

**HEADLINE INDICES**

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

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

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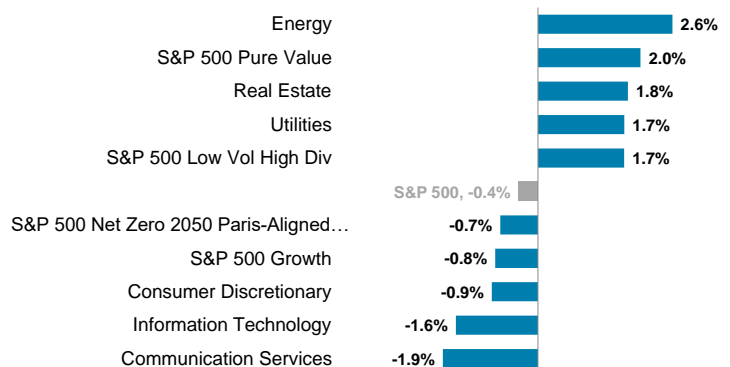
[\[P6\]](#) U.S. Industries

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

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INDEX	Daily	MTD	YTD	12M
<b>U.S. Equity</b>				
S&P 500®	-0.38%	2.13%	11.98%	4.35%
S&P MidCap 400®	1.52%	6.76%	6.45%	1.79%
S&P SmallCap 600®	2.41%	8.30%	6.10%	-1.93%
S&P Composite 1500®	-0.21%	2.52%	11.51%	4.05%
S&P Total Market Index (TMI)	-0.22%	2.67%	11.69%	3.58%
Dow Jones Industrial Average®	0.27%	2.34%	2.59%	3.67%

**Daily Leaders & Laggards: S&P 500 Related Strategies**



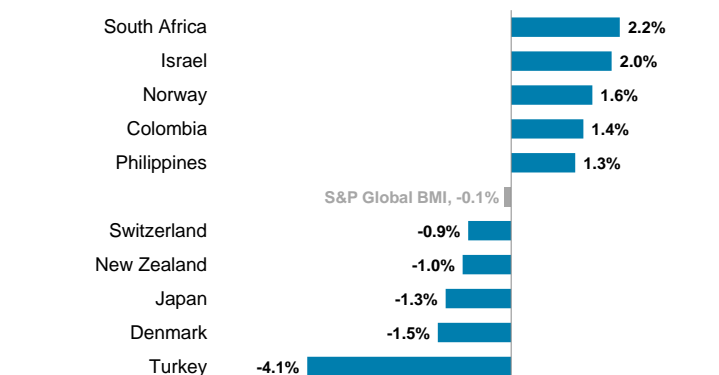
Global Equity (USD)	Daily	MTD	YTD	12M
<b>S&amp;P Global BMI</b>				
S&P Developed BMI	-0.23%	2.79%	10.95%	3.75%
S&P Emerging BMI	0.74%	3.66%	3.97%	-2.67%
<b>S&amp;P Developed Ex-US BMI</b>				
S&P Developed Ex-US BMI	-0.25%	3.01%	9.53%	3.96%
<b>S&amp;P Global 1200</b>				
S&P 500	-0.38%	2.13%	11.98%	4.35%
S&P/TOPIX 150	-1.45%	4.01%	14.50%	12.01%
S&P Latin America 40	0.52%	8.43%	16.53%	8.87%
S&P Europe 350®	-0.18%	2.39%	11.29%	8.18%
S&P/ASX All Australian 50	-0.02%	3.19%	1.67%	-2.29%
S&P Asia 50	0.74%	4.30%	6.41%	-4.41%
S&P/TSX 60	0.04%	3.84%	5.65%	-7.61%
<b>S&amp;P/TSX 60</b>				
S&P South Africa Composite (ZAR)	1.30%	6.70%	-4.67%	-8.48%
S&P/BVL Peru Select (PEN)	0.33%	4.23%	0.63%	3.59%
S&P/TOPIX 150 (JPY)	-1.58%	3.89%	20.27%	17.28%
S&P/CLX IPSA (CLP)	-0.61%	3.80%	7.93%	5.98%
S&P/BMV IPC (MXN)	-0.26%	2.95%	13.21%	11.53%
S&P China 500 (CNY)	-0.16%	2.35%	-2.53%	-8.24%
S&P/TSX Composite (CAD)	-0.36%	2.14%	4.46%	-1.36%
S&P Europe 350 (EUR)	-0.25%	1.93%	11.25%	8.14%
S&P BSE SENSEX (INR)	0.56%	0.93%	4.49%	16.07%
S&P/ASX 200 (AUD)	-0.16%	0.38%	3.09%	4.96%
S&P/NZX 50 Portfolio (NZD)	-1.13%	-0.40%	2.49%	2.41%
<b>Environmental, Social &amp; Governance</b>				
S&P 500 ESG	-0.57%	2.03%	13.54%	5.84%
S&P 500 ESG Elite	-0.62%	1.66%	12.93%	5.69%
S&P 500 Net Zero 2050 Paris-Aligned ESG	-0.74%	1.88%	14.32%	6.75%
S&P 500 Net Zero 2050 Climate Transition ESG	-0.48%	2.26%	13.43%	5.45%
Dow Jones Sustainability World	-0.74%	1.61%	11.39%	5.84%
S&P Green Bond Select	-0.18%	-0.25%	2.18%	-5.75%
<b>Case-Shiller (as of Mar 2023)</b>				
S&P CoreLogic Case-Shiller US National		1M	6M	12M
		1.26%	-1.12%	0.66%

INDEX	Yield	Daily	MTD	YTD	12M
<b>U.S. Fixed Income</b>					
S&P U.S. Aggregate Bond	4.83%	-0.43%	-0.58%	1.99%	-1.49%
S&P U.S. Treasury Current 2-Year	4.56%	-0.05%	-0.22%	1.02%	-0.43%
S&P U.S. Treasury Current 10-Year	3.79%	-0.84%	-1.26%	2.08%	-3.66%
iBoxx USD Liquid Investment Grade	5.54%	-0.74%	-0.72%	2.58%	-2.05%
iBoxx USD Liquid High Yield	8.48%	-0.08%	1.00%	4.18%	1.50%
iBoxx USD Liquid Leveraged Loans	8.43%	0.16%	0.76%	4.63%	5.77%

**Global Fixed Income**

iBoxx Global Gov. Australia (AUD)	3.89%	-0.14%	-1.32%	2.18%	1.53%
iBoxx ALBI (Asian LCL)	3.96%	0.02%	0.45%	2.39%	2.18%
iBoxx SGD	3.17%	0.13%	-0.20%	2.06%	2.36%
iBoxx Global Government Japan	0.75%	0.09%	0.11%	2.61%	-0.80%
iBoxx USD Pan Asia ex-Japan	6.30%	-0.14%	-0.06%	2.70%	0.45%
iBoxx GBP Overall	4.73%	-0.14%	-0.09%	-2.53%	-14.22%
iBoxx GBP Gilts	4.43%	-0.17%	-0.10%	-3.50%	-16.47%
iBoxx GBP Non Gilts	5.93%	-0.08%	-0.07%	0.02%	-8.12%
iBoxx EUR Overall	3.43%	-0.30%	-0.73%	1.80%	-5.28%
iBoxx EUR Corporates	4.27%	-0.18%	-0.48%	2.10%	-2.84%
iBoxx EUR Liquid High Yield	4.00%	-0.19%	-0.60%	2.60%	-3.02%
iBoxx EUR Covered	3.40%	-0.25%	-0.47%	1.38%	-4.51%
iBoxx EUR Germany	2.52%	-0.32%	-1.10%	1.15%	-7.02%

