

# S&P Dow Jones Indices

A Division of S&P Global

# INDEX INVESTMENT STRATEGY: Daily Index Dashboard

October 22, 2020

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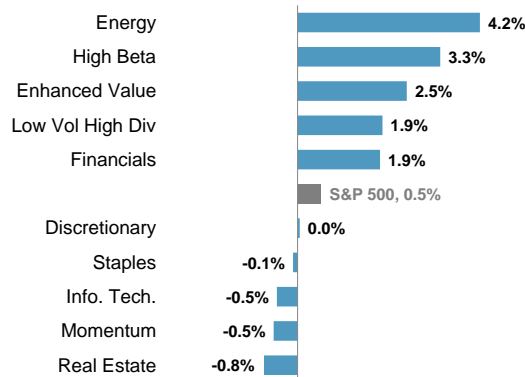
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E-mail [chris.bennett@spglobal.com](mailto:chris.bennett@spglobal.com) to receive daily commentary

## HEADLINE INDICES

INDEX	Daily	MTD	YTD	12M
<b>U.S. Equity</b>				
S&P 500®	0.53%	2.78%	8.51%	17.47%
S&P MidCap 400®	1.67%	7.66%	-1.61%	4.65%
S&P SmallCap 600®	1.52%	8.68%	-7.89%	-1.80%
S&P Composite 1500®	0.62%	3.18%	7.44%	16.14%
S&P Total Market Index (TMI)	0.64%	3.42%	8.85%	17.84%
Dow Jones Industrial Average®	0.56%	2.17%	1.24%	8.40%

### Daily Leaders & Laggards: S&P 500 Sectors & Factors



Global Equity (USD)	Daily	MTD	YTD	12M
<b>S&amp;P Global BMI</b>				
S&P Developed BMI	0.15%	2.71%	3.82%	11.56%
S&P Emerging BMI	-0.07%	4.97%	2.90%	10.89%
S&P Frontier BMI	0.02%	6.80%	7.62%	13.54%
S&P Developed Ex-US BMI	-0.68%	1.50%	-3.82%	2.22%
<b>S&amp;P Global 1200</b>				
S&P 500	0.53%	2.78%	8.51%	17.47%
S&P/TOPIX 150	-0.42%	0.56%	0.83%	5.65%
S&P Latin America 40	1.60%	9.09%	-31.41%	-28.10%
S&P Europe 350®	-0.49%	0.66%	-7.98%	-2.16%
S&P/ASX All Australian 50	0.02%	5.24%	-7.42%	-5.19%
S&P Asia 50	-0.05%	6.77%	15.70%	27.20%
S&P/TSX 60	0.29%	2.26%	-2.84%	2.12%

Global Equity (Local Currency)	Daily	MTD	YTD	12M
S&P Merval (ARS)	3.16%	25.23%	24.00%	55.34%
S&P Brazil BMI (BRL)	0.98%	7.61%	-9.46%	-1.24%
S&P BSE SENSEX (INR)	-0.36%	6.58%	-0.66%	5.29%
S&P/NZX 50 Portfolio (NZD)	-0.02%	6.26%	4.78%	8.03%
S&P/ASX 200 (AUD)	-0.29%	6.17%	-5.32%	-4.46%
S&P/CLX IPSA (CLP)	0.76%	4.78%	-18.39%	-23.66%
S&P South Africa Composite (ZAR)	-0.52%	4.06%	-15.57%	-9.93%
S&P China 500 (CNY)	-0.23%	3.96%	19.21%	28.58%
S&P/HKEX LargeCap (HKD)	0.13%	3.69%	2.98%	5.43%
S&P/BMV IPC (MXN)	-0.04%	3.26%	-10.11%	-9.08%
S&P/TSX Composite (CAD)	0.31%	1.11%	-2.02%	2.66%
S&P Korea BMI (KRW)	-0.81%	0.78%	9.76%	17.77%
S&P/TOPIX 150 (JPY)	-0.99%	-0.15%	-3.27%	1.94%
S&P Europe 350 (EUR)	-0.10%	-0.20%	-12.62%	-7.84%
S&P/BVL Peru Select (PEN)	-0.20%	-0.49%	-10.35%	-5.96%
S&P Germany BMI (EUR)	-0.09%	-1.30%	-4.71%	-0.76%
S&P United Kingdom (GBP)	0.23%	-1.38%	-22.65%	-18.74%

### Case-Shiller (as of Jul 2020)

	1M	6M	12M
S&P CoreLogic Case-Shiller US National	0.78%	4.32%	4.78%

INDEX	Yield	Daily	MTD	YTD	12M
<b>U.S. Fixed Income</b>					
S&P U.S. Aggregate Bond	1.14%	-0.19%	-0.37%	6.16%	6.52%
S&P U.S. Treasury Current 2-Year	0.16%	-0.02%	-0.04%	2.99%	3.27%
S&P U.S. Treasury Current 10-Year	0.85%	-0.47%	-1.63%	10.98%	9.74%
S&P 500/MarketAxess IG Corp Bond	1.96%	-0.40%	-0.20%	6.92%	8.25%
S&P 500 High Yield Corporate Bond	3.84%	-0.03%	1.16%	7.04%	9.12%
S&P/LSTA U.S. Leveraged Loan 100	4.87%	-0.06%	0.50%	-0.04%	2.56%

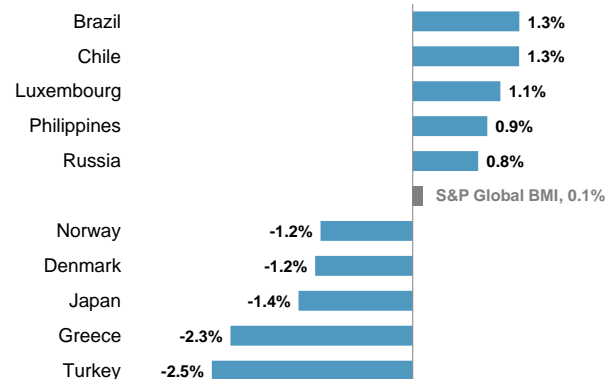
### Global Fixed Income

S&P Germany Sovereign Bond (EUR)	-0.63%	-0.23%	0.30%	2.67%	1.33%
S&P Global Dev. Sov. Bond (USD)	0.24%	-0.43%	0.25%	7.00%	6.71%
S&P/ASX Australian Gov. Bond (AUD)	0.59%	-0.04%	0.20%	5.20%	3.97%
S&P Japan Sovereign Bond (JPY)	0.12%	0.10%	-0.05%	-1.05%	-1.51%
S&P Canada Sovereign Bond (CAD)	0.49%	-0.25%	-0.59%	6.27%	5.70%
S&P U.K. Gilt (GBP)	0.46%	-0.63%	-1.00%	7.14%	6.08%

### Currencies

Dow Jones FXCM Dollar Index	0.18%	-0.37%	-1.44%	-2.37%
GBP/USD (1.3094)	-0.52%	1.28%	-1.16%	1.45%
EUR/USD (1.1827)	-0.40%	0.86%	5.37%	6.26%
USD/JPY (104.81)	0.37%	-0.69%	-3.56%	-3.46%
USD/CAD (1.3126)	-0.13%	1.76%	-1.21%	-0.27%
AUD/USD (0.7109)	-0.20%	-0.81%	1.14%	3.60%

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



Environmental, Social & Governance	Daily	MTD	YTD	12M
S&P 500 ESG	0.48%	2.75%	10.75%	20.05%
S&P 500 Fossil Fuel Free	0.48%	2.78%	10.14%	19.32%
Dow Jones Sustainability World	-0.01%	1.45%	4.35%	13.16%
S&P Green Bond Select	-0.55%	1.00%	8.48%	8.65%
Dow Jones Global Green Real Estate (RESI)	0.43%	1.27%	-24.08%	-25.55%

