

# S&P Dow Jones Indices

A Division of S&P Global

# INDEX INVESTMENT STRATEGY: Monthly Index Dashboard

April 30, 2021

If figures appear outdated click refresh on your browser to update

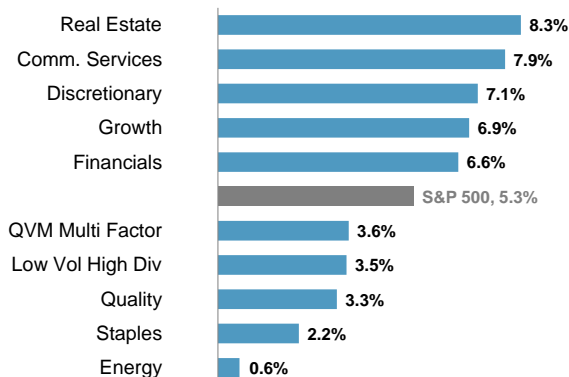
[Sign up here](#) to receive daily commentary

Register to receive our dashboards at [on.spdji.com/DashboardSignup](https://on.spdji.com/DashboardSignup)

## HEADLINE INDICES

INDEX	Apr	YTD	6M	12M
<b>U.S. Equity</b>				
S&P 500®	5.34%	11.84%	0.04%	45.98%
S&P MidCap 400®	4.50%	18.58%	-0.73%	67.90%
S&P SmallCap 600®	2.04%	20.65%	-0.33%	76.85%
S&P Composite 1500®	5.19%	12.46%	-0.02%	47.91%
S&P Total Market Index (TMI)	5.13%	11.91%	-0.06%	51.01%
Dow Jones Industrial Average®	2.78%	11.30%	-0.50%	42.12%

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



Global Equity (USD)	Apr	YTD	6M	12M
<b>S&amp;P Global BMI</b>				
S&P Developed BMI	4.32%	9.77%	-0.20%	48.74%
S&P Emerging BMI	2.93%	5.79%	0.13%	47.96%
S&P Frontier BMI <sup>2</sup>	0.04%	4.20%	-0.20%	62.32%
S&P Developed Ex-US BMI	3.35%	7.52%	-0.53%	45.23%
<b>S&amp;P Global 1200</b>				
S&P 500	5.34%	11.84%	0.04%	45.98%
S&P/TOPIX 150	-0.83%	0.46%	-1.78%	31.99%
S&P Latin America 40	2.81%	-3.32%	-1.83%	51.87%
S&P Europe 350®	4.67%	9.21%	-0.51%	44.24%
S&P/ASX All Australian 50	5.57%	10.18%	0.11%	52.62%
S&P Asia 50	2.84%	7.05%	-0.70%	58.24%
S&P/TSX 60	4.40%	15.14%	1.90%	48.99%

Global Equity (Local Currency)	Apr	YTD	6M	12M
S&P United Kingdom (GBP)	4.03%	9.59%	0.64%	21.11%
S&P/HKEX LargeCap (HKD)	1.52%	3.69%	2.98%	5.43%
S&P/ASX 200 (AUD)	3.47%	7.88%	-0.49%	30.76%
S&P Brazil BMI (BRL)	3.10%	-0.12%	-0.87%	51.03%
S&P South Africa Composite (ZAR)	2.87%	15.83%	-1.91%	73.26%
S&P Korea BMI (KRW)	2.67%	8.05%	-1.63%	66.71%
S&P/TSX Composite (CAD)	2.39%	10.63%	0.08%	33.31%
S&P MERVAL (ARS)	2.24%	-4.24%	3.55%	49.82%
S&P Europe 350 (EUR)	2.17%	11.02%	-0.20%	31.10%
S&P/BMV IPC (MXN)	2.07%	9.64%	-1.90%	34.79%
S&P Germany BMI (EUR)	1.59%	10.06%	-0.73%	39.54%
S&P China 500 (CNY)	1.30%	0.28%	-0.95%	30.27%
S&P/NZX 50 Portfolio (NZD)	0.63%	-2.08%	0.47%	29.70%
S&P BSE SENSEX (INR)	-1.45%	2.35%	1.91%	46.26%
S&P/TOPIX 150 (JPY)	-2.69%	5.82%	-0.98%	34.94%
S&P/BVL Peru Select (PEN)	-8.37%	-5.17%	1.82%	36.01%
S&P/CLX IPSA (CLP)	-8.68%	7.08%	-7.57%	12.45%

### Case-Shiller (as of Feb 2021)

	1M	6M	12M
S&P CoreLogic Case-Shiller US National	1.05%	6.54%	11.97%

INDEX	Yield	Apr	YTD	6M	12M
<b>U.S. Fixed Income</b>					
S&P U.S. Aggregate Bond	1.35%	0.74%	-2.40%	-0.22%	0.26%
S&P U.S. Treasury Current 2-Year	0.16%	0.01%	-0.05%	0.00%	0.13%
S&P U.S. Treasury Current 10-Year	1.63%	1.17%	-5.87%	-0.56%	-7.51%
S&P 500/MarketAxess IG Corp Bond	2.24%	1.18%	-4.29%	-0.28%	3.16%
S&P 500 High Yield Corporate Bond	3.11%	1.28%	0.57%	0.06%	15.08%
S&P/LSTA U.S. Leveraged Loan 100 <sup>2</sup>	3.71%	0.02%	1.50%	0.14%	12.36%

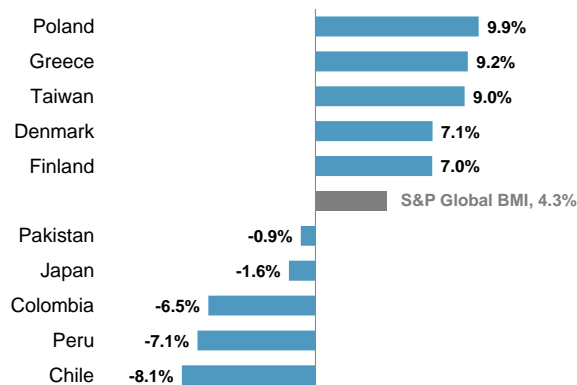
### Global Fixed Income

S&P Global Dev. Sov. Bond (USD)	0.47%	1.15%	-4.25%	-0.55%	1.96%
S&P/ASX Australian Gov. Bond (AUD)	1.18%	0.64%	-3.74%	-0.02%	-3.30%
S&P U.K. Gilt (GBP)	0.85%	0.60%	-7.09%	-0.75%	-8.47%
S&P Japan Sovereign Bond (JPY)	0.16%	0.30%	-0.29%	-0.27%	-1.19%
S&P Canada Sovereign Bond (CAD)	0.87%	-0.21%	-4.23%	-0.11%	-4.07%
S&P Germany Sovereign Bond (EUR)	-0.39%	-0.64%	-2.82%	-0.41%	-3.13%

### Currencies

Dow Jones FXCM Dollar Index		-0.95%	1.00%	0.47%	-5.24%
GBP/USD (1.3845)		0.35%	1.29%	0.05%	9.77%
EUR/USD (1.2038)		2.42%	-1.61%	-0.10%	9.91%
USD/JPY (109.31)		-1.08%	5.87%	1.13%	2.22%
USD/CAD (1.2302)		2.17%	3.56%	1.64%	12.90%
AUD/USD (0.7724)		1.42%	0.10%	-0.03%	17.99%

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



Environmental, Social & Governance	Apr	YTD	6M	12M
S&P 500 ESG	5.82%	12.32%	0.20%	46.41%
S&P 500 Fossil Fuel Free	5.47%	11.75%	-0.01%	46.57%
Dow Jones Sustainability World	3.90%	9.18%	-0.93%	40.20%
S&P Green Bond Select	1.61%	-3.74%	-0.43%	9.97%
Dow Jones Global Green Real Estate (RESI)	6.52%	12.78%	1.10%	29.95%