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



**Commodities and Other Real Assets**

<b>S&amp;P Real Assets</b>					
S&P Real Assets	0.47%	2.31%	1.16%	-7.51%	
Dow Jones Commodity Index	0.40%	3.44%	-7.30%	-17.50%	
S&P Real Assets Equity	1.06%	4.12%	1.84%	-9.23%	
S&P Real Assets Bond	-0.25%	-0.12%	2.37%	-2.96%	
<b>S&amp;P GSCI</b>					
S&P GSCI	0.48%	4.37%	-7.55%	-23.83%	
Crude Oil	1.12%	6.63%	-8.23%	-31.60%	
Gold	-1.15%	-1.09%	6.61%	4.97%	
<b>Credit Spreads</b>					
CDX Investment Grade	Spread	Daily	MTD	YTD	12M
	71.89	0.71	-3.64	-9.98	-9.41
CDX High Yield	449.65	1.80	-25.03	-35.23	-25.80
iTraxx Europe	77.09	0.34	-5.01	-13.36	-11.93
iTraxx Crossover	409.54	1.03	-24.21	-64.61	-36.87
iTraxx Sr Financial	87.46	-0.33	-5.51	-11.79	-10.68
iTraxx Sub Financial	164.63	-1.64	-8.74	-7.86	-22.45
<b>Volatility</b>					
Choe Volatility Index/ VIX®	Level	Daily	MTD	YTD	12M
	13.94	-0.02	-4.00	-7.73	-10.08
S&P/ASX 200 VIX	12.12	-0.37	-0.53	-0.26	-3.96
S&P/JPX JGB VIX	3.62	0.06	-0.14	-1.34	1.65
S&P/BMV IPC VIX	25.75	2.32	1.68	-1.91	6.97

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**

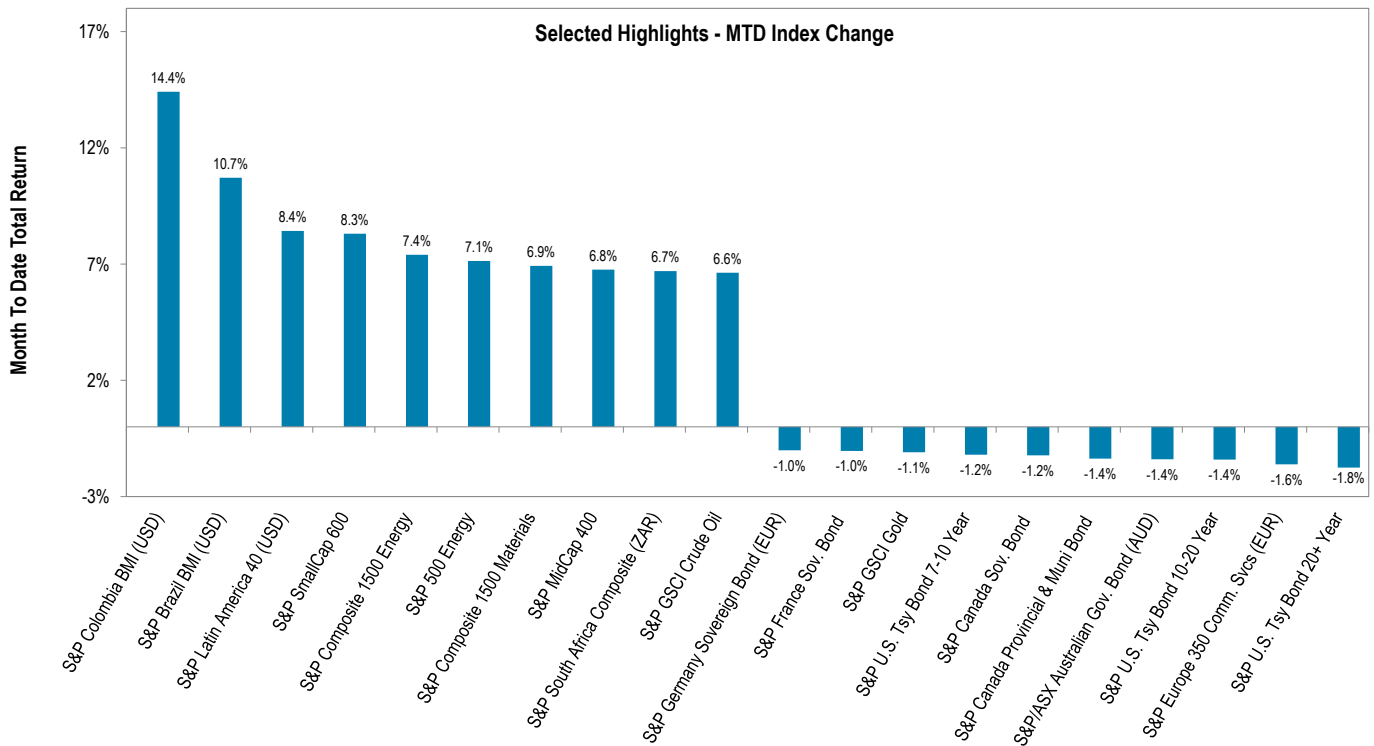
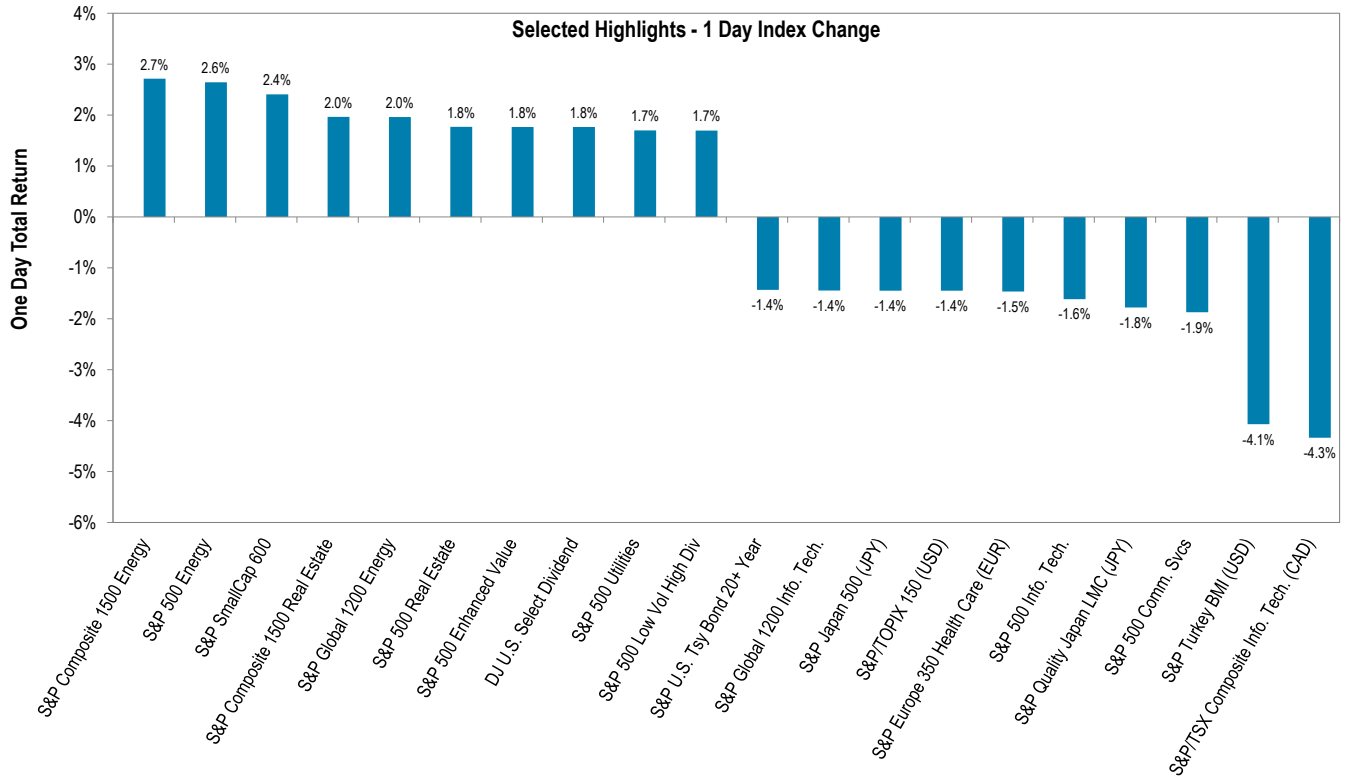
[\[P4\]](#) **Equity Factors**