### Commodities and Other Real Assets

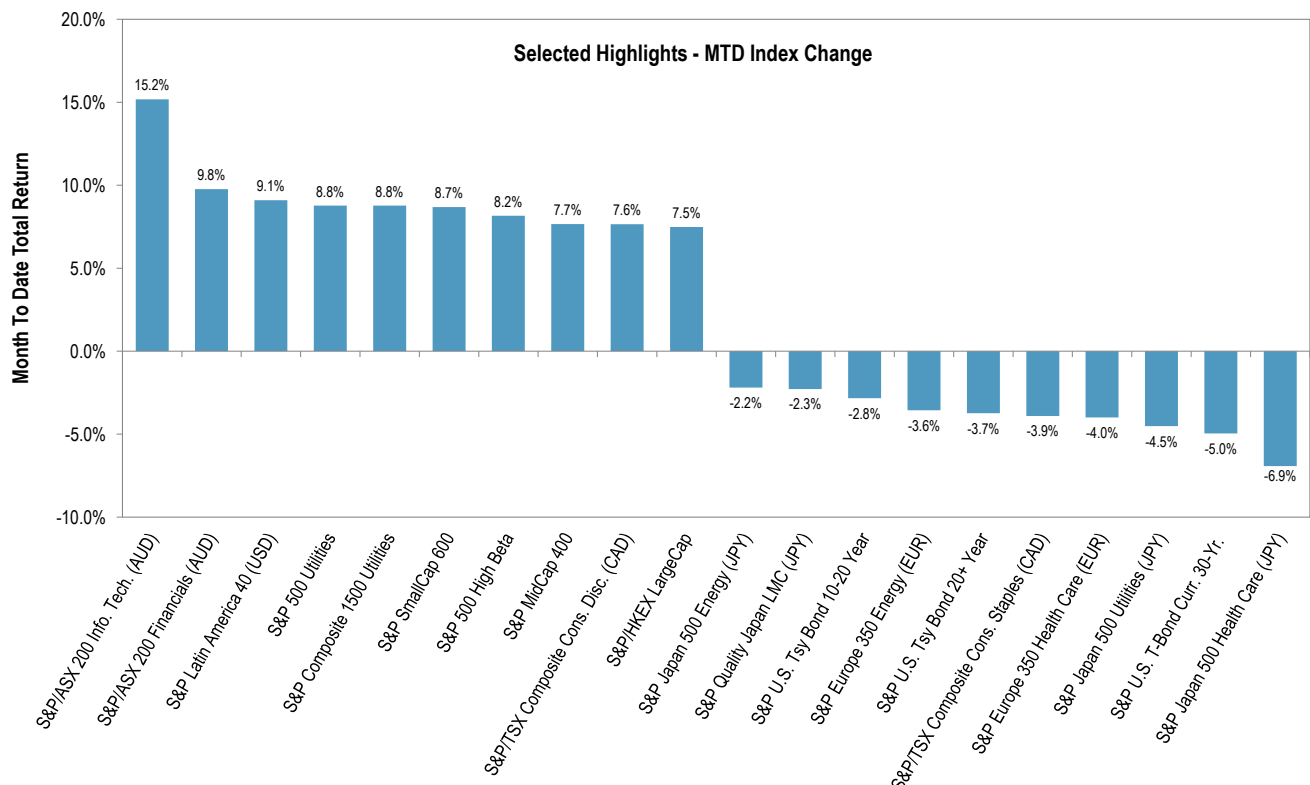
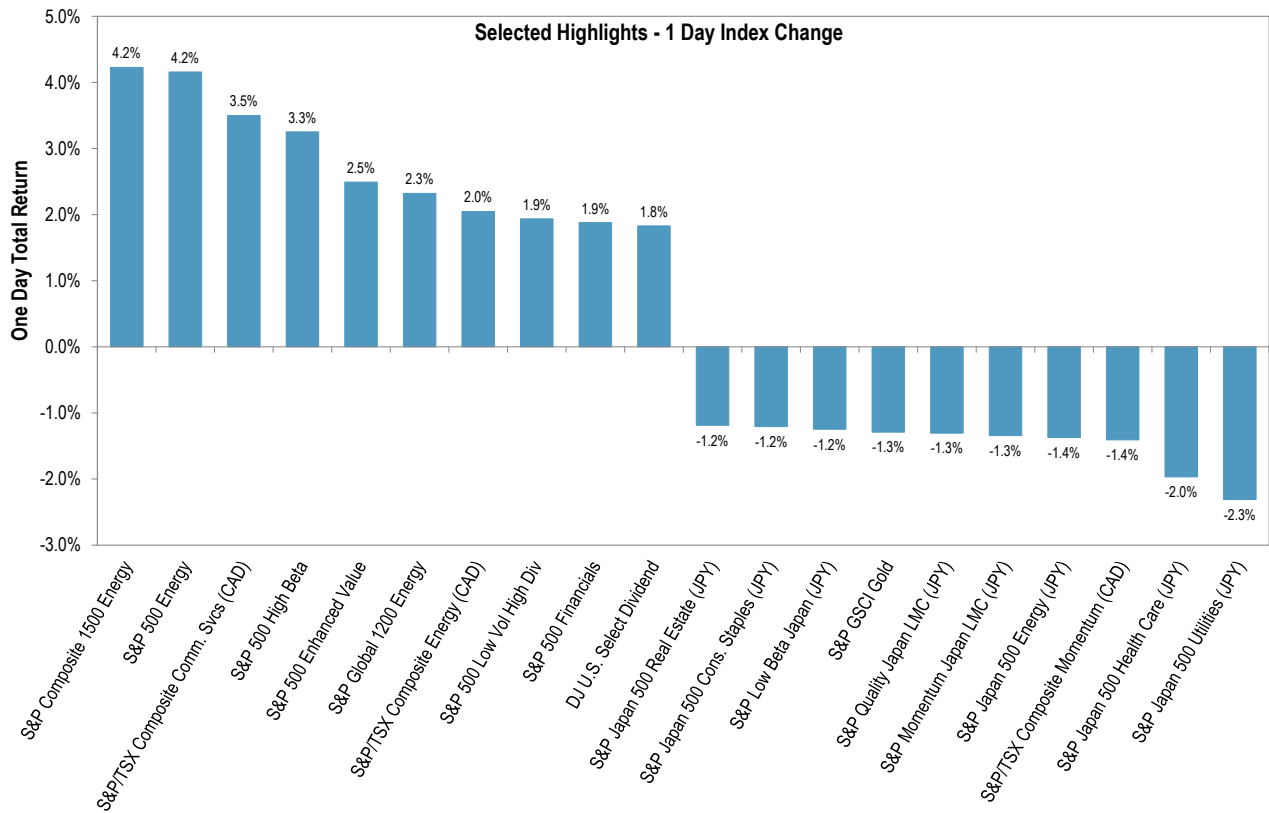
<b>S&amp;P Real Assets</b>				
Dow Jones Commodity Index	0.05%	3.41%	-12.02%	-8.59%
S&P Real Assets Equity	0.33%	2.49%	-15.09%	-12.94%
S&P Real Assets Bond	-0.38%	0.58%	5.12%	6.31%
<b>S&amp;P GSCI</b>				
Crude Oil	1.52%	0.32%	-66.38%	-62.16%
Gold	-1.29%	0.49%	21.97%	24.68%
Copper	-1.02%	3.67%	11.87%	18.77%

### Volatility

Cboe Volatility Index/ VIX® (28.11)	-1.88%	6.60%	92.01%	94.40%
S&P/ASX 200 VIX (19.39)	2.74%	-9.67%	55.41%	50.00%
S&P/JPX JGB VIX (1.67)	-1.18%	12.84%	-27.39%	19.48%
S&P/BMV IPC VIX (22.02)	0.20%	34.45%	55.70%	40.25%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. 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