### Commodities and Other Real Assets

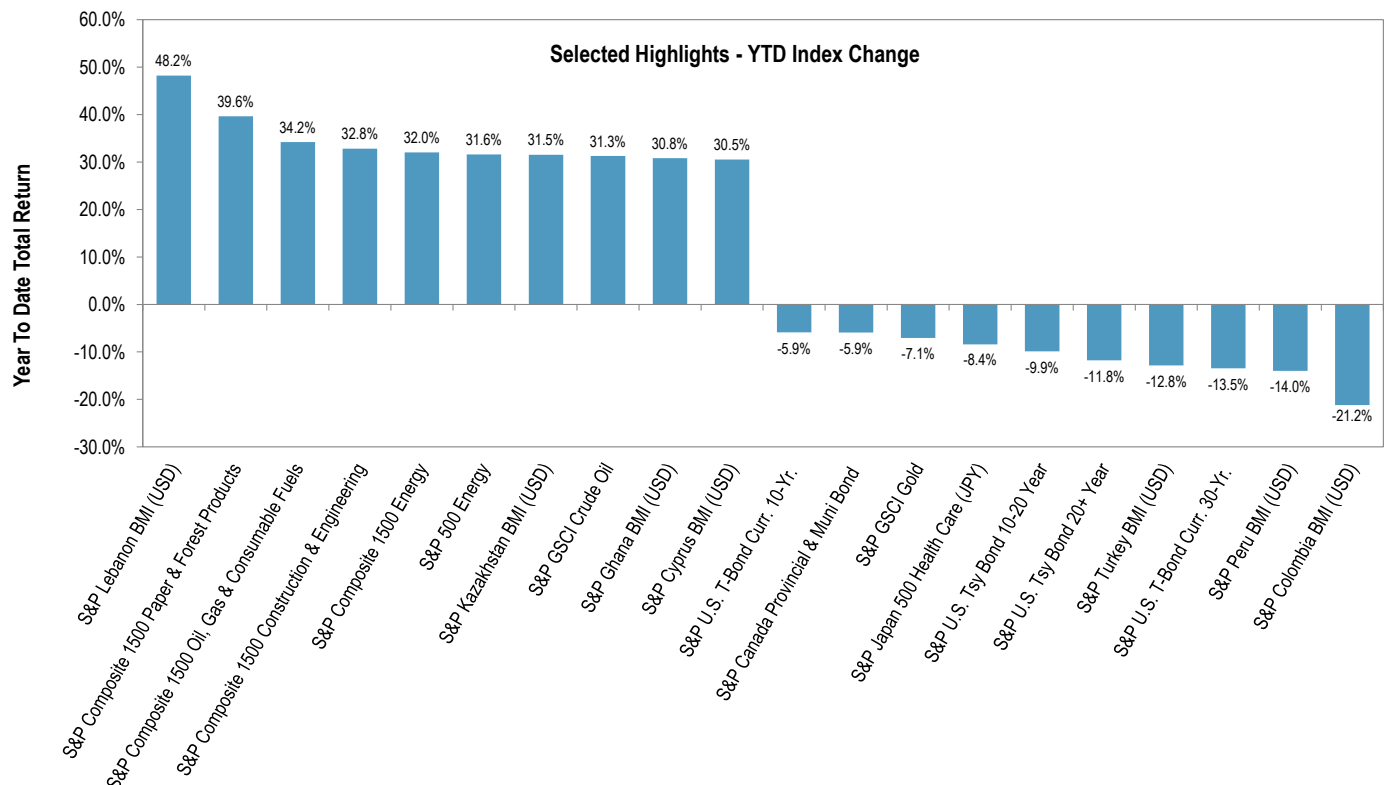
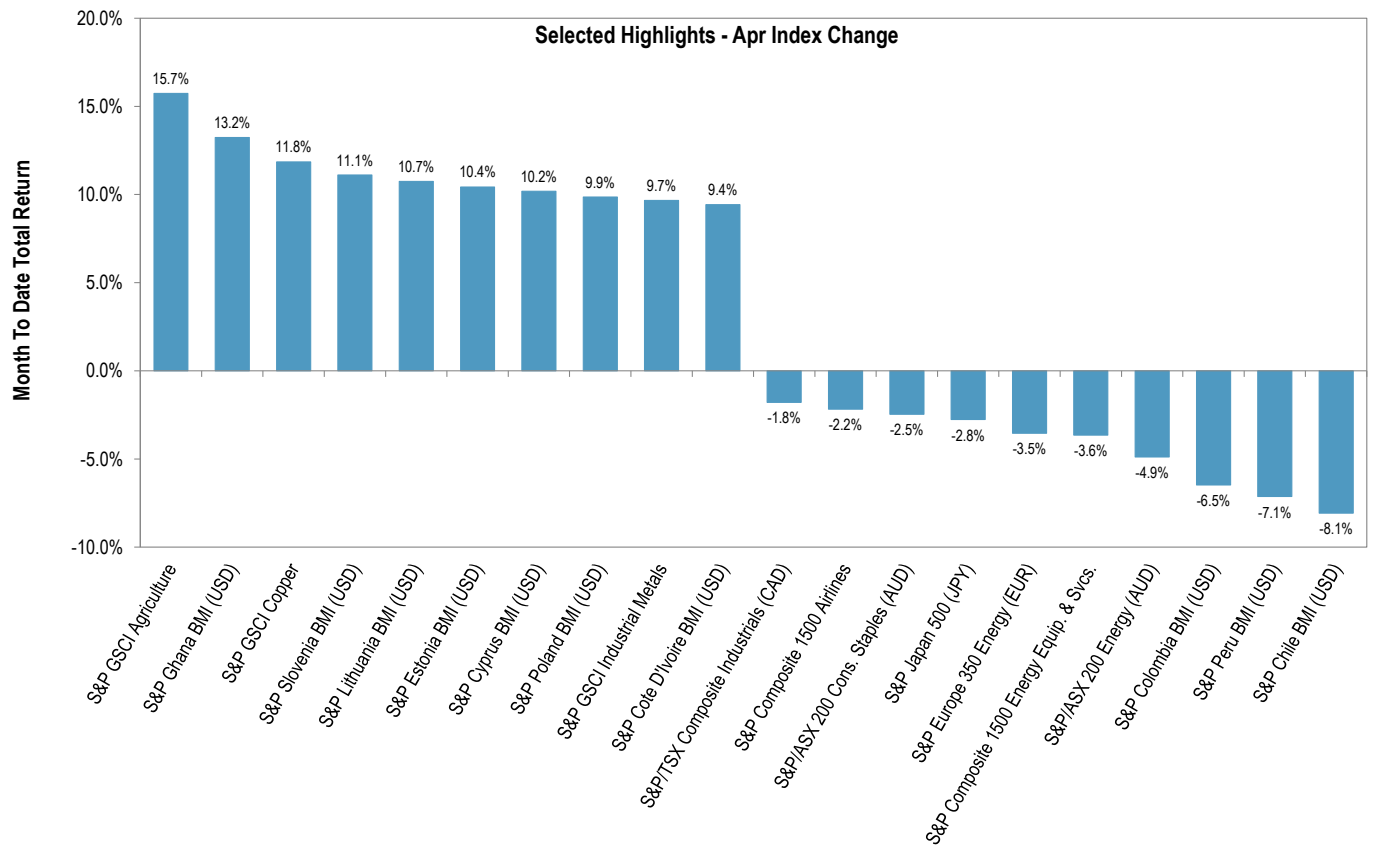
<b>S&amp;P Real Assets</b>				
Dow Jones Commodity Index	8.18%	18.23%	2.13%	69.19%
S&P Real Assets Equity	5.62%	13.46%	0.92%	34.56%
S&P Real Assets Bond	1.67%	-2.33%	-0.15%	11.50%
<b>S&amp;P GSCI</b>				
Crude Oil	7.39%	31.29%	2.32%	164.83%
Gold	3.04%	-7.07%	-0.57%	1.34%
Copper	11.85%	26.76%	2.83%	89.34%

### Volatility

Cboe Volatility Index/ VIX® (18.61)	-4.07%	-18.20%	7.39%	-45.51%
S&P/ASX 200 VIX (11.60)	-3.82%	-16.58%	0.69%	-55.41%
S&P/JPX JGB VIX (1.43)	-25.52%	18.18%	-4.03%	19.48%
S&P/BMV IPC VIX (28.65)	87.72%	113.44%	-6.74%	77.52%

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

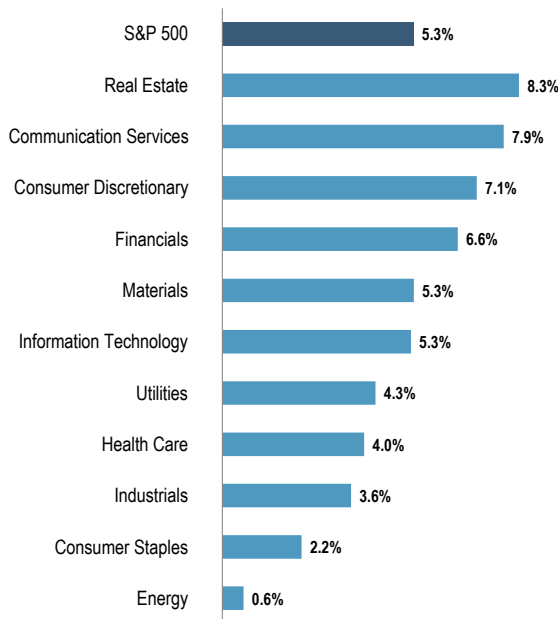
**MOVERS AND SHAKERS**



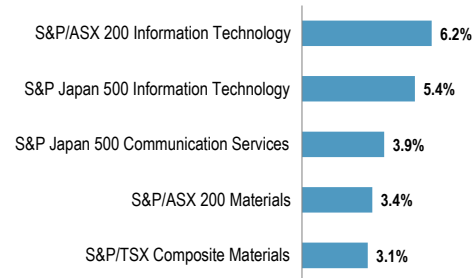
Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information

**EQUITY SECTORS**

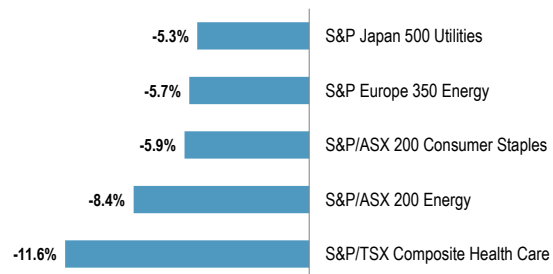
**S&P 500 Sectors - Total Return Apr. 2021**



