

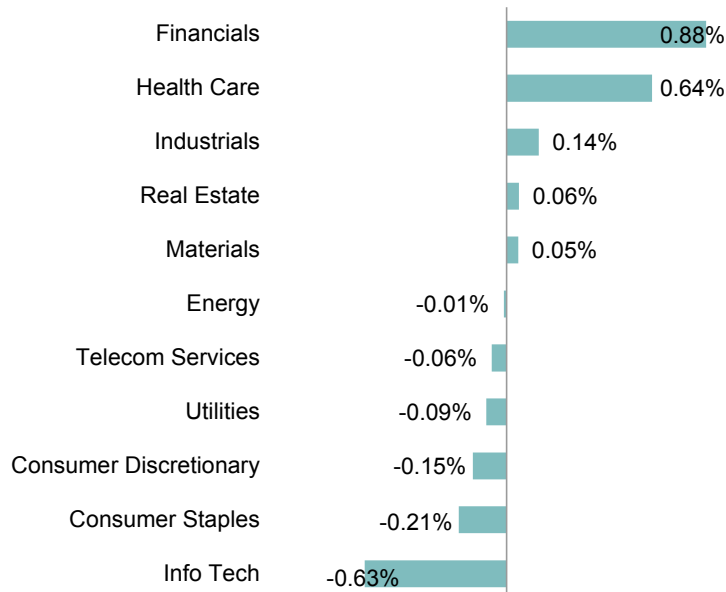
INDEX	1M	QTD	YTD	INDEX	1M	QTD	YTD	
Headline Equity				International Equity				
Dow Jones Industrial Average™ (21350)	1.74%	3.95%	9.35%	S&P Developed Ex-U.S. BMI	0.23%	6.32%	14.27%	
S&P 500® (2423)	0.62%	3.09%	9.34%	S&P Emerging BMI	1.02%	5.03%	16.69%	
S&P MidCap 400®	1.62%	1.97%	5.99%	S&P Frontier BMI	-0.43%	4.97%	15.04%	
S&P SmallCap 600®	2.99%	1.71%	2.79%	S&P 700	0.44%	5.98%	14.26%	
S&P Composite1500®	0.77%	2.96%	8.87%	S&P Asia 50	2.07%	9.39%	23.54%	
S&P 500/CBOE Volatility (VIX® - 11.18)	7.40%	-9.62%	-20.37%	S&P Europe 350®	-0.96%	7.58%	15.81%	
Factor-Based Equity				S&P/TOPIX 150	1.84%	5.92%	10.28%	
S&P 500 Equal Weight	1.20%	2.50%	8.05%	S&P/TSX 60	2.79%	0.86%	3.90%	
S&P 500 Growth	-0.39%	4.42%	13.33%	S&P/ASX All Australian 50	3.01%	-2.13%	8.67%	
S&P 500 Value	1.90%	1.51%	4.85%	S&P Latin America 40	0.99%	-3.14%	11.42%	
S&P 500 Dividend Aristocrats	0.95%	3.28%	8.47%	S&P BMI International Developed Low Volatility	0.44%	5.90%	14.38%	
S&P High Yield Dividend Aristocrats	0.82%	1.53%	5.38%	S&P BMI Emerging Markets Low Volatility	0.13%	4.77%	15.05%	
Dow Jones U.S. Select Dividend	0.80%	2.08%	6.09%	Fixed Income				
S&P 500 Low Volatility High Dividend	0.40%	0.16%	4.74%	Yield				
S&P 500 Low Volatility	-0.32%	3.48%	8.87%	S&P U.S. Preferred Stock	6.21%	1.03%	2.72%	8.13%
S&P 500 High Beta	2.34%	-0.59%	2.39%	S&P U.S. Aggregate Bond*	2.41%	0.09%	1.46%	2.25%
S&P 500 Momentum	1.65%	4.43%	10.50%	S&P 500 Bond*	3.13%	0.42%	2.46%	3.70%
S&P 500 Quality	0.14%	2.63%	8.33%	S&P/LSTA U.S. Leveraged Loan 100	4.76%	-0.22%	0.63%	1.43%
S&P 500 Enhanced Value	3.48%	3.67%	6.77%	S&P U.S. Issued Inv Grade Corporate Bond II	3.05%	0.25%	2.31%	3.48%
S&P 500 Sectors				S&P 500 High Yield Corporate Bond*	4.42%	0.19%	2.43%	4.42%
Health Care	4.62%	7.10%	16.07%	S&P U.S. Agency*	1.65%	0.03%	0.79%	1.32%
Industrials	1.39%	4.73%	9.51%	S&P National AMT-Free Muni Bond	2.11%	-0.27%	1.87%	3.18%
Financials ¹	6.43%	4.25%	6.88%	S&P U.S. Treasury Bond 7-10 Year*	2.20%	-0.25%	1.68%	2.76%
Information Technology	-2.70%	4.14%	17.23%	S&P U.S. Treasury Bond*	1.77%	0.05%	1.19%	1.83%
Materials	1.85%	3.17%	9.21%	Commodity				
Real Estate	1.92%	2.76%	6.40%	Dow Jones Commodity (DJCI)	-0.11%	-3.47%	-5.40%	
Consumer Discretionary	-1.20%	2.35%	11.00%	S&P GSCI	-1.92%	-5.46%	-10.24%	
Utilities	-2.70%	2.21%	8.75%	S&P GSCI Livestock	-2.05%	11.04%	12.50%	
Consumer Staples	-2.25%	1.57%	8.03%	S&P GSCI Agriculture	3.32%	-0.09%	-2.19%	
Energy	-0.18%	-6.36%	-12.61%	S&P GSCI Industrial Metals	3.22%	-1.04%	8.10%	
Telecom Services	-2.92%	-7.05%	-10.74%	S&P GSCI Precious Metals	-2.77%	-1.81%	6.90%	
				S&P GSCI Energy	-4.34%	-10.17%	-18.79%	

Summary

- U.S. equities were up in June. The S&P 500 gained 0.6% while mid-caps and small-caps were up 2% and 3%, respectively. S&P 500 Growth underperformed S&P 500 Value, a reversal from the past few months.
- VIX, while still relatively low compared to prior months, increased by 7%.
- Financials and Health Care were June's top performing sectors, up 6% and 5%, respectively. Telecom was the worst performer, down by 3%.
- International equity markets performed well in June. The S&P Developed Ex-U.S. BMI and the S&P Emerging BMI were up 0.2% and 1%, respectively.
- June results for U.S. fixed income were mixed, with munis, leveraged loans, and longer-dated treasuries declining.
- Commodities ended June in negative territory, with the DJCI and S&P GSCI down 0.1% and 2%, respectively.

S&P 500 Sector Contribution June 2017

S&P 500: 0.62%



¹Following the close of business on September 16, 2016, a new GICS (Global Industry Classification Standard) Real Estate sector was created by classifying real estate companies (with the exception of mortgage REITs) into the newly created sector. The performance of the Financials sector reflect the inclusion of real estate companies through September 16, 2016 and exclusion thereafter.

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