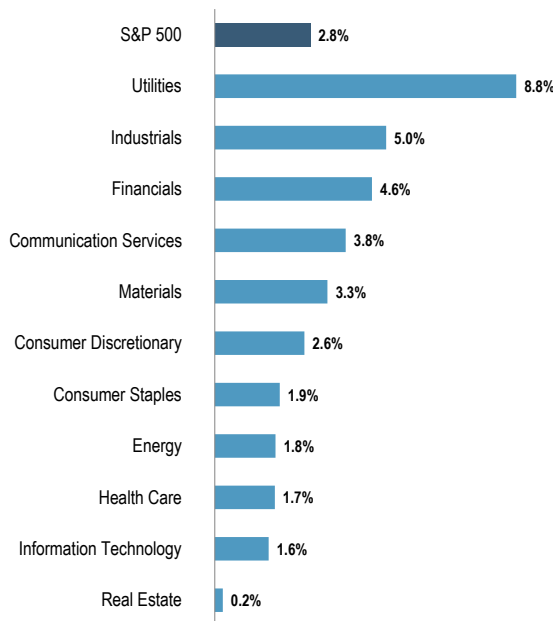
MOVERS AND SHAKERS



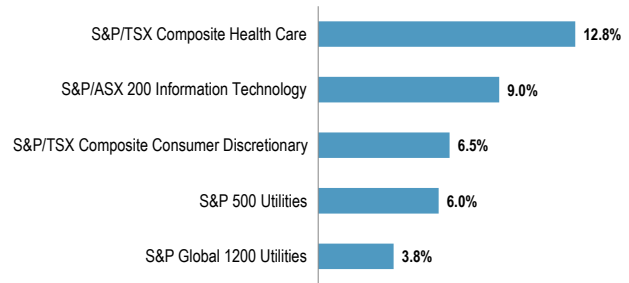
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**EQUITY SECTORS**

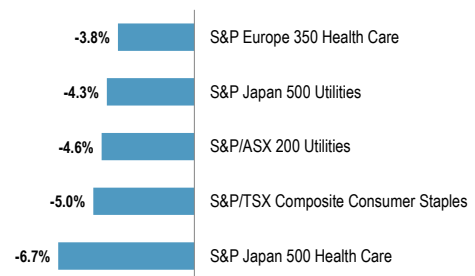
**S&P 500 Sectors - Total Return MTD**



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



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



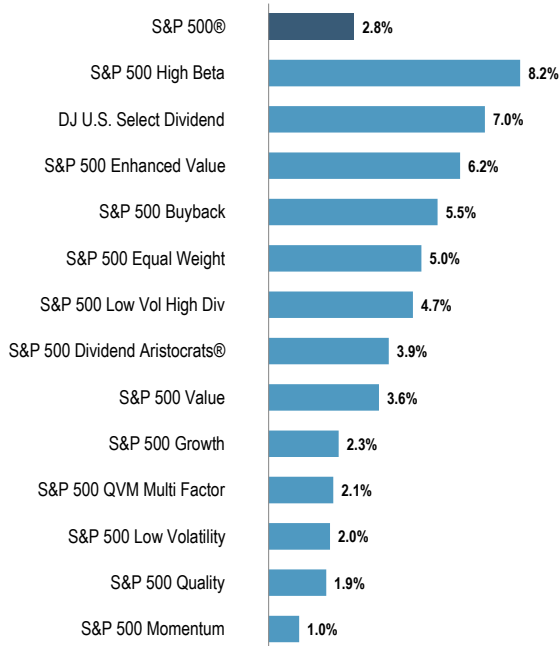
INDEX	Daily	MTD	YTD	12M
<b>S&amp;P 500</b>	<b>0.53%</b>	<b>2.78%</b>	<b>8.51%</b>	<b>17.47%</b>
Utilities	1.46%	8.77%	2.59%	3.97%
Industrials	0.75%	4.99%	0.80%	5.88%
Financials	1.88%	4.58%	-16.57%	-9.17%
Communication Services	0.85%	3.81%	12.74%	20.81%
Materials	0.46%	3.28%	8.93%	18.05%
Consumer Discretionary	0.05%	2.61%	26.59%	30.93%
Consumer Staples	-0.10%	1.89%	6.10%	10.31%
Energy	4.16%	1.77%	-47.17%	-43.92%
Health Care	1.49%	1.75%	6.85%	19.88%
Information Technology	-0.47%	1.57%	30.71%	49.24%
Real Estate	-0.77%	0.23%	-6.56%	-8.67%
<b>S&amp;P Europe 350 (EUR)</b>	<b>-0.10%</b>	<b>-0.20%</b>	<b>-12.62%</b>	<b>-7.84%</b>
Consumer Discretionary	0.30%	3.17%	-8.43%	-2.97%
Utilities	-0.51%	2.33%	3.03%	7.10%
Communication Services	0.18%	1.81%	-20.93%	-24.06%
Industrials	-0.11%	1.31%	-6.38%	1.49%
Financials	0.40%	1.29%	-30.36%	-27.31%
Real Estate	-0.21%	0.43%	-18.85%	-15.67%
Information Technology	-0.96%	0.07%	10.08%	16.99%
Materials	-0.42%	-0.57%	-3.88%	4.22%
Consumer Staples	-0.17%	-1.89%	-6.28%	-2.92%
Energy	0.48%	-3.56%	-49.68%	-49.04%
Health Care	-0.23%	-3.99%	-4.36%	4.80%
<b>S&amp;P Japan 500 (JPY)</b>	<b>-1.03%</b>	<b>-0.18%</b>	<b>-3.43%</b>	<b>1.92%</b>
Materials	-0.45%	2.82%	-3.47%	-1.32%
Communication Services	-0.61%	2.28%	17.17%	27.32%
Real Estate	-1.19%	2.20%	-20.76%	-21.78%
Information Technology	-0.89%	1.60%	4.76%	15.73%
Financials	-0.80%	1.32%	-15.99%	-10.01%
Consumer Discretionary	-0.92%	1.06%	-4.82%	-1.49%
Consumer Staples	-1.21%	-0.59%	-4.32%	-4.37%
Industrials	-1.01%	-0.87%	-6.56%	-2.62%
Energy	-1.37%	-2.20%	-30.60%	-27.73%
Utilities	-2.31%	-4.52%	-12.16%	-14.07%
Health Care	-1.97%	-6.92%	2.87%	17.71%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P/ASX 200 (AUD)</b>	<b>-0.29%</b>	<b>6.17%</b>	<b>-5.32%</b>	<b>-4.46%</b>
Information Technology	-0.30%	15.17%	45.64%	54.15%
Financials	-0.47%	9.77%	-16.21%	-20.54%
Consumer Discretionary	-0.33%	7.01%	7.22%	9.73%
Consumer Staples	0.13%	5.09%	4.88%	4.09%
Energy	-1.85%	4.94%	-39.84%	-35.67%
Materials	0.10%	4.34%	6.92%	14.70%
Health Care	0.15%	4.16%	9.68%	18.48%
Real Estate	-0.97%	3.80%	-14.35%	-16.32%
Communication Services	-0.75%	3.56%	-3.52%	-4.74%
Industrials	0.04%	2.45%	-14.39%	-13.03%
Utilities	-1.08%	1.57%	-10.51%	-8.81%
<b>S&amp;P/TSX Composite (CAD)</b>	<b>0.31%</b>	<b>1.11%</b>	<b>-2.02%</b>	<b>2.66%</b>
Health Care	2.09%	13.90%	-32.56%	-32.15%
Consumer Discretionary	0.22%	7.65%	4.14%	5.42%
Communication Services	3.50%	2.49%	-4.81%	-4.81%
Utilities	0.00%	2.14%	11.52%	15.02%
Financials	0.85%	2.13%	-11.04%	-9.87%
Energy	2.05%	1.22%	-35.19%	-28.44%
Real Estate	-0.12%	1.07%	-15.84%	-17.46%
Industrials	0.02%	0.59%	9.95%	16.52%
Materials	-1.28%	0.24%	26.15%	38.87%
Information Technology	-1.27%	-2.35%	63.93%	88.64%
Consumer Staples	-0.67%	-3.90%	6.18%	6.16%
<b>S&amp;P Global 1200</b>	<b>0.18%</b>	<b>2.46%</b>	<b>3.70%</b>	<b>11.42%</b>
Utilities	0.57%	6.22%	3.00%	5.38%
Financials	1.09%	4.55%	-17.93%	-12.75%
Communication Services	0.49%	4.20%	12.11%	19.26%
Industrials	0.07%	3.16%	-0.40%	5.54%
Consumer Discretionary	-0.11%	3.02%	16.99%	21.77%
Materials	-0.12%	2.18%	6.73%	15.75%
Information Technology	-0.55%	1.84%	28.51%	45.96%
Consumer Staples	-0.30%	0.83%	2.07%	5.81%
Real Estate	-0.75%	0.68%	-10.33%	-11.18%
Energy	2.32%	0.50%	-45.19%	-42.05%
Health Care	0.74%	0.23%	5.76%	18.40%