**Top 5 Outperforming Sectors - Excess Return Apr. 2021**



**Top 5 Underperforming Sectors - Excess Return Apr. 2021**



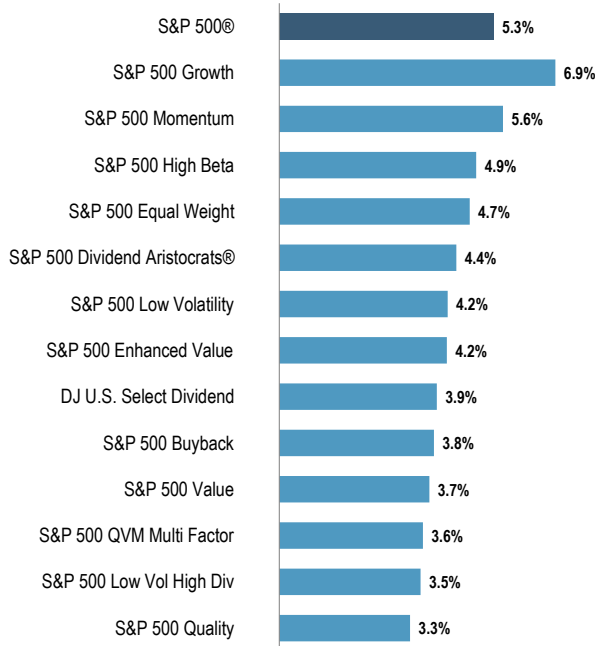
INDEX	Apr	YTD	6M	12M
<b>S&amp;P 500</b>	<b>5.34%</b>	<b>11.84%</b>	<b>0.04%</b>	<b>45.98%</b>
Real Estate	8.28%	18.05%	1.15%	30.58%
Communication Services	7.85%	16.57%	2.88%	52.45%
Consumer Discretionary	7.10%	10.43%	0.94%	51.30%
Financials	6.57%	23.61%	2.44%	62.90%
Materials	5.34%	14.91%	0.03%	62.88%
Information Technology	5.26%	7.34%	-2.11%	54.11%
Utilities	4.28%	7.20%	0.25%	20.65%
Health Care	3.96%	7.27%	-1.90%	23.70%
Industrials	3.59%	15.41%	0.34%	61.60%
Consumer Staples	2.21%	3.38%	-0.04%	22.79%
Energy	0.59%	31.63%	3.64%	35.76%
<b>S&amp;P Europe 350 (EUR)</b>	<b>2.17%</b>	<b>11.02%</b>	<b>-0.20%</b>	<b>31.10%</b>
Information Technology	4.62%	16.37%	-1.92%	50.41%
Real Estate	4.08%	1.78%	0.08%	21.55%
Consumer Staples	3.39%	5.62%	-0.05%	9.94%
Consumer Discretionary	2.98%	14.71%	-1.09%	58.00%
Materials	2.74%	14.87%	-0.86%	55.20%
Health Care	2.11%	4.04%	-0.52%	-0.49%
Industrials	2.01%	13.15%	-1.32%	53.42%
Financials	1.70%	16.23%	3.02%	42.07%
Communication Services	0.47%	12.30%	0.98%	24.26%
Utilities	0.29%	0.87%	-2.32%	25.10%
Energy	-3.54%	11.06%	0.96%	14.74%
<b>S&amp;P Japan 500 (JPY)</b>	<b>-2.76%</b>	<b>6.16%</b>	<b>-0.83%</b>	<b>33.87%</b>
Information Technology	2.65%	9.36%	0.37%	50.74%
Communication Services	1.18%	10.43%	-0.57%	53.08%
Materials	-2.46%	7.95%	-1.22%	48.62%
Industrials	-3.09%	8.27%	-0.18%	37.38%
Consumer Staples	-3.24%	-2.35%	-0.73%	9.79%
Financials	-3.53%	15.69%	0.51%	30.86%
Energy	-5.05%	26.30%	1.75%	25.41%
Consumer Discretionary	-5.06%	5.60%	-1.89%	37.96%
Real Estate	-5.28%	11.09%	-0.59%	19.02%
Health Care	-5.98%	-8.40%	-3.54%	11.06%
Utilities	-8.09%	5.76%	-0.32%	1.68%

INDEX	Apr	YTD	6M	12M
<b>S&amp;P/ASX 200 (AUD)</b>	<b>3.47%</b>	<b>7.88%</b>	<b>-0.49%</b>	<b>30.76%</b>
Information Technology	9.69%	-2.68%	-2.26%	65.98%
Materials	6.84%	10.00%	-0.50%	45.76%
Industrials	4.26%	3.12%	0.34%	11.02%
Financials	3.14%	15.68%	0.33%	46.32%
Health Care	3.12%	0.71%	-0.88%	-1.59%
Consumer Discretionary	2.82%	11.84%	-1.52%	51.59%
Communication Services	2.72%	11.78%	-0.97%	32.63%
Real Estate	2.60%	2.14%	0.25%	28.77%
Utilities	-1.16%	-2.98%	0.56%	-13.44%
Consumer Staples	-2.47%	-2.05%	-3.44%	4.86%
Energy	-4.89%	-1.30%	-0.43%	9.79%
<b>S&amp;P/TSX Composite (CAD)</b>	<b>2.39%</b>	<b>10.63%</b>	<b>0.08%</b>	<b>33.31%</b>
Materials	5.54%	-1.71%	-3.85%	10.33%
Consumer Discretionary	5.14%	18.23%	-1.40%	71.33%
Real Estate	4.44%	14.84%	-0.16%	35.65%
Information Technology	3.80%	2.70%	3.13%	49.07%
Communication Services	3.03%	10.32%	-0.51%	15.90%
Financials	3.01%	17.31%	0.50%	48.53%
Energy	2.48%	23.30%	3.05%	27.74%
Consumer Staples	0.04%	2.58%	-1.22%	10.07%
Utilities	-0.45%	2.96%	-1.54%	20.65%
Industrials	-1.79%	4.72%	-0.76%	32.34%
Health Care	-9.23%	25.22%	3.19%	42.40%
<b>S&amp;P Global 1200</b>	<b>4.53%</b>	<b>10.07%</b>	<b>-0.32%</b>	<b>45.42%</b>
Real Estate	6.56%	13.66%	0.52%	29.26%
Communication Services	6.50%	14.62%	1.73%	49.40%
Materials	5.79%	12.51%	-0.84%	65.49%
Information Technology	5.27%	7.58%	-1.82%	58.09%
Consumer Discretionary	4.89%	8.39%	-0.22%	54.49%
Financials	4.88%	18.18%	1.74%	56.96%
Health Care	3.54%	4.37%	-1.94%	19.70%
Utilities	3.32%	4.22%	-0.80%	23.72%
Consumer Staples	3.23%	2.68%	-0.46%	21.12%
Industrials	2.88%	11.73%	-0.63%	57.76%
Energy	0.52%	21.58%	2.56%	32.64%

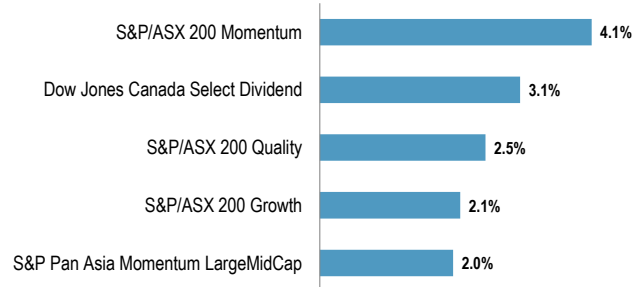
Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information.

**FACTORS & EQUITY STRATEGY**

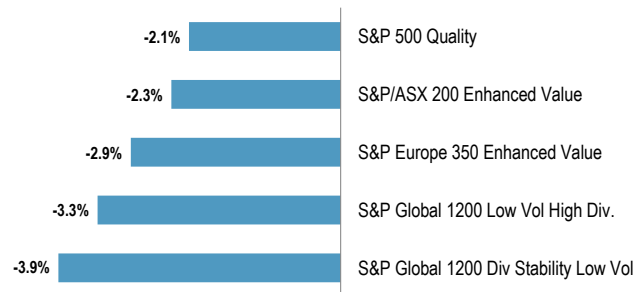
**U.S. Equity Factors - Total Return Apr. 2021**