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

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

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

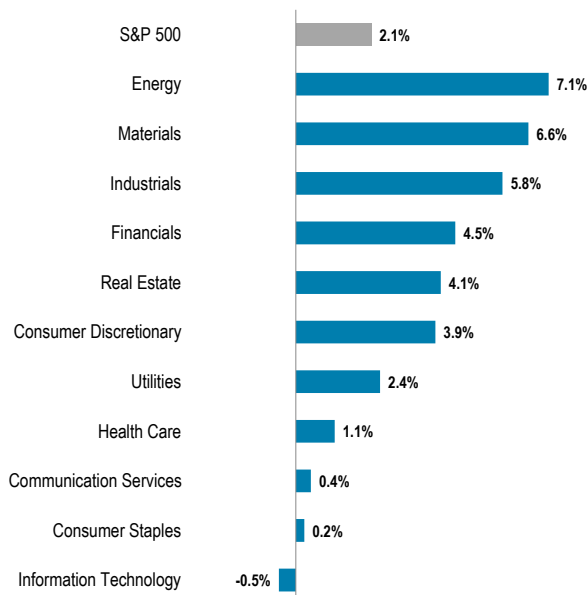
[\[P8\]](#) **Commodities & Real Assets**



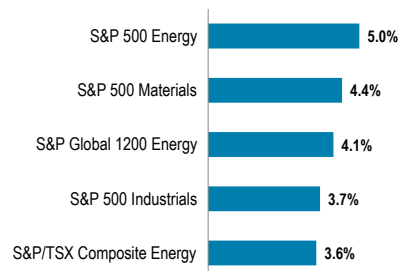
Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (\*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference 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](#)      **EQUITY SECTORS**      [P4] [Equity Factors](#)  
 [P5] [S&P Global BMI](#)      [P6] [U.S. Sector & Industries](#)      [P7] [Fixed Income](#)      [P8] [Commodities & Real Assets](#)