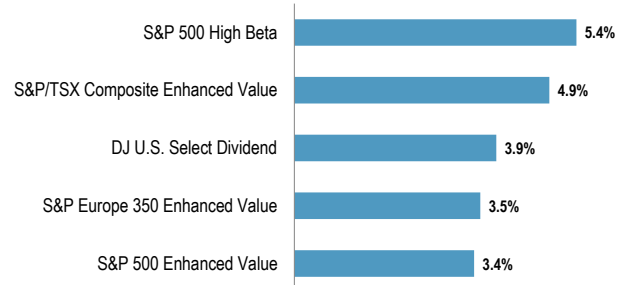
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**FACTORS & EQUITY STRATEGY**

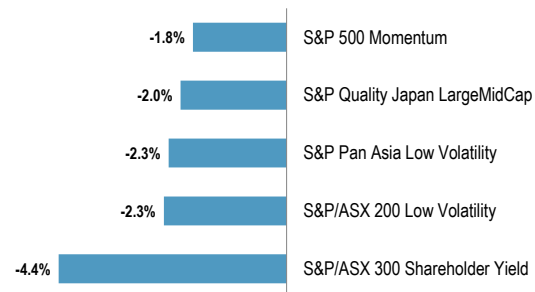
**U.S. Equity Factors - Total Return MTD**