**Top 5 Outperformers - Excess Return Apr. 2021**



**Top 5 Underperformers - Excess Return Apr. 2021**

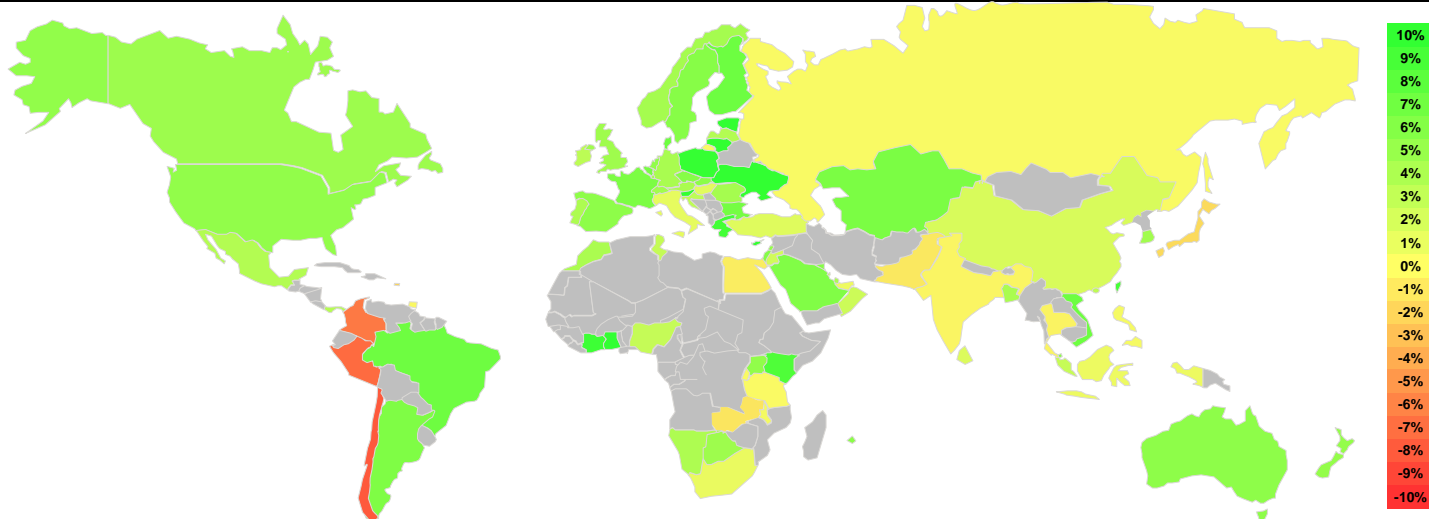


INDEX	Apr	YTD	6M	12M
<b>S&amp;P 500</b>	<b>5.34%</b>	<b>11.84%</b>	<b>0.04%</b>	<b>45.98%</b>
S&P 500 Growth	6.87%	9.14%	-0.42%	48.86%
S&P 500 Momentum	5.57%	5.77%	-1.31%	41.79%
S&P 500 High Beta	4.90%	28.71%	2.45%	112.87%
S&P 500 Equal Weight	4.74%	16.77%	0.19%	57.05%
S&P 500 Dividend Aristocrats®	4.40%	13.28%	0.13%	45.12%
S&P 500 Low Volatility	4.19%	8.10%	-0.21%	23.64%
S&P 500 Enhanced Value	4.17%	24.23%	1.22%	58.15%
DJ U.S. Select Dividend	3.92%	24.40%	1.03%	53.35%
S&P 500 Buyback	3.85%	19.71%	-0.42%	62.11%
S&P 500 Value	3.73%	14.90%	0.53%	40.90%
S&P 500 QVM Multi Factor	3.57%	10.03%	-1.35%	36.67%
S&P 500 Low Vol High Div	3.52%	19.28%	0.75%	41.08%
S&P 500 Quality	3.25%	8.98%	-1.60%	38.49%
<b>S&amp;P Europe 350 (EUR)</b>	<b>2.17%</b>	<b>11.02%</b>	<b>-0.20%</b>	<b>31.10%</b>
S&P Europe 350 Momentum	3.85%	8.39%	-1.61%	24.66%
S&P Europe 350 Quality	3.36%	11.45%	-0.76%	29.90%
DJ Brookfield EU Infrastructure	2.84%	6.09%	2.08%	11.09%
S&P Europe 350 RC 15%	2.50%	11.71%	-0.35%	20.35%
S&P Europe 350 Equal Weight	2.07%	11.67%	-0.04%	40.79%
S&P Europe 350 Buyback	1.94%	11.17%	0.39%	40.69%
S&P Europe 350 Low Volatility	1.72%	6.35%	-1.20%	18.63%
S&P Europe Div. Opps	1.12%	9.23%	0.05%	25.79%
S&P D.A.E. Europe	0.83%	5.60%	-0.20%	6.95%
S&P Euro HY Div. Aristocrats	0.37%	7.98%	-0.66%	21.38%
S&P Europe 350 Enhanced Value	-0.71%	18.31%	1.08%	62.92%
<b>S&amp;P/TSX Composite (CAD)</b>	<b>2.39%</b>	<b>10.63%</b>	<b>0.08%</b>	<b>33.31%</b>
S&P/TSX Composite Enhanced Value	3.71%	19.71%	0.34%	66.59%
S&P/TSX Canadian Dividend Aristocrats	3.61%	15.06%	0.83%	43.50%
S&P/TSX Composite High Dividend	2.91%	17.76%	1.22%	41.34%
S&P/TSX Composite Equal Weight	2.86%	10.53%	-0.75%	46.81%
Dow Jones Canada Select Value	2.78%	17.05%	0.13%	43.30%
S&P/TSX 60 Equal Weight	2.71%	14.02%	-0.35%	39.09%
S&P/TSX Capped Composite	2.39%	10.63%	0.08%	33.31%
S&P/TSX Composite Momentum	2.28%	-4.37%	-0.37%	-0.64%
Dow Jones Canada Select Growth	2.10%	6.53%	0.06%	22.63%
S&P/TSX Composite Low Volatility	1.48%	9.69%	-0.80%	22.65%

INDEX	Apr	YTD	6M	12M
<b>S&amp;P/ASX 200 (AUD)</b>	<b>3.47%</b>	<b>7.88%</b>	<b>-0.49%</b>	<b>30.76%</b>
S&P/ASX 200 Momentum	7.62%	3.43%	-0.90%	32.99%
S&P/ASX 200 Quality	6.00%	2.20%	0.47%	18.27%
S&P/ASX 200 Growth	5.61%	5.43%	-0.62%	26.42%
S&P/ASX 300 Shareholder Yield	4.38%	4.83%	-0.45%	19.39%
S&P Low Beta Australia	4.11%	7.43%	-0.54%	25.70%
S&P/ASX 200 Equal Weight	3.58%	4.97%	-0.58%	32.23%
S&P/ASX Dividend Opportunities	3.48%	3.50%	-0.59%	26.31%
S&P/ASX 200 Low Volatility	2.45%	3.92%	0.03%	16.03%
S&P/ASX 200 Value	1.57%	10.20%	-0.38%	35.29%
S&P/ASX 200 Enhanced Value	1.15%	4.81%	0.00%	24.28%
<b>S&amp;P Japan 500 (JPY)</b>	<b>-2.76%</b>	<b>6.16%</b>	<b>-0.83%</b>	<b>33.87%</b>
S&P Momentum Japan LargeMidCap	-1.01%	-2.31%	-1.97%	33.25%
S&P Quality Japan LargeMidCap	-2.81%	-1.05%	-2.19%	27.80%
S&P Low Beta Japan	-3.14%	3.31%	-1.02%	23.22%
S&P Intrinsic Value Japan	-3.15%	10.90%	-0.38%	32.26%
S&P Japan 500 Equal Weight	-3.15%	9.32%	-0.27%	32.40%
S&P Enh. Value Japan LargeMidCap	-3.71%	18.70%	0.55%	35.51%
S&P GIVI® Japan	-3.71%	8.75%	-0.64%	23.30%
S&P/JPX Dividend Aristocrats	-4.48%	13.29%	-0.88%	30.83%
S&P Japan 500 Low Volatility	-4.75%	4.24%	-1.47%	15.33%
<b>S&amp;P Pan Asia BMI (USD)</b>	<b>1.76%</b>	<b>4.52%</b>	<b>#N/A</b>	<b>44.38%</b>
S&P Pan Asia Momentum LargeMidCap	3.58%	2.45%	-1.54%	53.92%
S&P Pan Asia Growth	1.97%	1.89%	-1.06%	46.00%
S&P Pan Asia Ethical Select Div. Opps	1.76%	7.17%	0.22%	26.94%
S&P Pan Asia Low Volatility	1.60%	5.36%	-0.79%	12.02%
S&P Pan Asia Value	1.54%	7.55%	-0.27%	41.91%
S&P Pan Asia Low Beta	1.44%	3.43%	-0.84%	36.46%
S&P Pan Asia Intrinsic Value Weighted	1.35%	8.29%	-0.53%	41.41%
S&P Pan Asia Dividend Aristocrats®	1.31%	6.89%	-1.08%	29.00%
S&P Pan Asia Quality LargeMidCap	1.13%	0.14%	-1.22%	40.13%
S&P Pan Asia GIVI	1.05%	6.85%	-0.75%	33.20%
S&P Pan Asia Enhanced Value LargeMidCap	-0.51%	13.57%	-0.79%	36.59%
<b>S&amp;P Global 1200</b>	<b>4.53%</b>	<b>10.07%</b>	<b>-0.32%</b>	<b>45.42%</b>
S&P Global 1200 QVM Multi-Factor	3.51%	8.85%	-1.37%	36.93%
S&P Global 1200 Low Vol High Div.	1.19%	8.31%	-0.36%	27.62%
S&P Global 1200 Div Stability Low Vol	0.65%	7.09%	-0.45%	22.75%

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: APRIL 2021 PERFORMANCE HEATMAP