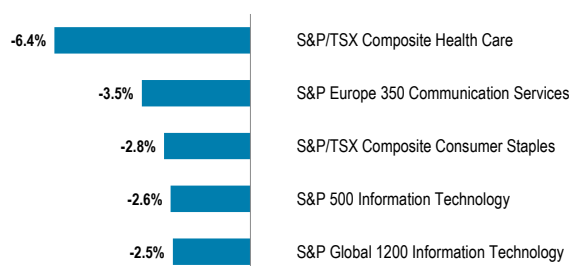
**S&P 500 Sectors - Total Return MTD**



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



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



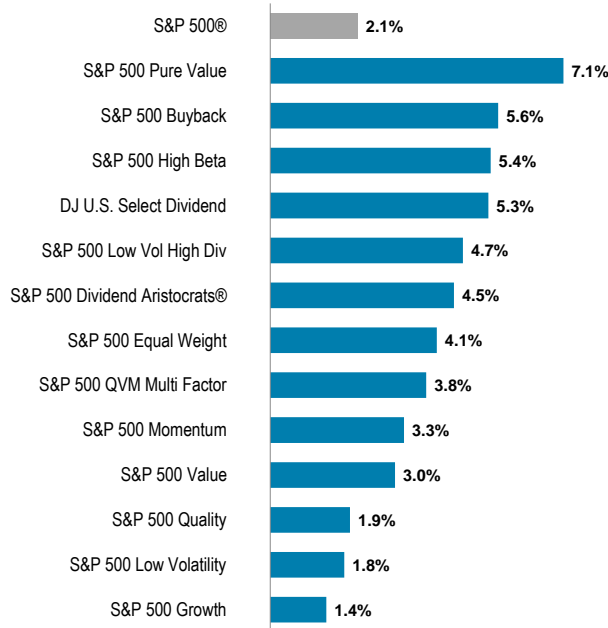
INDEX	Daily	MTD	YTD	12M
<b>S&amp;P 500</b>	<b>-0.38%</b>	<b>2.13%</b>	<b>11.98%</b>	<b>4.35%</b>
Energy	2.64%	7.13%	-5.09%	-6.35%
Materials	1.18%	6.56%	3.38%	-7.14%
Industrials	1.59%	5.83%	4.78%	7.31%
Financials	0.35%	4.50%	-2.57%	-3.78%
Real Estate	1.77%	4.09%	2.31%	-11.99%
Consumer Discretionary	-0.91%	3.94%	23.40%	3.19%
Utilities	1.70%	2.37%	-5.01%	-8.82%
Health Care	-0.41%	1.10%	-4.56%	-0.14%
Communication Services	-1.87%	0.42%	33.38%	4.99%
Consumer Staples	-0.33%	0.24%	-1.66%	1.38%
Information Technology	-1.62%	-0.48%	33.31%	17.77%
<b>S&amp;P Europe 350 (EUR)</b>	<b>-0.25%</b>	<b>1.93%</b>	<b>11.25%</b>	<b>8.14%</b>
Energy	1.09%	4.36%	-1.36%	-1.44%
Real Estate	0.14%	4.31%	-3.96%	-32.35%
Materials	-0.22%	3.66%	2.26%	-8.14%
Financials	0.02%	3.54%	11.04%	12.63%
Industrials	0.16%	2.80%	17.67%	15.49%
Consumer Discretionary	0.05%	1.96%	20.04%	22.96%
Utilities	-0.77%	0.84%	11.44%	4.99%
Information Technology	0.32%	0.81%	25.68%	16.71%
Health Care	-1.46%	0.55%	9.78%	6.90%
Consumer Staples	-0.66%	0.27%	4.50%	3.41%
Communication Services	0.11%	-1.61%	8.85%	-7.60%
<b>S&amp;P Japan 500 (JPY)</b>	<b>-1.45%</b>	<b>3.67%</b>	<b>19.03%</b>	<b>16.59%</b>
Energy	-0.16%	5.99%	10.99%	-6.00%
Industrials	-1.62%	4.82%	22.24%	18.75%
Real Estate	-1.03%	4.74%	14.09%	7.61%
Materials	-1.22%	4.55%	22.79%	13.55%
Consumer Discretionary	-1.16%	4.41%	23.41%	14.01%
Communication Services	-0.88%	3.84%	10.62%	6.68%
Health Care	-1.83%	3.31%	12.14%	17.93%
Consumer Staples	-1.30%	2.62%	10.32%	22.95%
Financials	-1.16%	2.47%	8.51%	24.96%
Utilities	-0.43%	2.09%	18.36%	14.14%
Information Technology	-2.20%	1.70%	32.21%	17.16%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P/ASX 200 (AUD)</b>	<b>-0.16%</b>	<b>0.38%</b>	<b>3.09%</b>	<b>4.96%</b>
Materials	-0.09%	2.99%	3.25%	4.64%
Utilities	0.37%	1.13%	5.52%	15.50%
Information Technology	0.57%	1.02%	27.71%	27.85%
Energy	-0.72%	1.01%	1.90%	9.13%
Consumer Discretionary	0.81%	0.72%	8.30%	7.12%
Health Care	0.42%	0.65%	8.21%	13.52%
Real Estate	-0.44%	0.41%	4.02%	1.11%
Communication Services	-0.03%	-0.69%	11.25%	16.07%
Consumer Staples	-0.18%	-0.93%	3.52%	4.28%
Financials	-0.66%	-1.34%	-3.99%	-1.93%
Industrials	-0.01%	-1.76%	8.59%	7.39%
<b>S&amp;P/TSX Composite (CAD)</b>	<b>-0.36%</b>	<b>2.14%</b>	<b>4.46%</b>	<b>-1.36%</b>
Energy	0.79%	5.72%	-0.61%	-13.13%
Consumer Discretionary	-0.58%	2.84%	4.94%	13.22%
Real Estate	0.20%	2.54%	4.72%	-3.57%
Materials	-0.93%	2.07%	1.92%	-4.07%
Financials	-0.16%	1.89%	1.39%	-5.74%
Industrials	0.58%	1.59%	5.42%	13.53%
Utilities	0.10%	0.33%	7.97%	-7.79%
Information Technology	-4.34%	0.23%	41.69%	39.53%
Communication Services	0.20%	-0.02%	0.96%	-6.46%
Consumer Staples	-1.49%	-0.68%	2.80%	8.23%
Health Care	-1.01%	-4.27%	-1.05%	-27.33%
<b>S&amp;P Global 1200</b>	<b>-0.39%</b>	<b>2.36%</b>	<b>11.19%</b>	<b>4.42%</b>
Energy	1.96%	6.51%	-2.70%	-6.17%
Materials	0.25%	5.41%	3.63%	-5.86%
Industrials	0.63%	4.64%	9.70%	10.11%
Real Estate	1.26%	4.00%	2.25%	-12.01%
Financials	0.11%	3.96%	1.22%	-0.03%
Consumer Discretionary	-0.66%	3.84%	18.83%	4.43%
Utilities	0.84%	1.98%	0.31%	-5.23%
Health Care	-0.74%	1.13%	-1.01%	1.95%
Communication Services	-1.31%	1.12%	24.70%	1.83%
Consumer Staples	-0.53%	0.45%	1.04%	3.05%
Information Technology	-1.44%	-0.17%	31.95%	16.65%

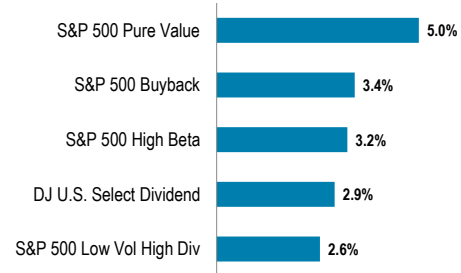
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<a href="#">[P5]</a> <b>S&amp;P Global BMI</b>	<a href="#">[P6]</a> <b>U.S. Industries</b>	<a href="#">[P7]</a> <b>Fixed Income</b>	<a href="#">[P8]</a> <b>Commodities &amp; Real Assets</b>

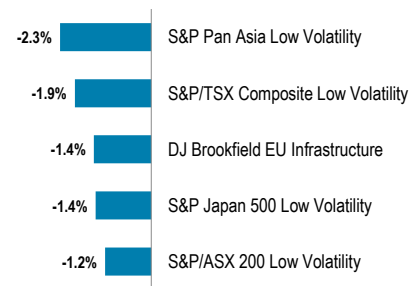
**U.S. Equity Factors - Total Return MTD**