**Top 5 Outperformers - Excess Return MTD**



**Top 5 Underperformers - Excess Return MTD**

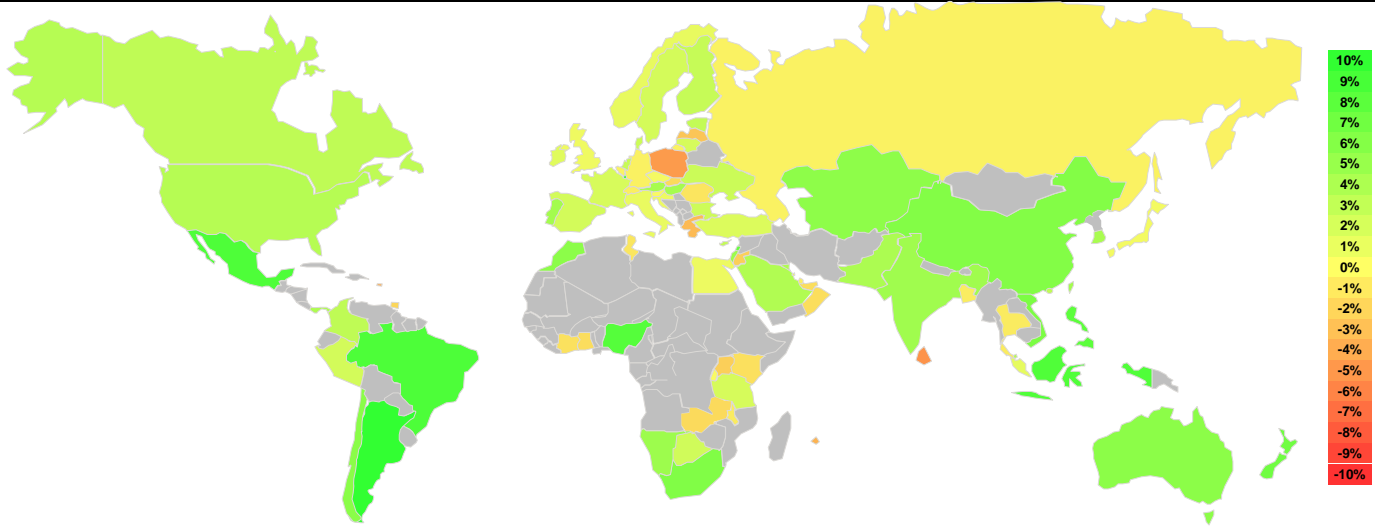


INDEX	Daily	MTD	YTD	12M
<b>S&amp;P 500</b>	<b>0.53%</b>	<b>2.78%</b>	<b>8.51%</b>	<b>17.47%</b>
S&P 500 High Beta	3.25%	8.16%	-1.03%	11.41%
DJ U.S. Select Dividend	1.83%	7.02%	-14.24%	-10.73%
S&P 500 Enhanced Value	2.49%	6.21%	-23.48%	-16.96%
S&P 500 Buyback	1.65%	5.48%	-7.85%	-0.07%
S&P 500 Equal Weight	1.26%	4.96%	-0.03%	6.95%
S&P 500 Low Vol High Div	1.93%	4.68%	-18.10%	-15.02%
S&P 500 Dividend Aristocrats@	0.60%	3.90%	1.20%	7.13%
S&P 500 Value	1.28%	3.58%	-8.30%	-1.10%
S&P 500 Growth	0.05%	2.27%	23.35%	33.99%
S&P 500 QVM Multi Factor	0.60%	2.10%	4.26%	12.64%
S&P 500 Low Volatility	0.33%	1.99%	-4.22%	-2.18%
S&P 500 Quality	0.55%	1.87%	9.53%	19.57%
S&P 500 Momentum	-0.54%	0.99%	21.67%	28.66%
<b>S&amp;P Europe 350 (EUR)</b>	<b>-0.10%</b>	<b>-0.20%</b>	<b>-12.62%</b>	<b>-7.84%</b>
S&P Europe 350 Enhanced Value	0.03%	3.35%	-29.95%	-26.96%
S&P Europe 350 Buyback	-0.20%	2.09%	-10.66%	-4.60%
DJ Brookfield EU Infrastructure	0.11%	1.64%	-14.13%	-11.95%
S&P Europe 350 Equal Weight	0.00%	1.47%	-11.74%	-6.27%
S&P D.A.E. Europe	-0.28%	0.31%	-11.20%	-7.62%
S&P Europe Div. Opps	0.05%	-0.22%	-19.40%	-16.10%
S&P Europe 350 RC 15%	-0.10%	-0.37%	-14.75%	-8.94%
S&P Europe 350 Low Volatility	-0.43%	-0.52%	-9.44%	-5.21%
S&P Europe 350 Quality	-0.20%	-0.92%	-8.20%	-0.14%
S&P Europe 350 Momentum	-0.53%	-1.32%	-0.94%	4.87%
S&P Euro HY Div. Aristocrats	-0.02%	-1.56%	-19.10%	-15.97%
<b>S&amp;P/TSX Composite (CAD)</b>	<b>0.31%</b>	<b>1.11%</b>	<b>-2.02%</b>	<b>2.66%</b>
S&P/TSX Composite Enhanced Value	1.08%	5.97%	-22.27%	-16.40%
S&P/TSX Composite Equal Weight	0.37%	3.83%	0.79%	8.51%
S&P/TSX Canadian Dividend Aristocrats	0.31%	2.40%	-10.67%	-5.56%
S&P/TSX Composite High Dividend	1.25%	2.39%	-16.52%	-12.22%
S&P/TSX 60 Equal Weight	0.69%	2.22%	0.07%	6.37%
Dow Jones Canada Select Value	0.64%	1.96%	-13.65%	-10.41%
S&P/TSX Capped Composite	0.31%	1.11%	-2.02%	2.66%
S&P/TSX Composite Momentum	-1.41%	-0.19%	16.28%	22.55%
Dow Jones Canada Select Growth	0.16%	-0.28%	7.25%	13.04%
S&P/TSX Composite Low Volatility	0.01%	-0.44%	-9.08%	-8.07%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P/ASX 200 (AUD)</b>	<b>-0.29%</b>	<b>6.17%</b>	<b>-5.32%</b>	<b>-4.46%</b>
S&P/ASX 200 Value	-0.56%	7.35%	-14.50%	-16.58%
S&P/ASX 200 Momentum	-0.38%	7.03%	14.87%	18.51%
S&P/ASX 200 Equal Weight	-0.49%	6.82%	-1.05%	0.36%
S&P/ASX 200 Enhanced Value	-1.01%	6.12%	-21.11%	-18.47%
S&P/ASX 200 Quality	0.04%	5.82%	4.45%	8.56%
S&P GIVI Australia	-0.25%	5.62%	-12.64%	-15.66%
S&P/ASX Dividend Opportunities	-0.25%	5.41%	-10.40%	-7.99%
S&P/ASX 200 Growth	-0.06%	5.17%	4.24%	8.40%
S&P/ASX 200 Low Volatility	-0.34%	3.82%	-10.01%	-12.14%
S&P/ASX 300 Shareholder Yield	-0.25%	1.78%	-15.68%	-15.46%
<b>S&amp;P Japan 500 (JPY)</b>	<b>-1.03%</b>	<b>-0.18%</b>	<b>-3.43%</b>	<b>1.92%</b>
S&P/JPX Dividend Aristocrats	-0.75%	1.40%	-10.82%	-3.58%
S&P Japan 500 Equal Weight	-1.04%	-0.32%	-5.41%	-0.28%
S&P Intrinsic Value Japan	-1.02%	-0.34%	-10.31%	-5.48%
S&P Enh. Value Japan LargeMidCap	-1.08%	-0.39%	-19.95%	-15.97%
S&P GIVI@ Japan	-1.17%	-1.65%	-12.36%	-8.66%
S&P Momentum Japan LargeMidCap	-1.34%	-1.80%	5.76%	11.50%
S&P Low Beta Japan	-1.25%	-1.81%	-6.99%	-2.88%
S&P Japan 500 Low Volatility	-1.13%	-1.93%	-14.10%	-11.60%
S&P Quality Japan LargeMidCap	-1.31%	-2.28%	4.56%	13.11%
<b>S&amp;P Pan Asia BMI (USD)</b>	<b>-0.71%</b>	<b>3.27%</b>	<b>5.42%</b>	<b>12.14%</b>
S&P Pan Asia Enhanced Value LargeMidCap	-0.14%	3.98%	-14.01%	-8.35%
S&P Pan Asia Momentum LargeMidCap	-0.97%	3.90%	14.14%	19.75%
S&P Pan Asia Growth	-0.82%	3.31%	14.82%	23.66%
S&P Pan Asia Value	-0.58%	3.22%	-4.80%	-0.06%
S&P Pan Asia Ethical Select Div. Opps	-0.02%	2.99%	-18.93%	-17.84%
S&P Pan Asia Intrinsic Value Weighted	-0.61%	2.87%	-3.76%	2.05%
S&P Pan Asia Low Beta	-0.75%	2.64%	1.93%	7.42%
S&P Pan Asia GIVI	-0.65%	2.30%	-5.73%	-1.01%
S&P Pan Asia Dividend Aristocrats@	-0.67%	1.97%	-8.73%	-2.95%
S&P Pan Asia Quality LargeMidCap	-0.77%	1.89%	10.82%	19.24%
S&P Pan Asia Low Volatility	-0.15%	1.01%	-15.82%	-15.23%
<b>S&amp;P Global 1200</b>	<b>0.18%</b>	<b>2.46%</b>	<b>3.70%</b>	<b>11.42%</b>
S&P Global 1200 QVM Multi-Factor	0.15%	1.52%	1.16%	8.67%
S&P Global 1200 Low Vol High Div.	-0.12%	1.35%	-16.08%	-13.17%
S&P Global 1200 Div Stability Low Vol	-0.17%	1.22%	-14.59%	-12.52%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. 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.

S&P GLOBAL BMI: MONTH-TO-DATE PERFORMANCE HEATMAP



INDEX	Daily	MTD	YTD	12M
<b>S&amp;P Developed BMI</b>	<b>0.15%</b>	<b>2.71%</b>	<b>3.82%</b>	<b>11.56%</b>
Luxembourg	1.10%	8.93%	-9.89%	-6.79%
New Zealand	-0.34%	6.90%	11.12%	22.06%
Australia	-0.51%	5.51%	-3.11%	-0.16%
Israel	-0.82%	4.71%	1.09%	7.56%
Portugal	-0.85%	4.34%	-8.03%	-2.06%
Austria	-1.07%	4.18%	-24.16%	-21.95%
Korea	-0.88%	4.05%	12.05%	21.63%
Singapore	-0.91%	3.48%	-6.02%	-0.42%
United States	0.64%	3.42%	8.82%	17.80%
Canada	0.14%	2.96%	-3.22%	2.71%
Hong Kong	0.34%	2.93%	-4.44%	0.15%
Finland	-0.98%	2.60%	12.22%	14.62%
Netherlands	-1.12%	2.52%	11.22%	18.76%
Denmark	-1.23%	2.36%	27.91%	41.88%
Spain	-0.65%	1.97%	-22.75%	-20.67%
Sweden	-0.45%	1.92%	16.88%	27.29%
France	-0.41%	1.73%	-12.04%	-6.36%
Ireland	-0.51%	1.32%	-1.69%	9.89%
Norway	-1.16%	0.92%	-14.10%	-7.69%
Italy	-0.56%	0.84%	-13.10%	-8.13%
United Kingdom	-0.24%	0.56%	-22.83%	-16.32%
Japan	-1.44%	0.37%	-0.21%	5.17%
Belgium	-0.27%	-0.34%	-19.56%	-18.88%
Germany	-0.48%	-0.45%	0.41%	5.45%
Switzerland	-0.45%	-0.56%	3.67%	12.35%
<b>S&amp;P Emerging BMI</b>	<b>-0.07%</b>	<b>4.97%</b>	<b>2.90%</b>	<b>10.89%</b>
Brazil	1.34%	8.67%	-33.99%	-26.95%
Mexico	0.52%	8.61%	-18.72%	-17.07%
Indonesia	0.00%	8.52%	-25.11%	-23.08%
Philippines	0.94%	7.91%	-14.09%	-14.90%
South Africa	-0.13%	6.05%	-18.41%	-14.16%
China	-0.49%	5.93%	23.70%	37.14%
Chile	1.34%	5.60%	-20.88%	-28.59%
India	0.03%	4.48%	-0.91%	3.17%
Taiwan	0.35%	4.37%	17.26%	27.92%
Hungary	-0.78%	4.23%	-33.36%	-25.90%
Pakistan	-0.71%	3.89%	-8.86%	11.76%
Kuwait	-0.77%	3.73%	-7.65%	2.18%
Saudi Arabia	0.31%	3.65%	3.16%	10.40%
Colombia	0.24%	2.93%	-38.13%	-32.50%
Peru	-0.46%	1.96%	-24.70%	-19.99%
Turkey	-2.53%	1.51%	-22.52%	-11.95%
Malaysia	0.41%	1.01%	-3.56%	0.18%
Egypt	-0.58%	0.64%	-16.69%	-16.23%
Czech Republic	-0.82%	0.29%	-23.95%	-19.92%