INDEX	Apr	YTD	6M	12M
<b>S&amp;P Developed BMI</b>	<b>4.50%</b>	<b>10.31%</b>	<b>-0.24%</b>	<b>48.86%</b>
Denmark	7.07%	4.51%	0.19%	52.25%
Finland	7.05%	10.51%	-0.71%	54.72%
Belgium	6.54%	5.05%	0.74%	32.99%
France	6.32%	11.13%	0.31%	53.60%
Israel	5.87%	7.17%	1.33%	39.60%
Sweden	5.73%	12.66%	-2.33%	75.37%
Singapore	5.61%	15.14%	-0.11%	57.60%
Spain	5.40%	7.34%	2.48%	42.98%
Australia	5.40%	8.36%	-0.44%	56.66%
Netherlands	5.25%	16.78%	-1.76%	74.16%
United States	5.18%	11.97%	-0.07%	51.02%
New Zealand	5.11%	-4.45%	0.18%	41.51%
Canada	4.65%	14.87%	1.76%	52.03%
United Kingdom	4.54%	11.14%	0.62%	36.33%
Korea	4.47%	5.54%	-1.15%	82.61%
Switzerland	4.41%	3.00%	-1.15%	25.87%
Norway	4.27%	14.31%	0.59%	69.93%
Luxembourg	4.14%	9.22%	-0.99%	90.65%
Germany	4.05%	8.28%	-0.82%	53.37%
Austria	4.00%	11.88%	0.40%	59.79%
Portugal	3.83%	-1.37%	-1.68%	31.70%
Ireland	3.10%	10.04%	-0.05%	54.77%
Hong Kong	2.98%	13.02%	-0.46%	37.79%
Italy	1.02%	8.06%	-0.91%	53.96%
Japan	-1.60%	0.40%	-1.94%	30.28%
<b>S&amp;P Emerging BMI</b>	<b>2.93%</b>	<b>5.79%</b>	<b>0.13%</b>	<b>47.96%</b>
Poland	9.86%	5.16%	2.59%	41.08%
Greece	9.20%	14.93%	1.92%	66.01%
Taiwan	9.00%	21.08%	2.32%	78.54%
Brazil	6.99%	-3.98%	0.17%	50.96%
Saudi Arabia	6.04%	23.07%	3.14%	52.87%
Kuwait	5.79%	13.35%	1.27%	32.22%
Czech Republic	5.75%	10.57%	0.73%	56.18%
Qatar	3.95%	6.91%	0.61%	22.58%
Mexico	3.56%	8.20%	-2.99%	61.04%
Malaysia	2.60%	-1.39%	-0.04%	27.17%
China	1.72%	1.31%	-1.43%	39.07%
Turkey	1.34%	-12.83%	5.62%	17.27%
Hungary	1.22%	1.49%	2.15%	35.93%
South Africa	0.81%	13.54%	-2.65%	65.44%
Indonesia	0.64%	-6.41%	-0.16%	31.19%
United Arab Emirates	0.62%	15.95%	-0.87%	37.88%
Philippines	0.24%	-9.35%	0.54%	21.45%
Russia	0.03%	6.57%	-1.76%	38.07%
India	-0.26%	7.00%	3.55%	59.72%

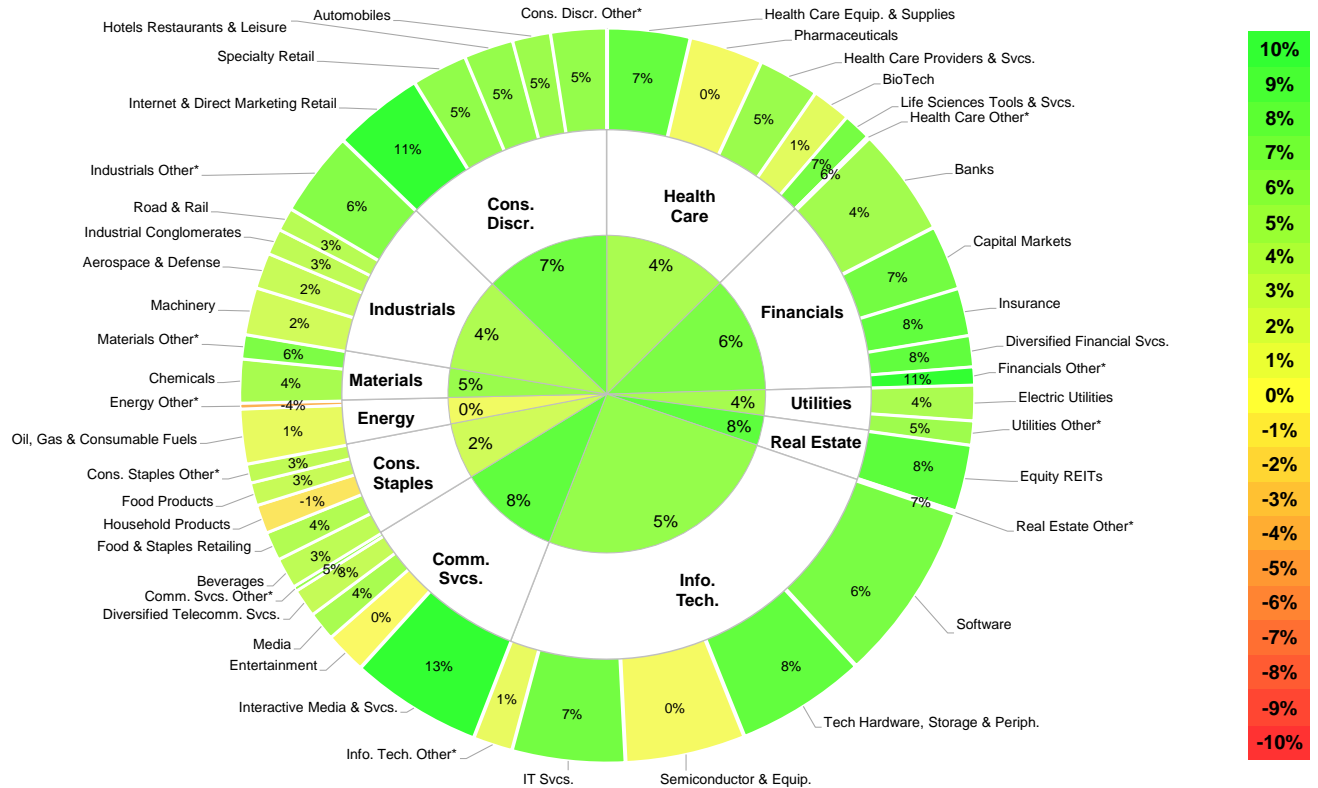
INDEX	Apr	YTD	6M	12M
<b>S&amp;P Emerging BMI (Cont'd)</b>				
Thailand	-0.33%	5.45%	2.35%	27.10%
Egypt	-0.67%	-2.88%	-0.35%	-1.47%
Pakistan	-0.89%	6.62%	-0.93%	30.56%
Colombia	-6.47%	-21.19%	-5.36%	18.86%
Peru	-7.13%	-13.98%	-0.96%	12.90%
Chile	-8.07%	6.72%	-7.52%	32.19%
<b>S&amp;P Frontier BMI<sup>2</sup></b>	<b>0.04%</b>	<b>4.20%</b>	<b>-0.20%</b>	<b>62.32%</b>
Ghana	13.24%	30.84%	7.60%	23.74%
Slovenia	11.11%	15.37%	1.04%	57.64%
Lithuania	10.74%	13.42%	1.17%	58.30%
Estonia	10.43%	21.44%	-0.97%	67.17%
Cyprus	10.18%	30.53%	6.20%	85.08%
Cote D'Ivoire	9.43%	-0.37%	1.74%	30.22%
Kenya	8.54%	13.62%	2.71%	20.61%
Vietnam	7.03%	17.28%	-1.05%	72.83%
Bulgaria	6.67%	14.56%	0.92%	38.29%
Kazakhstan	6.37%	31.52%	3.50%	82.55%
Argentina	6.13%	-6.06%	-1.54%	138.46%
Mauritius	5.58%	1.43%	1.49%	12.38%
Slovakia	5.53%	-15.94%	-0.10%	-3.33%
Lebanon	5.12%	48.22%	1.50%	93.61%
Botswana	4.58%	-4.35%	1.12%	4.02%
Romania	4.23%	9.74%	1.18%	55.77%
Morocco	3.96%	4.01%	-0.01%	43.00%
Namibia	3.79%	4.93%	-0.36%	6.12%
Latvia	3.56%	-3.91%	0.46%	11.99%
Panama	3.45%	7.96%	2.36%	14.42%
Croatia	3.07%	4.99%	0.67%	35.52%
Tunisia	2.70%	2.62%	1.60%	18.57%
Nigeria	2.66%	-1.37%	0.16%	54.15%
Sri Lanka	1.49%	0.13%	-2.05%	46.16%
Jordan <sup>2</sup>	0.94%	6.05%	2.29%	-0.67%
Oman <sup>2</sup>	0.43%	7.58%	1.47%	16.20%
Bangladesh <sup>2</sup>	0.34%	4.88%	-0.27%	51.79%
Bahrain <sup>2</sup>	0.05%	0.97%	-1.45%	16.76%
Trinidad And Tobago	-0.11%	0.78%	-0.43%	9.74%
Zambia	-1.03%	5.05%	-0.31%	5.28%
Jamaica	-1.84%	-1.28%	1.44%	6.08%
<b>Additional Countries</b>				
Rwanda	25.25%	17.01%	1.74%	6.99%
Ukraine	10.25%	40.01%	1.70%	141.14%
Uganda	5.23%	9.52%	5.13%	14.51%
Palestine <sup>1</sup>	4.42%	4.82%	0.18%	3.99%
Malawi	0.31%	0.21%	-0.63%	10.07%
Tanzania	0.00%	2.90%	1.21%	7.11%