**Top 5 Outperformers - Excess Return MTD**



**Top 5 Underperformers - Excess Return MTD**



INDEX	Daily	MTD	YTD	12M
<b>S&amp;P 500</b>	<b>-0.38%</b>	<b>2.13%</b>	<b>11.98%</b>	<b>4.35%</b>
S&P 500 Pure Value	2.02%	7.14%	-1.08%	-7.41%
S&P 500 Buyback	1.42%	5.55%	3.06%	-1.04%
S&P 500 High Beta	0.20%	5.37%	16.66%	5.50%
DJ U.S. Select Dividend	1.76%	5.31%	-4.28%	-9.41%
S&P 500 Low Vol High Div	1.70%	4.69%	-4.38%	-9.64%
S&P 500 Dividend Aristocrats@	1.10%	4.47%	2.28%	1.43%
S&P 500 Equal Weight	0.72%	4.05%	3.40%	-1.25%
S&P 500 QVM Multi Factor	0.97%	3.80%	-3.53%	-6.47%
S&P 500 Pure Growth	0.81%	3.76%	-1.18%	-9.67%
S&P 500 Momentum	0.63%	3.26%	-2.69%	-2.93%
S&P 500 Value	0.17%	3.04%	8.12%	5.42%
S&P 500 Quality	-0.16%	1.94%	11.12%	4.94%
S&P 500 Low Volatility	0.41%	1.80%	-2.69%	-2.77%
S&P 500 Growth	-0.84%	1.36%	15.53%	2.56%
<b>S&amp;P Europe 350 (EUR)</b>	<b>-0.25%</b>	<b>1.93%</b>	<b>11.25%</b>	<b>8.14%</b>
S&P Europe 350 Enhanced Value	0.36%	4.04%	11.64%	6.20%
S&P Europe 350 Buyback	0.15%	2.97%	9.45%	2.94%
S&P Europe 350 RC 15%	-0.37%	2.75%	7.58%	2.13%
S&P Europe Div. Opps	-0.17%	2.57%	5.87%	-3.79%
S&P Europe 350 Quality	-0.36%	2.45%	10.69%	7.33%
S&P Euro HY Div. Aristocrats	-0.44%	2.42%	12.47%	7.65%
S&P Europe 350 Equal Weight	-0.07%	2.34%	10.11%	3.22%
S&P Europe 350 Momentum	-0.17%	1.79%	6.84%	6.73%
S&P Europe 350 Low Volatility	-0.33%	0.87%	10.45%	2.72%
DJ Brookfield EU Infrastructure	-0.20%	0.64%	13.80%	2.49%
<b>S&amp;P/TSX Composite (CAD)</b>	<b>-0.36%</b>	<b>2.14%</b>	<b>4.46%</b>	<b>-1.36%</b>
S&P/TSX Composite Enhanced Value	0.30%	3.78%	7.53%	0.75%
S&P/TSX Composite Momentum	0.16%	3.12%	-0.43%	-8.87%
Dow Jones Canada Select Value	0.13%	2.89%	1.53%	-6.74%
S&P/TSX Composite High Dividend	0.15%	2.50%	3.90%	-7.19%
S&P/TSX Capped Composite	-0.36%	2.14%	4.46%	-1.36%
S&P/TSX Composite Equal Weight	-0.56%	2.06%	5.05%	-0.67%
S&P/TSX Canadian Dividend Aristocrats	-0.43%	1.70%	4.29%	-1.91%
S&P/TSX 60 Equal Weight	-0.55%	1.64%	7.44%	3.59%
Dow Jones Canada Select Growth	-0.80%	1.52%	8.57%	6.14%
S&P/TSX Composite Low Volatility	-0.35%	0.23%	1.72%	-6.56%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P/ASX 200 (AUD)</b>	<b>-0.16%</b>	<b>0.38%</b>	<b>3.09%</b>	<b>4.96%</b>
S&P/ASX 200 Quality	-0.01%	1.64%	6.89%	4.52%
S&P/ASX Dividend Opportunities	-0.12%	1.10%	3.51%	7.10%
S&P/ASX 200 Growth	-0.15%	1.05%	1.88%	4.01%
S&P/ASX 200 Momentum	-0.14%	0.84%	-1.28%	2.10%
S&P/ASX 300 Shareholder Yield	-0.35%	0.79%	-2.74%	-6.76%
S&P/ASX 200 Enhanced Value	-0.13%	0.72%	3.50%	2.48%
S&P/ASX 200 Equal Weight	-0.02%	0.43%	4.45%	6.35%
S&P Low Beta Australia	-0.21%	0.11%	0.88%	3.90%
S&P/ASX 200 Value	-0.18%	-0.34%	4.44%	6.05%
S&P/ASX 200 Low Volatility	-0.17%	-0.78%	0.69%	0.50%
<b>S&amp;P Japan 500 (JPY)</b>	<b>-1.45%</b>	<b>3.67%</b>	<b>19.03%</b>	<b>16.59%</b>
S&P Enh. Value Japan LargeMidCap	-1.14%	4.25%	18.87%	23.77%
S&P Momentum Japan LargeMidCap	-1.27%	3.85%	14.70%	13.83%
S&P Intrinsic Value Japan	-1.15%	3.57%	17.06%	18.08%
S&P Low Beta Japan	-1.17%	3.41%	16.07%	16.62%
S&P GIVI@ Japan	-1.06%	3.36%	15.11%	18.48%
S&P Japan 500 Equal Weight	-0.95%	3.13%	15.38%	17.06%
S&P/JPX Dividend Aristocrats	-0.90%	2.71%	14.68%	21.57%
S&P Quality Japan LargeMidCap	-1.78%	2.50%	17.79%	14.14%
S&P Japan 500 Low Volatility	-0.67%	2.27%	12.99%	17.49%
<b>S&amp;P Pan Asia BMI (USD)</b>	<b>-0.10%</b>	<b>3.22%</b>	<b>6.09%</b>	<b>0.83%</b>
S&P Pan Asia Enhanced Value LargeMidCap	-0.22%	3.86%	10.35%	6.84%
S&P Pan Asia Dividend Aristocrats@	-0.38%	3.62%	5.90%	1.15%
S&P Pan Asia Intrinsic Value Weighted	-0.21%	3.45%	7.01%	3.54%
S&P Pan Asia Momentum LargeMidCap	-0.56%	3.41%	3.58%	1.73%
S&P Pan Asia Growth	-0.08%	3.33%	6.38%	-1.18%
S&P Pan Asia GIVI	-0.21%	3.13%	6.20%	3.34%
S&P Pan Asia Value	-0.11%	3.10%	5.78%	2.85%
S&P Pan Asia Low Beta	-0.07%	3.06%	6.29%	2.37%
S&P Pan Asia Quality LargeMidCap	-0.01%	2.88%	9.36%	2.22%
S&P Pan Asia Ethical Select Div. Opps	0.33%	2.87%	4.19%	-3.04%
S&P Pan Asia Low Volatility	0.13%	0.93%	2.44%	0.07%
<b>S&amp;P Global LargeMidCap</b>	<b>-0.30%</b>	<b>2.51%</b>	<b>10.80%</b>	<b>3.62%</b>
S&P Global LargeMidCap Value	0.46%	3.61%	3.62%	-1.11%
S&P Global 1200 Low Vol High Div.	-0.07%	2.44%	6.38%	-0.63%
S&P Global LargeMidCap Growth	-0.92%	1.61%	17.62%	8.00%