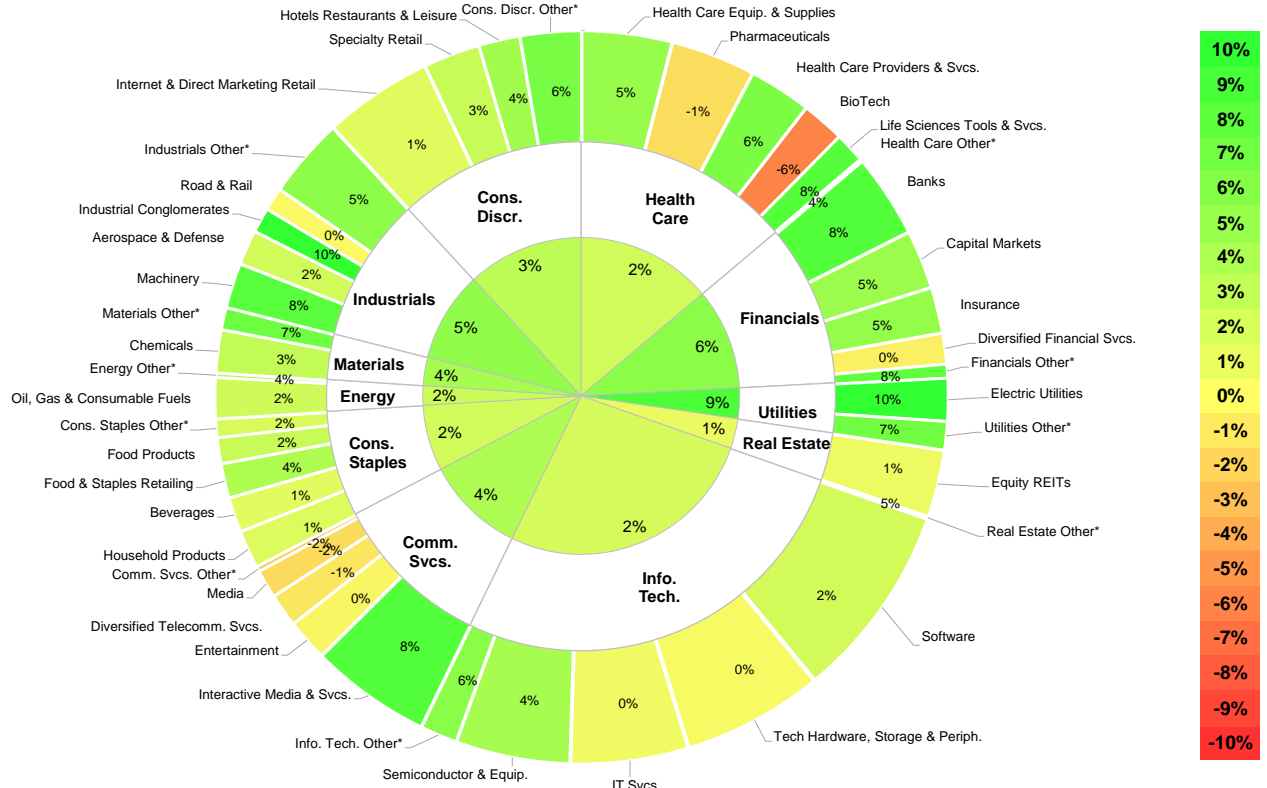
INDEX	Daily	MTD	YTD	12M
<b>S&amp;P Emerging BMI (Cont'd)</b>				
Russia	0.83%	-0.41%	-24.08%	-15.57%
Qatar	-0.03%	-0.54%	-3.00%	-1.51%
Thailand	-0.36%	-0.74%	-25.93%	-27.16%
United Arab Emirates	0.40%	-1.38%	-16.54%	-16.89%
Greece	-2.29%	-3.21%	-34.35%	-30.07%
Poland	-0.64%	-4.75%	-23.99%	-24.27%
<b>S&amp;P Frontier BMI</b>	<b>0.02%</b>	<b>6.80%</b>	<b>7.62%</b>	<b>13.54%</b>
Argentina	-0.23%	18.06%	72.45%	93.03%
Nigeria	-0.07%	8.23%	4.75%	12.56%
Lebanon	0.52%	7.42%	10.28%	20.89%
Vietnam	1.23%	6.31%	1.62%	-1.96%
Morocco	0.22%	5.49%	-10.66%	-4.96%
Kazakhstan	-0.99%	5.38%	-8.82%	8.54%
Namibia	0.45%	4.63%	-35.83%	-33.14%
Panama	1.73%	3.78%	-28.15%	-26.50%
Estonia	-0.24%	2.77%	-2.40%	1.67%
Cyprus	-0.58%	2.76%	-36.81%	-38.37%
Bulgaria	0.13%	2.26%	-4.92%	-3.73%
Botswana	0.11%	2.08%	-8.27%	-6.75%
Lithuania	-0.88%	1.80%	7.19%	9.56%
Bahrain	-0.72%	0.72%	-9.45%	-1.40%
Croatia	-0.38%	0.63%	-9.32%	-8.97%
Slovenia	0.12%	-0.04%	0.84%	10.51%
Bangladesh	-0.23%	-0.65%	13.09%	5.33%
Tunisia	-0.35%	-1.00%	-6.96%	-3.29%
Romania	-1.19%	-1.06%	-9.57%	-4.96%
Cote D'Ivoire	-0.25%	-1.26%	-9.17%	1.97%
Kenya	0.53%	-1.30%	-22.82%	-8.78%
Oman	-0.79%	-1.40%	-3.21%	-3.49%
Ghana	0.67%	-1.45%	-18.27%	-16.90%
Zambia	-0.12%	-1.60%	-39.34%	-46.01%
Slovakia	0.31%	-1.62%	6.69%	2.04%
Trinidad And Tobago	-0.07%	-1.78%	-6.32%	-0.60%
Jordan	-0.55%	-2.15%	-22.61%	-21.48%
Latvia	-0.95%	-2.64%	9.81%	26.65%
Mauritius	0.11%	-3.55%	-37.84%	-34.17%
Jamaica	-0.28%	-3.95%	-35.07%	-28.44%
Sri Lanka	0.42%	-5.17%	-16.81%	-14.05%
<b>Additional Countries</b>				
Ukraine	0.39%	2.36%	-3.43%	10.39%
Tanzania	0.14%	1.78%	6.97%	6.58%
Palestine	0.61%	-0.60%	-12.14%	-11.50%
Malawi	-0.01%	-0.76%	6.16%	6.66%
Uganda	0.32%	-2.16%	-2.42%	-12.09%
Rwanda	-0.27%	-3.15%	-9.62%	-11.60%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. 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.



S&P COMPOSITE 1500 - SECTORS & INDUSTRIES: MONTH-TO-DATE PERFORMANCE

Note: size of section proportional to weight, coloured by index performance.