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: APRIL 2021 PERFORMANCE**

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



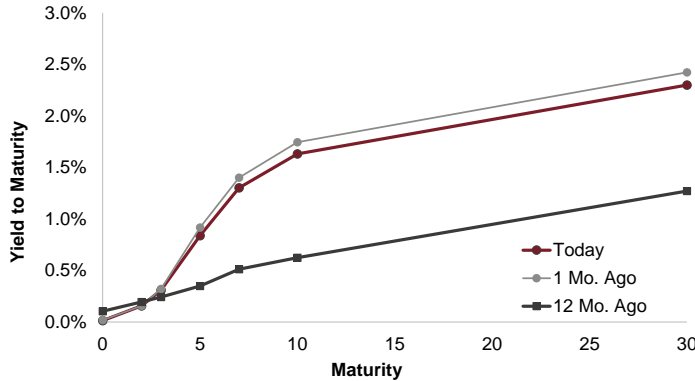
INDEX	Weight	Apr	YTD	6M	12M
<b>S&amp;P Composite 1500</b>	<b>100.0%</b>	<b>5.19%</b>	<b>12.46%</b>	<b>-0.02%</b>	<b>47.91%</b>
<b>Energy</b>	<b>2.7%</b>	<b>0.46%</b>	<b>32.02%</b>	<b>3.68%</b>	<b>37.81%</b>
Oil, Gas & Consumable Fuels	2.4%	0.89%	34.23%	3.66%	35.82%
Energy Equip. & Svcs.	0.2%	-3.64%	13.56%	3.82%	59.93%
<b>Real Estate</b>	<b>3.0%</b>	<b>7.87%</b>	<b>17.50%</b>	<b>1.11%</b>	<b>33.14%</b>
Equity REITs	2.9%	7.91%	17.06%	1.02%	31.57%
Real Estate Management & Develop.	0.1%	7.01%	30.62%	3.70%	95.71%
<b>Financials</b>	<b>11.9%</b>	<b>6.28%</b>	<b>23.63%</b>	<b>2.20%</b>	<b>63.07%</b>
Cons. Finance	0.7%	12.02%	31.23%	7.75%	97.22%
Insurance	2.1%	7.64%	18.75%	2.20%	54.11%
Diversified Financial Svcs.	1.4%	7.63%	18.74%	1.08%	47.43%
Capital Markets	2.9%	6.74%	18.83%	1.20%	60.07%
Mortgage REITs	0.0%	5.81%	24.99%	1.71%	105.89%
Banks	4.8%	4.40%	29.87%	2.43%	70.92%
Thriffs & Mortgage Finance	0.1%	3.29%	18.15%	1.35%	57.54%
<b>Utilities</b>	<b>2.6%</b>	<b>4.20%</b>	<b>7.73%</b>	<b>0.14%</b>	<b>20.46%</b>
Multi Utilities	0.8%	4.73%	9.78%	0.54%	16.72%
Water Utilities	0.1%	4.40%	1.86%	-2.27%	24.26%
Indep. Power and Renewables	0.0%	4.33%	19.75%	-1.17%	115.96%
Gas Utilities	0.1%	4.09%	15.66%	-1.28%	13.00%
Electric Utilities	1.6%	3.93%	6.28%	0.27%	21.08%
<b>Consumer Discretionary</b>	<b>12.8%</b>	<b>6.88%</b>	<b>12.55%</b>	<b>0.82%</b>	<b>58.01%</b>
Distributors	0.1%	13.28%	23.46%	1.97%	77.40%
Internet & Direct Marketing Retail	4.0%	11.17%	7.60%	3.19%	44.28%
Leisure Products	0.1%	7.83%	24.55%	0.13%	98.17%
Household Durables	0.6%	6.40%	30.75%	0.98%	102.15%
Specialty Retail	2.4%	5.25%	24.46%	-0.17%	69.88%
Hotels Restaurants & Leisure	2.2%	5.06%	14.11%	0.85%	59.30%
Automobiles	1.7%	4.70%	6.08%	-2.61%	89.52%
Textiles, Apparel & Luxury Goods	0.8%	4.14%	5.38%	1.73%	72.67%
Multiline Retail	0.5%	3.94%	13.71%	0.18%	65.03%
Auto Comp.	0.3%	3.57%	16.87%	-2.41%	97.74%
Diversified Cons. Svcs.	0.1%	-0.38%	11.44%	-2.45%	20.44%
<b>Consumer Staples</b>	<b>5.7%</b>	<b>2.11%</b>	<b>4.00%</b>	<b>-0.14%</b>	<b>24.14%</b>
Personal Products	0.2%	7.17%	17.87%	-0.32%	78.67%
Food & Staples Retailing	1.3%	3.61%	3.74%	0.05%	25.29%
Beverages	1.3%	3.02%	0.67%	-1.02%	23.17%
Food Products	1.0%	2.53%	8.64%	0.68%	23.96%
Tobacco	0.6%	1.37%	17.10%	0.48%	33.80%
Household Products	1.3%	-1.03%	-2.92%	-0.33%	14.25%

INDEX	Weight	Apr	YTD	6M	12M
<b>Health Care</b>	<b>12.6%</b>	<b>4.02%</b>	<b>7.52%</b>	<b>-1.86%</b>	<b>25.33%</b>
Health Care Equip. & Supplies	3.6%	7.46%	9.02%	-2.04%	36.63%
Life Sciences Tools & Svcs.	1.2%	6.60%	9.50%	-2.88%	51.61%
Health Care Tech	0.1%	5.50%	1.25%	-0.05%	24.82%
Health Care Providers & Svcs.	2.7%	4.79%	14.11%	-0.74%	36.56%
BioTech	1.7%	1.20%	4.86%	-1.82%	7.39%
Pharmaceuticals	3.3%	0.36%	1.94%	-2.25%	10.47%
<b>Industrials</b>	<b>9.6%</b>	<b>3.77%</b>	<b>16.17%</b>	<b>0.25%</b>	<b>64.39%</b>
Air Freight & Logistics	0.7%	11.67%	17.36%	8.29%	109.46%
Professional Svcs.	0.5%	9.31%	13.46%	-0.06%	55.94%
Commercial Svcs. & Supplies	0.5%	5.98%	7.67%	0.12%	48.37%
Building Products	0.6%	5.59%	23.33%	-0.65%	102.16%
Construction & Engineering	0.1%	5.34%	32.84%	-0.09%	103.91%
Trading Companies & Distributors	0.3%	4.19%	18.61%	0.66%	75.91%
Road & Rail	1.0%	3.37%	15.78%	-0.92%	58.68%
Industrial Conglomerates	1.1%	2.97%	11.56%	-1.42%	56.14%
Aerospace & Defense	1.6%	2.48%	12.99%	1.17%	32.41%
Machinery	2.1%	2.03%	18.90%	-0.82%	78.93%
Marine	0.0%	1.79%	16.56%	0.09%	48.38%
Electrical Equip.	0.6%	1.47%	14.85%	-1.24%	71.61%
Airlines	0.3%	-2.18%	28.26%	1.79%	92.42%
<b>Materials</b>	<b>3.0%</b>	<b>4.85%</b>	<b>15.96%</b>	<b>0.02%</b>	<b>65.57%</b>
Paper & Forest Products	0.0%	8.77%	39.64%	-2.10%	108.87%
Containers & Packaging	0.4%	8.03%	12.58%	1.92%	58.67%
Metals & Mining	0.5%	5.10%	27.61%	0.23%	84.53%
Construction Materials	0.1%	4.66%	24.34%	0.50%	78.15%
Chemicals	1.9%	4.11%	13.08%	-0.40%	61.25%
<b>Communication Services</b>	<b>10.4%</b>	<b>7.70%</b>	<b>16.46%</b>	<b>2.79%</b>	<b>52.20%</b>
Interactive Media & Svcs.	5.8%	12.70%	28.68%	4.25%	70.30%
Wireless Telecomm. Svcs.	0.2%	5.01%	-1.14%	-1.13%	45.30%
Media	1.3%	4.07%	9.97%	1.97%	52.99%
Diversified Telecomm. Svcs.	1.2%	2.66%	6.86%	0.43%	8.59%
Entertainment	1.8%	-0.06%	-0.80%	1.01%	46.15%
<b>Information Technology</b>	<b>25.7%</b>	<b>5.05%</b>	<b>7.45%</b>	<b>-2.17%</b>	<b>54.87%</b>
Tech Hardware, Storage & Periph.	5.7%	7.58%	0.84%	-1.98%	80.88%
IT Svcs.	5.0%	6.76%	8.32%	-0.71%	41.39%
Software	8.0%	6.44%	9.41%	-2.95%	43.63%
Electronic Equip., Instr. & Comp.	0.9%	2.52%	14.71%	-2.47%	72.81%
Semiconductor & Equip.	5.3%	0.27%	9.80%	-2.48%	66.72%
Communications Equip.	0.8%	-0.95%	13.21%	-2.26%	26.13%

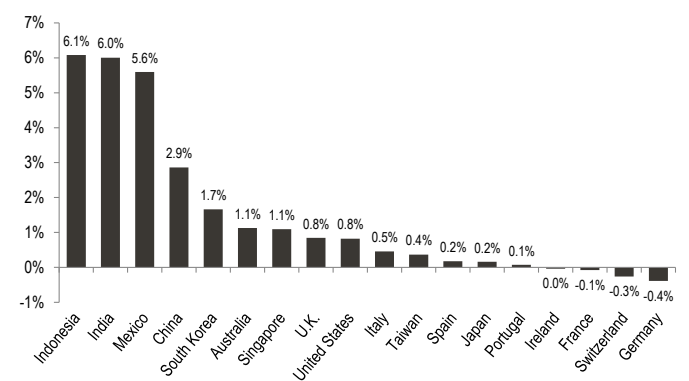
Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns 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	Apr	YTD	6M	12M
S&P U.S. TIPS	-1.7%	1.33%	0.04%	0.26%	6.17%
S&P U.S. Treasury Bill	0.0%	0.00%	0.03%	0.00%	0.12%
S&P U.S. Treasury	0.8%	0.65%	-3.06%	-0.21%	-3.64%
S&P U.S. Aggregate	1.3%	0.74%	-2.40%	-0.22%	0.26%
S&P U.S. MBS	1.2%	0.51%	-0.44%	-0.28%	0.01%
S&P U.S. IG Corporate	2.0%	1.14%	-3.14%	-0.21%	4.36%
S&P U.S. HY Corporate	4.0%	1.17%	1.66%	0.18%	19.18%
S&P U.S. Preferred Stock	6.4%	1.29%	2.08%	-0.70%	17.15%
S&P 500/MarketAxess IG Corp.	2.2%	1.18%	-4.29%	-0.28%	3.16%
S&P 500 Bond	2.2%	1.21%	-3.20%	-0.20%	4.52%
S&P National AMT-Free Muni	1.0%	0.87%	0.46%	-0.16%	7.42%
S&P/LSTA U.S. Lev. Loan 100 <sup>2</sup>	3.7%	0.02%	1.50%	0.14%	12.36%

