

S&P Dow Jones Indices

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Index Dashboard: U.S.
February 28, 2018

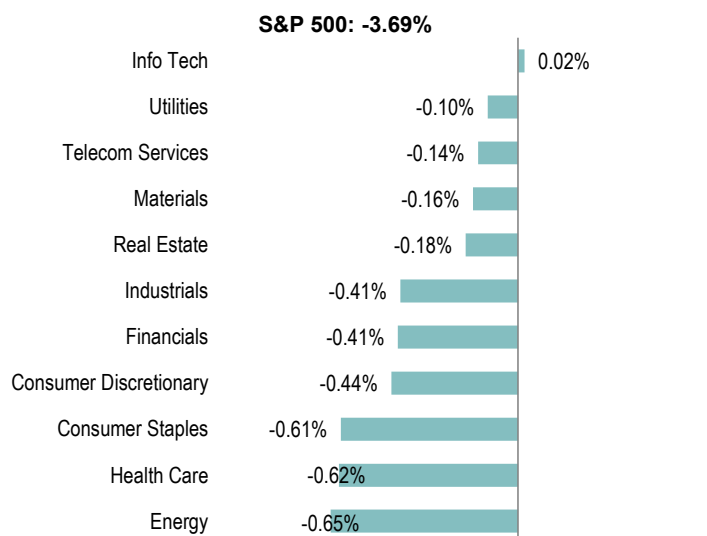
INDEX	1M	QTD	12M
Headline Equity			
S&P 500® (2714)	-3.69%	1.83%	17.10%
S&P MidCap 400®	-4.43%	-1.69%	9.53%
S&P SmallCap 600®	-3.87%	-1.44%	10.29%
S&P Composite1500®	-3.74%	1.48%	16.34%
S&P 500/CBOE Volatility (VIX® - 19.85)	46.60%	79.80%	53.64%
Dow Jones Industrial Average®(25029)	-3.96%	1.69%	23.10%
Factor-Based Equity			
S&P 500 Momentum	-0.83%	7.34%	30.31%
S&P 500 Growth	-2.02%	5.06%	24.91%
S&P 500 Quality	-3.67%	0.99%	14.59%
S&P 500 High Beta	-3.72%	2.08%	16.64%
Dow Jones U.S. Select Dividend	-4.18%	-2.16%	8.17%
S&P 500 Low Volatility	-4.24%	-1.70%	9.64%
S&P 500 Equal Weight	-4.35%	-0.07%	12.74%
S&P High Yield Dividend Aristocrats	-4.86%	-2.90%	8.70%
S&P 500 Enhanced Value	-4.92%	0.28%	13.43%
S&P 500 Dividend Aristocrats	-5.01%	-1.34%	14.61%
S&P 500 Value	-5.48%	-1.56%	8.62%
S&P 500 Low Volatility High Dividend	-6.68%	-6.39%	-0.10%
S&P 500 Sectors			
Information Technology	0.10%	7.73%	36.26%
Financials	-2.78%	3.51%	19.94%
Consumer Discretionary	-3.46%	5.55%	22.15%
Utilities	-3.86%	-6.81%	-1.99%
Industrials	-3.95%	1.15%	16.28%
Health Care	-4.45%	1.90%	14.31%
Materials	-5.26%	-1.33%	15.98%
Real Estate	-6.71%	-8.47%	-3.02%
Telecom Services	-7.06%	-6.55%	-5.01%
Consumer Staples	-7.76%	-6.30%	-0.32%
Energy	-10.82%	-7.42%	-2.80%

INDEX	1M	QTD	12M
International Equity			
S&P Developed Ex-U.S. BMI	-4.64%	-0.20%	20.79%
S&P Emerging BMI	-4.12%	4.11%	29.81%
S&P Frontier BMI	-1.44%	6.34%	26.18%
S&P 700	-4.79%	0.17%	21.40%
S&P/TOPIX 150	-2.29%	2.58%	22.22%
S&P Latin America 40	-2.98%	10.39%	23.57%
S&P/ASX All Australian 50	-3.24%	-0.17%	8.84%
S&P Asia 50	-5.46%	2.66%	36.14%
S&P Europe 350®	-5.61%	-0.85%	21.23%
S&P/TSX 60	-7.19%	-6.54%	7.22%
S&P BMI International Developed Low Volatility	-4.61%	-1.01%	15.15%
S&P BMI Emerging Markets Low Volatility	-2.87%	3.59%	22.65%
Fixed Income			
Yield			
S&P U.S. Preferred Stock	6.47%	0.30%	-1.06%
S&P U.S. Aggregate Bond*	3.09%	-0.92%	-1.88%
S&P 500 Bond*	3.70%	-1.60%	-2.45%
S&P/LSTA U.S. Leveraged Loan 100*	5.19%	0.06%	1.14%
S&P U.S. Issued IG Corporate Bond II*	3.60%	-1.66%	-2.61%
S&P 500 High Yield Corporate Bond*	4.83%	-1.32%	-1.18%
S&P U.S. Agency*	2.40%	-0.27%	-0.82%
S&P National AMT-Free Muni Bond*	2.49%	-0.50%	-1.53%
S&P U.S. Treasury Bond 7-10 Year*	2.90%	-1.15%	-3.26%
S&P U.S. Treasury Bond *	2.53%	-0.78%	-1.93%
Commodity			
Dow Jones Commodity (DJCI)	-1.89%	0.69%	4.26%
S&P GSCI	-3.34%	-0.03%	7.00%
S&P GSCI Agriculture	4.70%	6.25%	-9.34%
S&P GSCI Livestock	-1.74%	-2.74%	5.23%
S&P GSCI Precious Metals	-2.11%	0.01%	2.34%
S&P GSCI Industrial Metals	-2.88%	-2.77%	13.82%
S&P GSCI Energy	-5.61%	-0.84%	10.94%

Summary

- February was turbulent for U.S. equities, with the S&P 500 reaching correction territory on February 8th, and rallying since then to end the month down 4%. Smaller caps were also negative as the S&P MidCap 400 and the S&P SmallCap 600 both registered losses of 4%. Equity volatility spiked, as the VIX recorded its largest ever one day increase on February 5th. The VIX closed the month at 19.85.
- Most sectors were negative in February, with the exception of Info Tech. Most factor indices, with the exception of last year's leaders Momentum and Growth, underperformed.
- International markets performed poorly, as the S&P Developed Ex-U.S. BMI and the S&P Emerging BMI posted February losses of 5% and 4%, respectively.
- Interest rates rose across the board, and February performance in U.S. fixed income was mostly negative.
- Commodities also posted losses, as the S&P GSCI and the DJCI were down 3% and 2%, respectively.

S&P 500 Sector Contribution February 2018



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