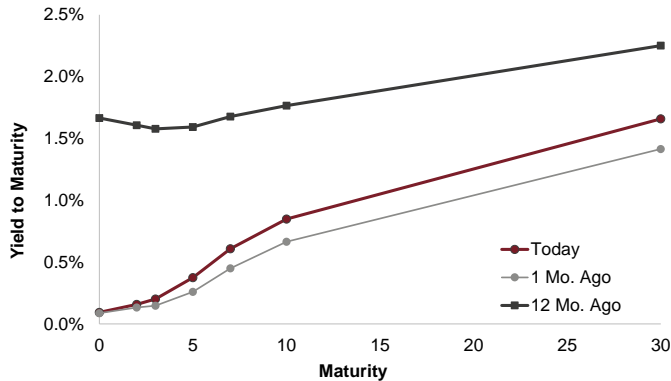
INDEX	Weight	Daily	MTD	YTD	12M
<b>S&amp;P Composite 1500</b>	<b>100.0%</b>	<b>0.62%</b>	<b>3.18%</b>	<b>7.44%</b>	<b>16.14%</b>
<b>Energy</b>	<b>2.0%</b>	<b>4.23%</b>	<b>2.36%</b>	<b>-47.25%</b>	<b>-43.73%</b>
Energy Equip. & Svcs.	0.2%	2.32%	3.74%	-58.44%	-52.29%
Oil, Gas & Consumable Fuels	1.8%	4.43%	2.22%	-45.80%	-42.70%
<b>Real Estate</b>	<b>3.1%</b>	<b>-0.25%</b>	<b>0.75%</b>	<b>-10.91%</b>	<b>-12.24%</b>
Real Estate Management & Develop.	0.1%	-0.07%	4.59%	-24.62%	-10.64%
Equity REITs	3.0%	-0.25%	0.65%	-10.46%	-12.27%
<b>Financials</b>	<b>10.3%</b>	<b>1.93%</b>	<b>5.53%</b>	<b>-16.73%</b>	<b>-9.68%</b>
Thrifts & Mortgage Finance	0.1%	2.50%	13.44%	-21.51%	-21.87%
Banks	3.7%	3.62%	8.36%	-30.38%	-23.37%
Cons. Finance	0.5%	3.88%	7.06%	-16.73%	-11.83%
Insurance	2.0%	0.98%	5.12%	-11.70%	-7.47%
Capital Markets	2.6%	0.62%	4.76%	3.58%	14.09%
Mortgage REITs	0.0%	1.82%	3.41%	-46.59%	-45.25%
Diversified Financial Svcs.	1.4%	0.69%	-0.50%	-6.55%	0.59%
<b>Utilities</b>	<b>3.1%</b>	<b>1.51%</b>	<b>8.77%</b>	<b>0.59%</b>	<b>1.72%</b>
Indep. Power and Renewables	0.0%	0.99%	12.70%	5.16%	14.17%
Electric Utilities	1.9%	1.52%	10.08%	2.71%	4.61%
Water Utilities	0.1%	1.49%	6.79%	12.98%	12.69%
Multi Utilities	0.9%	1.50%	6.78%	-1.63%	-1.73%
Gas Utilities	0.1%	1.75%	5.82%	-18.44%	-19.93%
<b>Consumer Discretionary</b>	<b>11.9%</b>	<b>0.18%</b>	<b>3.10%</b>	<b>24.91%</b>	<b>29.30%</b>
Automobiles	0.3%	4.13%	22.16%	-2.33%	0.33%
Auto Comp.	0.2%	1.51%	12.49%	0.33%	5.06%
Diversified Cons. Svcs.	0.1%	1.25%	6.87%	-19.35%	-17.02%
Textiles, Apparel & Luxury Goods	0.8%	1.13%	6.64%	6.78%	14.56%
Leisure Products	0.1%	1.93%	6.18%	-0.80%	7.05%
Distributors	0.1%	-2.46%	5.82%	10.14%	15.36%
Hotels Restaurants & Leisure	1.8%	1.71%	4.42%	-3.33%	4.18%
Multiline Retail	0.5%	-1.74%	2.89%	15.91%	16.67%
Specialty Retail	2.5%	-0.64%	2.53%	18.63%	19.47%
Internet & Direct Marketing Retail	4.8%	0.09%	1.32%	62.83%	67.83%
Household Durables	0.5%	-2.19%	-1.28%	17.36%	16.44%
<b>Consumer Staples</b>	<b>6.7%</b>	<b>-0.06%</b>	<b>2.08%</b>	<b>6.30%</b>	<b>10.65%</b>
Personal Products	0.2%	0.00%	6.20%	7.62%	17.80%
Food & Staples Retailing	1.5%	-0.42%	3.74%	13.57%	15.46%
Food Products	1.1%	0.57%	2.47%	3.10%	12.28%
Household Products	1.7%	-1.29%	1.38%	16.27%	19.41%
Beverages	1.5%	0.62%	1.19%	0.80%	2.92%
Tobacco	0.6%	1.35%	0.28%	-11.30%	-4.57%

INDEX	Weight	Daily	MTD	YTD	12M
<b>Health Care</b>	<b>13.9%</b>	<b>1.53%</b>	<b>2.10%</b>	<b>7.38%</b>	<b>20.36%</b>
Life Sciences Tools & Svcs.	1.3%	2.44%	8.24%	30.02%	46.79%
Health Care Providers & Svcs.	2.8%	1.30%	6.37%	4.87%	21.04%
Health Care Equip. & Supplies	4.0%	2.36%	4.90%	13.26%	23.28%
Health Care Tech	0.1%	0.56%	3.88%	-0.46%	4.82%
Pharmaceuticals	3.8%	0.99%	-1.44%	0.35%	13.27%
BioTech	1.9%	0.63%	-5.89%	2.00%	13.57%
<b>Industrials</b>	<b>9.2%</b>	<b>0.84%</b>	<b>5.26%</b>	<b>0.62%</b>	<b>5.83%</b>
Marine	0.0%	2.55%	16.32%	-36.05%	-31.05%
Construction & Engineering	0.2%	0.92%	11.98%	5.76%	4.93%
Airlines	0.2%	5.65%	10.56%	-40.42%	-38.61%
Industrial Conglomerates	1.1%	2.42%	10.16%	-6.07%	3.31%
Machinery	2.0%	0.93%	8.06%	10.93%	20.11%
Building Products	0.6%	0.51%	5.65%	19.24%	21.87%
Air Freight & Logistics	0.7%	-0.57%	5.45%	52.99%	53.29%
Electrical Equip.	0.6%	1.05%	5.04%	10.60%	24.48%
Commercial Svcs. & Supplies	0.6%	0.45%	4.01%	5.72%	7.10%
Professional Svcs.	0.4%	0.08%	3.34%	7.56%	11.75%
Aerospace & Defense	1.5%	1.79%	2.00%	-24.87%	-22.80%
Trading Companies & Distributors	0.2%	-0.48%	1.94%	9.24%	17.07%
Road & Rail	1.0%	-1.66%	-0.06%	11.91%	16.01%
<b>Materials</b>	<b>2.9%</b>	<b>0.49%</b>	<b>4.20%</b>	<b>6.97%</b>	<b>15.67%</b>
Containers & Packaging	0.4%	-0.73%	8.31%	10.78%	15.81%
Construction Materials	0.1%	0.58%	7.99%	-2.51%	-2.08%
Metals & Mining	0.4%	0.92%	5.62%	14.41%	30.91%
Paper & Forest Products	0.0%	-0.37%	5.18%	-8.48%	-0.46%
Chemicals	1.9%	0.66%	2.81%	5.66%	14.37%
<b>Communication Services</b>	<b>10.2%</b>	<b>0.85%</b>	<b>3.78%</b>	<b>12.32%</b>	<b>20.25%</b>
Interactive Media & Svcs.	5.4%	0.69%	8.37%	26.49%	37.61%
Entertainment	1.8%	-0.17%	-0.23%	11.93%	25.77%
Diversified Telecomm. Svcs.	1.5%	3.01%	-1.00%	-12.96%	-11.37%
Media	1.3%	0.85%	-1.54%	-0.63%	2.78%
Wireless Telecomm. Svcs.	0.2%	-0.63%	-2.39%	34.71%	30.79%
<b>Information Technology</b>	<b>26.8%</b>	<b>-0.38%</b>	<b>1.88%</b>	<b>29.27%</b>	<b>47.37%</b>
Electronic Equip., Instr. & Comp.	0.8%	1.61%	9.08%	5.47%	12.86%
Semiconductor & Equip.	5.1%	0.10%	4.20%	30.05%	49.29%
Software	8.7%	-0.45%	2.02%	37.71%	58.08%
Communications Equip.	0.8%	-0.31%	1.88%	-12.15%	-11.86%
IT Svcs.	5.2%	-0.48%	0.43%	9.40%	20.71%
Tech Hardware, Storage & Periph.	6.2%	-0.87%	0.18%	52.14%	85.18%

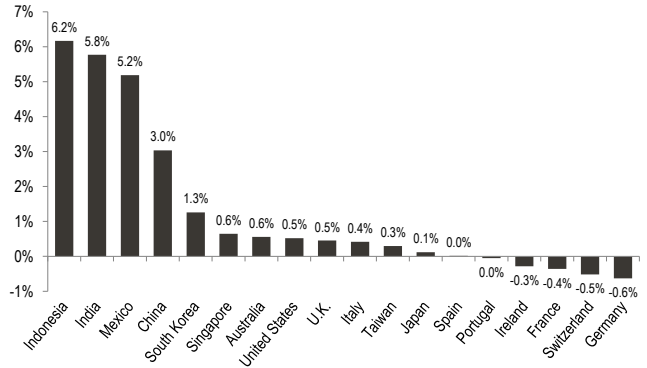
Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns 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 future results.