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**

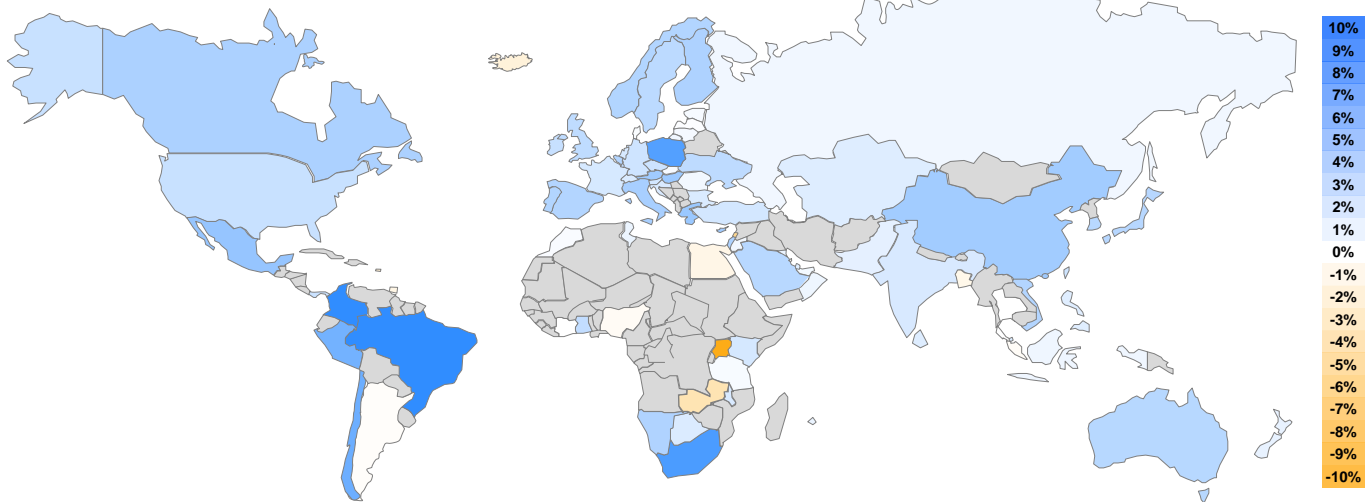
[P4] **Equity Factors**

**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>-0.23%</b>	<b>2.79%</b>	<b>10.95%</b>	<b>3.75%</b>
Hong Kong	0.66%	4.63%	-6.44%	-7.52%
Austria	0.44%	4.58%	7.09%	-0.17%
Italy	0.25%	4.19%	17.47%	14.94%
Canada	0.04%	4.02%	5.86%	-7.22%
Israel	2.01%	3.93%	-0.99%	-12.62%
Finland	0.42%	3.92%	-0.52%	-2.08%
Portugal	-0.37%	3.70%	4.10%	-0.25%
Norway	1.62%	3.70%	-6.94%	-16.07%
Belgium	0.18%	3.68%	1.06%	-4.97%
Spain	0.42%	3.68%	15.28%	9.07%
Japan	-1.31%	3.47%	11.24%	9.92%
Australia	-0.09%	3.46%	0.88%	-4.56%
Korea	0.38%	3.41%	16.61%	-0.94%
Sweden	0.70%	3.23%	9.72%	-3.30%
United Kingdom	0.34%	3.07%	7.52%	1.52%
Luxembourg	0.08%	2.97%	3.83%	-17.46%
Ireland	0.51%	2.69%	22.00%	15.19%
United States	-0.22%	2.67%	11.70%	3.61%
Germany	0.03%	2.37%	14.12%	5.22%
France	0.00%	1.96%	13.57%	12.54%
Netherlands	-0.13%	1.91%	17.23%	13.86%
Switzerland	-0.86%	1.80%	11.26%	8.68%
Singapore	-0.12%	1.77%	1.91%	1.84%
New Zealand	-0.97%	1.11%	4.95%	4.60%
Denmark	-1.46%	0.27%	11.91%	18.83%
<b>S&amp;P Emerging BMI</b>	<b>0.74%</b>	<b>3.66%</b>	<b>3.97%</b>	<b>-2.67%</b>
Colombia	1.44%	14.41%	8.53%	-26.17%
Brazil	0.88%	10.71%	15.62%	4.94%
South Africa	2.17%	8.70%	-7.73%	-13.19%
Poland	-0.46%	8.32%	19.75%	18.71%
Chile	0.03%	7.10%	12.98%	4.92%
Peru	0.41%	6.76%	9.81%	8.58%
Mexico	0.13%	5.08%	26.56%	26.48%
Greece	0.81%	4.86%	33.94%	33.88%
Hungary	1.27%	4.77%	22.97%	30.35%
China	0.74%	4.52%	-4.25%	-12.09%
Saudi Arabia	0.63%	3.42%	9.69%	-7.57%
Czech Republic	0.07%	2.47%	26.62%	2.17%
Taiwan	1.09%	2.30%	20.64%	3.84%
Turkey	-4.07%	2.12%	-16.31%	54.82%
India	0.90%	1.90%	3.68%	7.66%
Philippines	1.28%	1.51%	1.27%	-6.13%
Qatar	0.39%	1.44%	0.26%	-17.20%
Pakistan	0.28%	1.28%	-14.29%	-22.16%
Kuwait	-0.85%	0.95%	-5.71%	-9.12%

INDEX	Daily	MTD	YTD	12M
Indonesia	-0.23%	0.77%	7.54%	-4.35%
United Arab Emirates	0.45%	0.57%	-1.35%	-9.72%
Thailand	0.58%	0.02%	-8.14%	-3.84%
Malaysia	-0.07%	-0.33%	-7.61%	-8.06%
Egypt	-0.77%	-1.04%	-3.11%	9.67%
<b>S&amp;P Frontier BMI</b>	<b>-0.61%</b>	<b>0.71%</b>	<b>14.69%</b>	<b>6.38%</b>
Cyprus	1.28%	4.56%	32.94%	60.55%
Namibia	0.94%	3.83%	19.07%	21.34%
Vietnam	0.84%	3.68%	11.11%	-20.87%
Ghana	2.95%	2.96%	-4.96%	-30.98%
Panama	0.01%	2.55%	17.05%	22.05%
Slovenia	-0.39%	2.11%	20.28%	16.95%
Kenya	-0.19%	2.02%	-21.40%	-23.06%
Croatia	0.84%	1.83%	15.82%	13.01%
Bulgaria	0.18%	1.79%	9.14%	6.96%
Botswana	0.55%	1.73%	0.22%	1.17%
Sri Lanka	-0.19%	1.60%	32.74%	45.75%
Kazakhstan	0.63%	1.57%	21.41%	38.96%
Mauritius	0.32%	0.96%	-5.76%	-9.70%
Tunisia	-0.19%	0.90%	8.63%	17.18%
Oman	-0.06%	0.82%	0.97%	13.79%
Romania	0.34%	0.61%	6.33%	-0.47%
Jordan	0.11%	0.58%	1.79%	1.47%
Lithuania	0.21%	0.49%	9.94%	15.54%
Slovakia	0.16%	0.44%	2.66%	-16.97%
Estonia	0.23%	0.43%	6.72%	1.03%
Morocco	0.41%	0.31%	5.87%	-13.97%
Latvia	-0.48%	0.15%	-0.16%	-5.03%
Cote d'Ivoire	0.32%	0.02%	0.61%	-0.73%
Argentina	-2.99%	-0.21%	39.79%	47.70%
Nigeria	1.31%	-0.42%	27.21%	10.22%
Bahrain	0.11%	-0.50%	18.84%	23.40%
Bangladesh	-0.03%	-0.89%	-3.60%	-15.71%
Trinidad and Tobago	0.09%	-1.11%	-5.29%	-7.87%
Iceland	-0.50%	-1.61%	-5.36%	-14.35%
Jamaica	-0.60%	-1.97%	-9.45%	-21.09%
Zambia	-0.68%	-3.29%	3.63%	11.88%
<b>Additional Countries</b>				
Ukraine	0.66%	3.16%	-19.65%	-35.90%
Malawi	0.69%	1.83%	80.33%	180.73%
Rwanda	0.34%	0.92%	2.01%	6.66%
Russia	0.21%	0.66%	6.45%	-13.89%
Tanzania	-0.30%	0.39%	8.65%	7.56%
Palestine	-0.46%	0.03%	6.85%	7.20%
Lebanon	-0.27%	-4.81%	29.25%	22.68%
Uganda	0.92%	-10.94%	17.55%	26.37%