S&P 500 Bond Sectors	Yield	Apr	YTD	6M	12M
Utilities	2.5%	1.87%	-4.29%	-0.42%	1.49%
Energy	2.7%	1.54%	-0.85%	0.08%	16.93%
Materials	2.4%	1.38%	-3.04%	-0.31%	7.80%
Industrials	2.3%	1.31%	-2.99%	-0.22%	6.58%
Real Estate	2.1%	1.28%	-2.57%	-0.20%	7.18%
Information Technology	1.9%	1.21%	-4.05%	-0.23%	1.07%
Consumer Discretionary	2.4%	1.20%	-1.72%	-0.12%	11.00%
Consumer Staples	2.1%	1.16%	-3.46%	-0.29%	3.00%
Communication Services	2.6%	1.11%	-3.98%	-0.31%	3.17%
Financials	1.7%	1.00%	-2.78%	-0.03%	3.51%
Health Care	2.2%	0.93%	-4.14%	-0.40%	1.53%

Canada	Yield	Apr	YTD	6M	12M
S&P Canada Aggregate	1.6%	0.02%	-4.84%	-0.07%	-2.16%
S&P Canada Sovereign	0.9%	-0.21%	-4.23%	-0.11%	-4.07%
S&P Canada IG Corporate	2.0%	0.06%	-3.04%	-0.03%	2.64%
S&P Canada Provincial & Municipal	1.7%	0.10%	-5.89%	-0.07%	-3.36%
S&P/TSX Preferred Share	5.3%	2.06%	11.08%	1.24%	35.63%

Australia & New Zealand	Yield	Apr	YTD	6M	12M
S&P/ASX Australian Government 0+	1.1%	0.61%	-3.57%	-0.01%	-3.16%
S&P/ASX Corporate 0+	1.4%	0.52%	-0.80%	-0.03%	3.85%
S&P/NZX NZ Government Bond	1.0%	0.78%	-2.67%	-0.23%	-3.47%

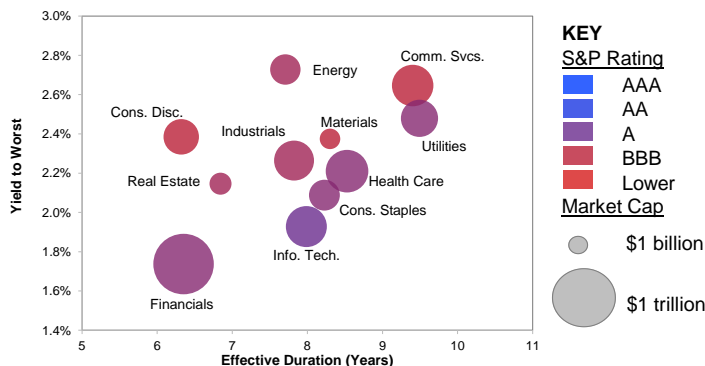
Europe	Yield	Apr	YTD	6M	12M
S&P Eurozone Sovereign	0.0%	-1.03%	-3.15%	-0.58%	0.79%
S&P Eurozone Sov Inf.-Linked	-1.3%	-0.56%	0.72%	-0.15%	8.02%
S&P Eurozone IG Corporate	0.2%	0.00%	-0.68%	-0.15%	4.17%
S&P U.K. Gilt	0.8%	0.60%	-7.09%	-0.75%	-8.47%
S&P U.K. Inflation-Linked Gilt	-2.3%	0.95%	-5.46%	-0.59%	-1.63%
S&P U.K. IG Corporate	1.7%	0.74%	-3.68%	-0.41%	4.00%
S&P Germany Sovereign	-0.4%	-0.64%	-2.82%	-0.41%	-3.13%
S&P France Sovereign	-0.1%	-1.02%	-3.88%	-0.71%	-1.81%
S&P Spain Sovereign	0.2%	-1.05%	-3.06%	-0.63%	2.07%
S&P Italy Sovereign	0.5%	-1.37%	-2.19%	-0.52%	6.90%
S&P Switzerland Sovereign	-0.3%	-0.76%	-4.07%	-0.71%	-4.12%
S&P Ireland Sovereign	0.0%	-1.04%	-3.65%	-0.68%	-0.08%

Asia	Yield	Apr	YTD	6M	12M
S&P Indonesia Sovereign	6.1%	1.84%	-0.82%	-0.07%	15.16%
S&P Pan Asia Bond	3.2%	1.71%	1.03%	0.47%	8.74%
S&P BSE India Sovereign	6.0%	0.92%	-0.08%	0.40%	6.15%
S&P Singapore Sovereign	1.1%	0.76%	-4.17%	-0.15%	-2.95%
S&P China Sovereign	2.9%	0.58%	1.28%	0.01%	-0.62%
S&P Taiwan Sovereign	0.4%	0.43%	-0.79%	0.01%	1.51%
S&P Hong Kong Sovereign	0.4%	0.43%	-0.84%	-0.07%	-0.60%
S&P China Corporate	3.5%	0.32%	1.05%	0.05%	1.01%
S&P Japan Sovereign	0.2%	0.30%	-0.29%	-0.27%	-1.19%
S&P Japan Corporate	0.4%	0.25%	0.39%	-0.01%	1.19%
S&P South Korea Sovereign	1.7%	-0.31%	-2.62%	-0.67%	-2.91%

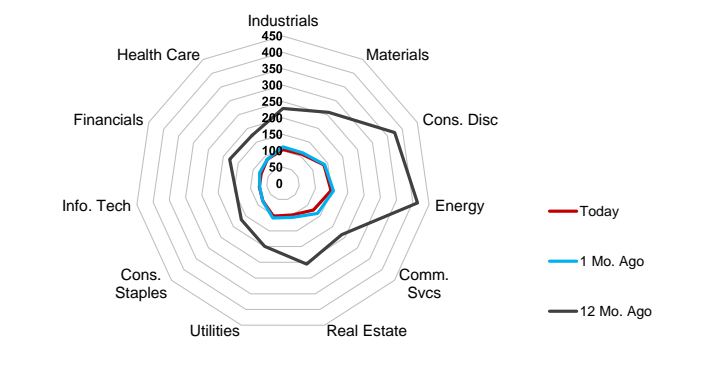
Latin America	Yield	Apr	YTD	6M	12M
S&P Colombia Sovereign	5.7%	1.20%	-5.11%	-1.28%	6.32%
S&P/BMV Corporate	6.5%	0.58%	-0.56%	-0.16%	7.34%
S&P/BMV Mexico Sovereign	5.6%	0.21%	-2.83%	-0.44%	5.45%
S&P Peru Sovereign	4.8%	-1.54%	-9.93%	0.69%	0.83%
S&P Chile Sovereign	3.3%	-1.93%	-6.69%	-2.10%	-6.53%

ESG Bonds	Yield	Apr	YTD	6M	12M
S&P Green Bond (USD)	0.9%	1.61%	-2.71%	-0.33%	9.79%
S&P Green Bond Select (USD)	0.8%	1.61%	-3.74%	-0.43%	9.97%
S&P ESG Europe Dev Sov (EUR)	0.0%	-0.82%	-3.36%	-0.54%	-0.85%

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



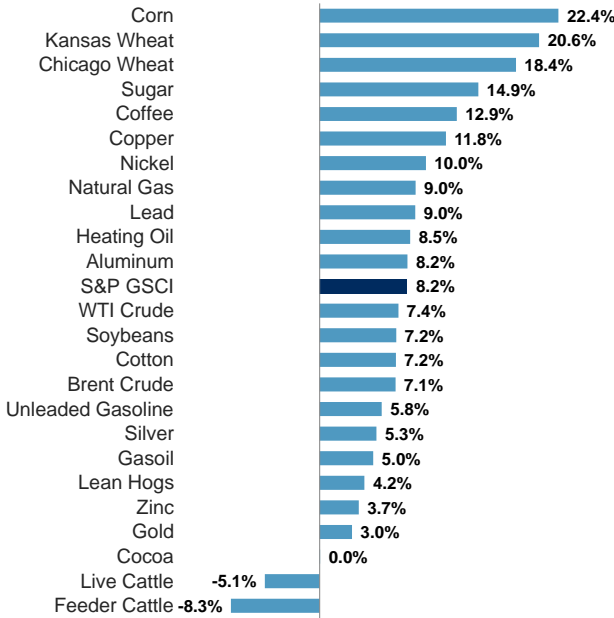
**S&P 500 Bond Sector Option-Adjusted Spreads (OAS)**



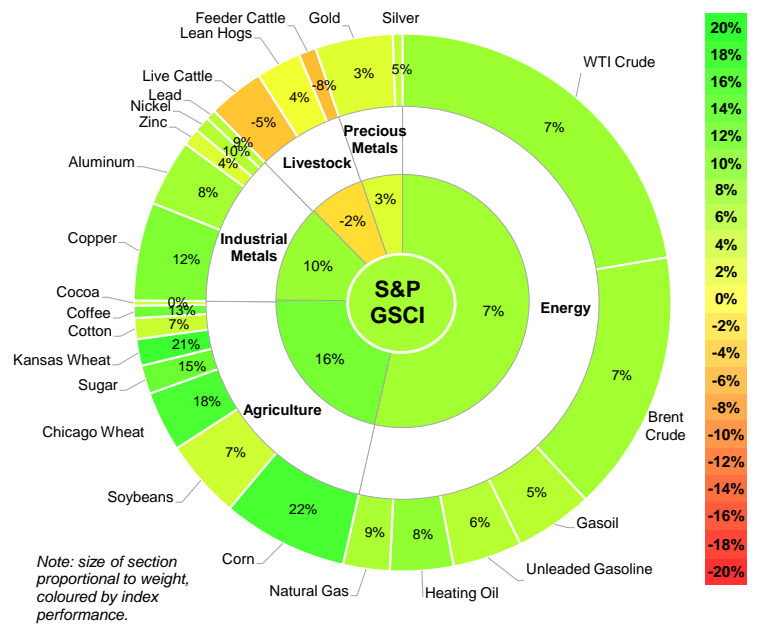
Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information.