**GLOBAL FIXED INCOME**

**U.S. Treasury Yield Curve**



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



United States	Yield	Daily	MTD	YTD	12M
S&P U.S. TIPS	-1.0%	-0.15%	-0.24%	8.37%	9.22%
S&P U.S. Treasury Bill	0.1%	0.00%	0.01%	0.71%	1.03%
S&P U.S. Treasury	0.5%	-0.26%	-0.93%	6.87%	6.53%
S&P U.S. Aggregate	1.1%	-0.19%	-0.37%	6.16%	6.52%
S&P U.S. MBS	1.0%	0.08%	0.26%	3.96%	4.68%
S&P U.S. IG Corporate	1.9%	-0.30%	-0.25%	6.51%	7.54%
S&P U.S. HY Corporate	5.1%	-0.03%	1.38%	1.94%	4.25%
S&P U.S. Preferred Stock	6.4%	0.57%	1.68%	2.66%	4.14%
S&P 500/MarketAxess IG Corp.	2.0%	-0.40%	-0.20%	6.92%	8.25%
S&P 500 Bond	2.1%	-0.30%	-0.16%	6.97%	8.15%
S&P National AMT-Free Muni	1.3%	0.00%	-0.32%	2.70%	3.47%
S&P/LSTA U.S. Lev. Loan 100	4.9%	-0.06%	0.50%	-0.04%	2.56%

Europe	Yield	Daily	MTD	YTD	12M
S&P Eurozone Sovereign	-0.1%	-0.25%	0.30%	3.89%	2.32%
S&P Eurozone Sov Inf.-Linked	-0.6%	-0.23%	0.83%	1.22%	0.60%
S&P Eurozone IG Corporate	0.3%	-0.13%	0.68%	1.52%	1.47%
S&P U.K. Gilt	0.5%	-0.63%	-1.00%	7.14%	6.08%
S&P U.K. Inflation-Linked Gilt	-2.5%	-0.61%	-0.36%	9.59%	7.46%
S&P U.K. IG Corporate	1.7%	-0.30%	0.11%	4.90%	5.94%
S&P Germany Sovereign	-0.6%	-0.23%	0.30%	2.67%	1.33%
S&P France Sovereign	-0.4%	-0.30%	0.27%	3.90%	2.42%
S&P Spain Sovereign	0.0%	-0.22%	0.14%	2.73%	1.51%
S&P Italy Sovereign	0.4%	-0.21%	0.41%	5.04%	2.83%
S&P Switzerland Sovereign	-0.5%	0.18%	-0.05%	1.72%	0.81%
S&P Ireland Sovereign	-0.3%	-0.30%	0.36%	3.81%	3.21%

S&P 500 Bond Sectors	Yield	Daily	MTD	YTD	12M
Consumer Discretionary	2.6%	-0.25%	0.40%	5.82%	7.20%
Energy	3.2%	-0.17%	0.16%	-0.22%	1.69%
Industrials	2.3%	-0.30%	0.09%	7.39%	8.41%
Materials	2.3%	-0.26%	0.02%	8.87%	10.89%
Financials	1.5%	-0.25%	-0.06%	6.52%	7.58%
Real Estate	2.0%	-0.24%	-0.08%	6.48%	7.12%
Consumer Staples	1.8%	-0.36%	-0.18%	7.91%	8.99%
Health Care	1.9%	-0.34%	-0.29%	8.44%	9.96%
Information Technology	1.6%	-0.38%	-0.45%	7.78%	8.56%
Communication Services	2.6%	-0.41%	-0.53%	7.50%	9.35%
Utilities	2.3%	-0.29%	-0.53%	8.53%	8.81%

Asia	Yield	Daily	MTD	YTD	12M
S&P Pan Asia Bond	3.3%	-0.11%	2.34%	6.11%	8.47%
S&P Indonesia Sovereign	6.2%	0.01%	1.54%	9.18%	10.97%
S&P BSE India Sovereign	5.8%	0.03%	1.25%	10.75%	12.08%
S&P Taiwan Sovereign	0.3%	0.04%	0.88%	3.79%	4.16%
S&P Singapore Sovereign	0.6%	0.06%	0.37%	7.39%	7.83%
S&P China Corporate	3.6%	0.11%	0.28%	1.86%	2.56%
S&P China Sovereign	3.0%	0.20%	0.20%	1.53%	2.91%
S&P Japan Corporate	0.5%	0.00%	-0.01%	0.02%	-0.18%
S&P Japan Sovereign	0.1%	0.10%	-0.05%	-1.05%	-1.51%
S&P Hong Kong Sovereign	0.2%	0.01%	-0.20%	5.44%	5.09%
S&P South Korea Sovereign	1.3%	0.09%	-0.48%	2.25%	2.43%

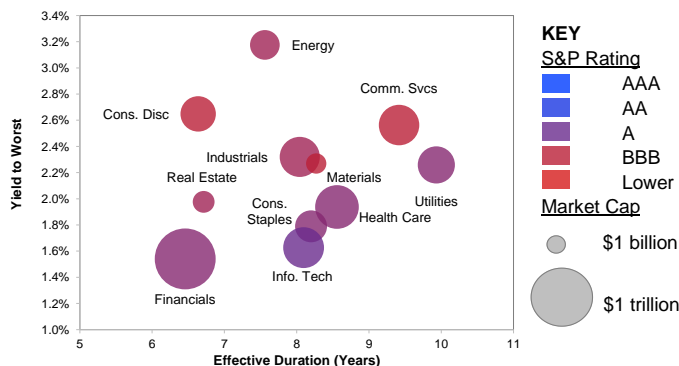
Canada	Yield	Daily	MTD	YTD	12M
S&P Canada Aggregate	1.2%	-0.25%	-0.61%	6.86%	6.66%
S&P Canada Sovereign	0.5%	-0.25%	-0.59%	6.27%	5.70%
S&P Canada IG Corporate	1.8%	-0.21%	-0.64%	5.75%	6.34%
S&P Canada Provincial & Municipal	1.3%	-0.27%	-0.61%	7.54%	7.18%
S&P/TSX Preferred Share	5.3%	0.16%	1.07%	-0.02%	3.43%

Latin America	Yield	Daily	MTD	YTD	12M
S&P Chile Sovereign	2.2%	0.24%	0.74%	6.08%	5.13%
S&P/BMV Corporate	6.2%	-0.01%	0.55%	9.95%	11.46%
S&P Colombia Sovereign	4.7%	-0.09%	0.15%	9.52%	9.66%
S&P/BMV Mexico Sovereign	5.2%	-0.15%	0.07%	8.95%	10.44%
S&P Peru Sovereign	3.9%	-0.53%	-0.23%	5.43%	4.72%

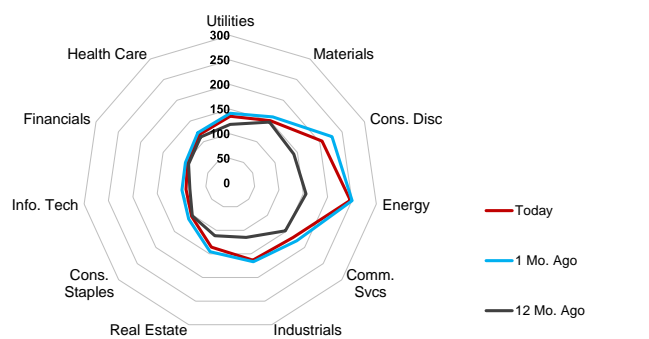
Australia & New Zealand	Yield	Daily	MTD	YTD	12M
S&P/ASX Australian Government 0+	0.6%	-0.04%	0.19%	4.92%	3.81%
S&P/ASX Corporate 0+	1.3%	0.02%	0.38%	4.19%	4.12%
S&P/NZX NZ Government Bond	0.3%	0.06%	-0.39%	8.15%	6.38%

ESG Bonds	Yield	Daily	MTD	YTD	12M
S&P Green Bond (USD)	1.0%	-0.43%	0.98%	7.29%	7.86%
S&P Green Bond Select (USD)	0.7%	-0.55%	1.00%	8.48%	8.65%
S&P ESG Europe Dev Sov (EUR)	-0.1%	-0.31%	0.18%	4.11%	3.28%

**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. (1) Indicates delayed data. (2) Indicates Sunday trading. 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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