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**

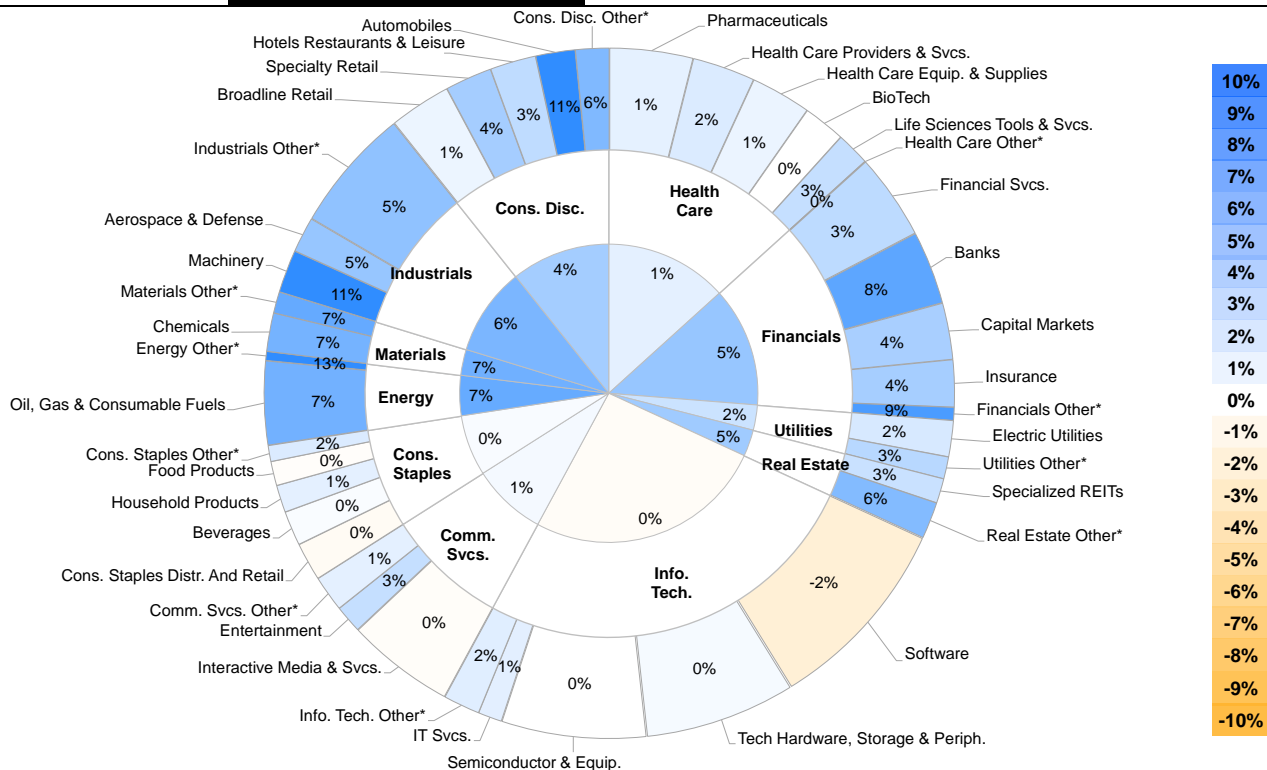
[P4] **Equity Factors**

[P5] **S&P Global BMI**

**U.S. INDUSTRIES**

[P7] **Fixed Income**

[P8] **Commodities & Real Assets**



INDEX	Weight	Daily	MTD	YTD	12M
<b>S&amp;P Composite 1500</b>	100.0%	-0.21%	2.52%	11.51%	4.05%
<b>Energy</b>	4.4%	2.7%	7.4%	-5.1%	-7.5%
Energy Equip. & Svcs.	0.4%	2.56%	13.16%	-9.37%	-11.77%
Oil, Gas & Consumable Fuels	3.9%	2.73%	6.82%	-4.61%	-7.08%
<b>Real Estate</b>	2.9%	1.96%	4.57%	2.16%	-12.58%
Real Estate Mgmt. & Develop.	0.1%	3.14%	7.50%	0.86%	-8.94%
Equity REITs	2.8%	1.92%	4.47%	2.08%	-12.65%
<b>Financials</b>	13.0%	0.53%	5.02%	-2.99%	-4.17%
Cons. Finance	0.5%	0.59%	9.00%	16.80%	-0.83%
Banks	3.5%	1.61%	7.81%	-9.20%	-14.53%
Mortgage REITs	0.1%	0.63%	6.37%	0.48%	-15.27%
Insurance	2.2%	0.81%	4.30%	-3.17%	2.35%
Capital Markets	2.7%	0.44%	4.17%	-1.22%	2.51%
Financial Svcs.	4.0%	-0.48%	3.17%	2.76%	1.12%
<b>Information Technology</b>	26.0%	-1.5%	-0.4%	32.7%	17.5%
Electronic Equip., Instr. & Comp.	0.9%	1.77%	3.79%	9.34%	3.24%
IT Svcs.	1.1%	0.84%	1.36%	12.86%	5.09%
Tech Hardware, Storage & Periph.	7.1%	-0.69%	0.48%	36.56%	18.80%
Semiconductor & Equip.	6.8%	-1.09%	0.01%	54.60%	29.09%
Communications Equip.	0.9%	-0.02%	-0.73%	7.07%	14.39%
Software	9.3%	-3.11%	-1.75%	32.33%	16.88%
<b>Consumer Discretionary</b>	10.7%	-0.61%	4.40%	21.98%	3.46%
Automobiles	1.9%	1.84%	10.59%	66.33%	-4.50%
Auto Comp.	0.2%	1.54%	8.48%	9.14%	-2.09%
Household Durables	0.5%	0.35%	7.86%	26.18%	23.31%
Leisure Products	0.1%	2.04%	7.32%	7.04%	-13.03%
Distributors	0.1%	0.75%	4.46%	-1.34%	0.43%
Specialty Retail	2.2%	1.14%	4.37%	-0.79%	8.06%
Textiles, Apparel & Luxury Goods	0.5%	1.48%	4.12%	-4.21%	-7.37%
Diversified Cons. Svcs.	0.1%	0.99%	3.67%	1.41%	0.84%
Hotels Restaurants & Leisure	2.2%	-0.75%	3.10%	15.92%	15.99%
Broadline Retail	2.9%	-4.09%	0.90%	18.05%	12.07%
<b>Consumer Staples</b>	6.6%	-0.31%	0.34%	-1.23%	1.74%
Tobacco	0.6%	0.81%	2.20%	-4.58%	-8.68%
Household Products	1.3%	0.00%	1.29%	-1.52%	2.03%
Beverages	1.6%	-0.43%	0.28%	-0.05%	5.04%
Personal Products	0.2%	-1.35%	0.05%	-13.31%	-17.78%
Food Products	1.1%	-0.69%	-0.22%	-1.66%	4.84%
Cons. Staples Dist. & Retail	1.8%	-0.46%	-0.47%	1.65%	3.98%