COMMODITIES & REAL ASSETS

S&P GSCI Constituents - Total Return Apr



S&P GSCI Constituents - Index Weights & Apr Performance



INDEX	Apr	YTD	6M	12M
<b>Headline Commodities</b>				
S&P GSCI	8.23%	22.90%	2.38%	79.99%
Dow Jones Commodity Index	8.18%	18.23%	2.13%	69.19%
<b>Commodity Sectors</b>				
Agriculture	15.73%	22.69%	3.28%	63.46%
Industrial Metals	9.67%	19.57%	2.74%	65.00%
Energy	7.14%	30.22%	2.37%	123.10%
Precious Metals	3.29%	-6.56%	-0.61%	6.11%
Livestock	-2.32%	6.74%	1.43%	19.24%
<b>Energy</b>				
Natural Gas	9.00%	13.17%	4.01%	-23.90%
Petroleum	7.04%	31.25%	2.28%	141.80%
Heating Oil	8.49%	29.96%	2.49%	102.68%
WTI Crude	7.39%	31.29%	2.32%	164.83%
Brent Crude	7.13%	31.79%	2.05%	137.44%
Unleaded Gasoline	5.82%	37.75%	3.55%	165.97%
Gasoil	5.02%	24.74%	1.57%	79.07%
<b>Agriculture</b>				
Softs	10.79%	9.81%	0.17%	42.53%
Sugar	14.89%	14.71%	0.59%	60.64%
Coffee	12.87%	6.92%	2.13%	21.20%
Cotton	7.17%	9.23%	-0.81%	46.27%
Cocoa	0.05%	-5.42%	-2.78%	4.33%
Grains	16.94%	26.12%	4.02%	69.17%
Corn	22.41%	43.13%	6.44%	100.95%
Kansas Wheat	20.60%	14.10%	3.38%	33.02%
Chicago Wheat	18.42%	13.43%	3.16%	32.97%
Soybeans	7.18%	17.61%	1.20%	76.97%
<b>Livestock</b>				
Lean Hogs	4.20%	32.77%	3.78%	47.09%
Live Cattle	-5.14%	-3.00%	0.73%	10.18%
Feeder Cattle	-8.33%	-8.62%	-2.10%	-0.38%
<b>Industrial Metals</b>				
Copper	11.85%	26.76%	2.83%	89.34%
Nickel	9.97%	6.10%	7.83%	43.29%
Lead	8.97%	6.82%	4.65%	27.05%
Aluminum	8.24%	19.41%	1.26%	52.86%
Zinc	3.67%	5.53%	2.58%	46.65%
<b>Precious Metals</b>				
Silver	5.33%	-2.29%	-0.92%	68.36%
Gold	3.04%	-7.07%	-0.57%	1.34%
<b>Reduced Energy &amp; Sustainability</b>				
Biofuel	19.75%	33.52%	4.33%	88.67%
Carbon Emission Allowances EUA (EUR)	14.72%	48.96%	4.01%	146.75%
Ultra Light Energy	9.21%	16.94%	2.39%	53.66%
Light Energy	8.97%	18.32%	2.39%	59.24%
Reduced Energy	8.04%	18.52%	1.74%	44.74%

INDEX	Apr	YTD	6M	12M
<b>S&amp;P Real Assets</b>				
S&P Real Assets Equity	5.62%	13.46%	0.92%	34.56%
S&P Real Assets Bond	1.67%	-2.33%	-0.15%	11.50%
<b>Modified Roll</b>				
Pre-Roll	8.30%	23.24%	2.38%	80.86%
Multiple Contract	8.23%	23.13%	2.33%	79.15%
Dynamic Roll	7.24%	21.45%	1.76%	54.18%
Apr Forward	8.41%	23.63%	2.40%	80.13%
2M Forward	7.83%	22.98%	2.01%	74.32%
3M Forward	7.94%	22.49%	1.88%	70.64%
4M Forward	7.81%	22.45%	1.74%	68.44%
5M Forward	7.83%	22.20%	1.61%	66.46%
6M Forward	7.80%	21.64%	1.55%	62.89%
12M Forward	7.06%	19.37%	1.31%	53.29%
<b>Modified Weighting</b>				
Roll Weight Select	9.64%	22.56%	2.79%	71.74%
Capped Component	8.70%	20.50%	2.42%	70.59%
Equal Weight Select	8.53%	18.73%	2.55%	71.12%
Enhanced	8.28%	22.76%	2.27%	64.43%
Covered Call Select	7.97%	11.19%	1.03%	36.11%
Equal Weight Commodity Sector	7.69%	15.23%	1.84%	56.68%
Risk Weight	6.39%	12.10%	1.82%	46.02%
<b>Quantitative &amp; Thematic</b>				
S&P Commodity Producers Gold	6.74%	-3.00%	-4.83%	7.73%
S&P Commodity Producers Agribusiness	2.33%	18.62%	0.20%	68.08%
S&P Commodity Producers Oil & Gas Expl. & Prod.	-0.39%	31.91%	3.72%	51.68%
S&P Dynamic Futures Index (DFI)	1.36%	7.55%	1.31%	6.68%
S&P Strategic Futures Index (SFI)	-0.73%	2.26%	0.79%	4.08%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq. Blend	4.21%	-5.87%	-1.93%	4.47%
S&P GSCI Sector Equities	3.68%	20.43%	0.59%	63.06%
S&P GSCI Daily Risk Control 5%	1.80%	5.89%	0.57%	12.18%
S&P GSCI Dynamic Roll Daily Risk Control 5%	1.72%	6.97%	0.45%	12.57%
S&P Systematic Global Macro Commodities	7.82%	21.84%	2.03%	31.42%
S&P Systematic Global Macro	3.74%	10.08%	1.18%	19.51%
<b>Other Single S&amp;P GSCI Indices</b>				
Soybean Oil	22.36%	55.04%	6.14%	141.21%
Iron Ore	18.72%	26.06%	1.73%	205.71%
Tin	13.42%	56.81%	8.24%	112.92%
Palladium	12.74%	19.86%	3.39%	48.89%
North America Copper	11.66%	26.76%	2.93%	87.53%
Nonfat Dry Milk	9.08%	6.32%	4.08%	13.80%
Class III Milk	8.27%	8.83%	4.31%	114.08%
Skim Milk Powder	3.38%	17.67%	0.44%	53.59%
Rough Rice	1.87%	3.62%	-0.25%	20.82%
Platinum	1.15%	11.26%	-2.26%	45.11%
Soybean Meal	-0.40%	-1.64%	0.07%	38.44%
Orange Juice	-1.37%	-14.59%	-3.45%	-9.35%

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.



## General Disclaimer

Copyright © 2021 S&P Dow Jones Indices LLC. All rights reserved. S&P, S&P 500, S&P 500 LOW VOLATILITY INDEX, S&P 100, S&P COMPOSITE 1500, S&P MIDCAP 400, S&P SMALLCAP 600, SELECT SECTOR, S&P GIVI, GLOBAL TITANS, DIVIDEND ARISTOCRATS, S&P TARGET DATE INDICES, S&P PRISM, S&P STRIDE, GICS, SPIVA, SPDR and INDEXOLOGY are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"). 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 are 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, 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.

These materials have been prepared solely for informational purposes based upon 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.

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.

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

NZX and NXAZ are trademarks of NZX Limited 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.

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

CLX is a trademark of the Bolsa de Santiago 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.

HKEx is a trademark of HKEx Information Services Limited 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.

JPX is a trademark of Japan Exchange Group, Inc. 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.

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.

VIX is a trademark of Chicago Board Options Exchange, Incorporated and has been licensed for use by S&P Dow Jones Indices.

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

### *Regional Reports*

[U.S.](#)  
[Europe](#)  
[Asia](#)  
[Australia & NZ](#)  
[India](#)  
[Canada](#)  
[Latin America](#)

### *Focused & Risk Reports*

[S&P 500 Factors](#)  
[U.S. Sectors](#)  
[U.S. Industries](#)  
[U.S. Equal Weight](#)  
[Dispersion](#)  
[Risk & Volatility](#)  
[Kensho New Economies](#)

For more **Performance Reports**, visit our [website](#).