INDEX	Weight	Daily	MTD	YTD	12M
<b>Health Care</b>	13.3%	-0.37%	1.29%	-4.13%	-0.28%
Life Sciences Tools & Svcs.	1.6%	0.76%	2.81%	-6.36%	-9.40%
Health Care Providers & Svcs.	3.0%	-0.47%	1.75%	-7.81%	-0.87%
Pharmaceuticals	3.9%	-0.53%	1.25%	-3.92%	-0.45%
Health Care Equip. & Supplies	2.8%	-0.89%	0.97%	6.47%	3.72%
Health Care Tech	0.0%	-4.63%	0.04%	-20.01%	-25.81%
BioTech	2.0%	-0.04%	-0.01%	-9.95%	3.59%
<b>Industrials</b>	9.6%	1.66%	6.36%	6.57%	8.59%
Machinery	2.0%	2.86%	10.67%	5.54%	12.66%
Building Products	0.7%	2.04%	9.68%	15.82%	17.94%
Marine Transportation	0.0%	2.19%	8.59%	20.39%	-6.05%
Electrical Equip.	0.7%	2.33%	7.59%	10.38%	12.09%
Trading Companies & Distributors	0.3%	1.84%	7.11%	18.24%	18.42%
Construction & Engineering	0.2%	1.17%	6.40%	14.50%	29.21%
Ground Transportation	0.9%	2.43%	5.08%	2.38%	-1.83%
Aerospace & Defense	1.7%	1.47%	5.01%	-0.24%	7.78%
Passenger Airlines	0.2%	1.36%	4.77%	13.75%	-11.97%
Industrial Conglomerates	0.8%	1.18%	4.73%	9.99%	12.14%
Professional Svcs.	1.0%	-0.24%	4.39%	1.84%	0.56%
Air Freight & Logistics	0.6%	2.17%	3.05%	8.43%	-0.79%
Commercial Svcs. & Supplies	0.6%	-0.63%	2.02%	11.20%	12.57%
<b>Materials</b>	2.8%	1.26%	6.92%	3.74%	-6.51%
Paper & Forest Products	0.0%	2.26%	9.61%	1.12%	-14.37%
Metals & Mining	0.5%	1.00%	8.65%	2.70%	-10.29%
Chemicals	1.8%	1.32%	6.65%	3.88%	-5.01%
Containers & Packaging	0.3%	1.38%	6.01%	-3.18%	-18.45%
Construction Materials	0.2%	1.16%	5.51%	22.17%	22.16%
<b>Communication Services</b>	8.1%	-1.80%	0.54%	32.58%	4.56%
Media	0.8%	2.36%	4.15%	11.03%	-8.65%
Entertainment	1.3%	0.41%	2.82%	18.15%	10.99%
Diversified Telecomm. Svcs.	0.7%	2.10%	0.70%	-9.16%	-24.81%
Interactive Media & Svcs.	5.1%	-3.48%	-0.24%	54.86%	12.67%
Wireless Telecomm. Svcs.	0.2%	-1.36%	-7.27%	-9.24%	-9.74%
<b>Utilities</b>	2.7%	1.76%	2.50%	-4.88%	-8.71%
Indep. Power and Renewables	0.0%	2.27%	4.26%	-21.83%	-3.32%
Gas Utilities	0.1%	2.58%	3.75%	-1.27%	-10.67%
Multi Utilities	0.7%	2.02%	3.55%	-3.54%	-13.38%
Water Utilities	0.1%	1.64%	1.99%	-4.31%	-3.66%
Electric Utilities	1.7%	1.58%	1.95%	-5.22%	-6.79%

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. 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.

[P1] [Headline Indices](#)

[P2] [Movers & Shakers](#)

[P3] [Equity Sectors](#)

[P4] [Equity Factors](#)

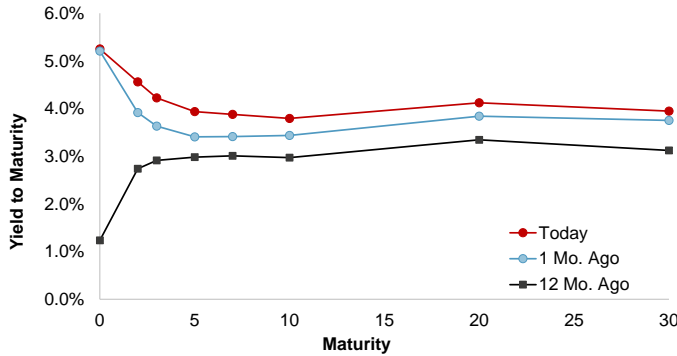
[P5] [S&P Global BMI](#)

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

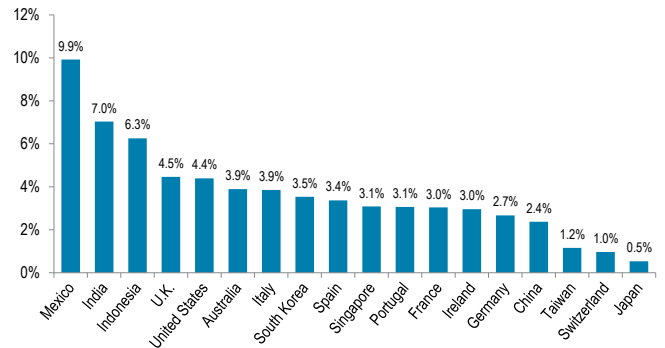
**FIXED INCOME**

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

U.S. Treasury Yield Curve



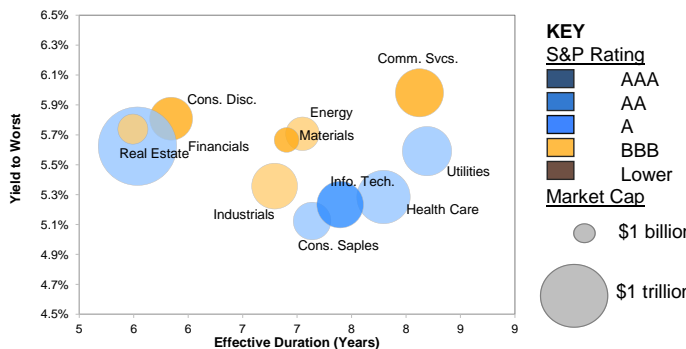
Yield to Worst - Selected S&P Sovereign Bond Indices



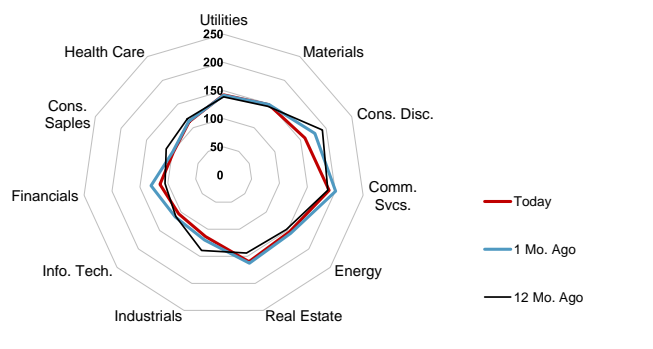
United States	Yield	Daily	MTD	YTD	12M
S&P U.S. TIPS	1.99%	-0.41%	-0.46%	2.08%	-3.77%
S&P U.S. Treasury Bill	5.25%	0.02%	0.11%	1.93%	3.25%
iBoxx USD Treasuries	4.10%	-0.53%	-0.79%	1.79%	-2.43%
S&P U.S. Aggregate	4.83%	-0.43%	-0.58%	1.99%	-1.49%
S&P U.S. MBS	4.58%	-0.45%	-0.62%	1.58%	-2.43%
iBoxx USD Liquid Investment Grade	5.54%	-0.74%	-0.72%	2.58%	-2.05%
iBoxx USD Liquid High Yield	8.48%	-0.08%	1.00%	4.18%	1.50%
S&P U.S. Preferred Stock	6.76%	-0.34%	1.79%	5.77%	-3.02%
S&P 500 Bond	5.55%	-0.51%	-0.49%	2.35%	-1.16%
S&P National AMT-Free Muni	3.51%	-0.11%	0.35%	2.24%	1.03%
iBoxx USD Liquid Leveraged Loans	8.43%	0.16%	0.76%	4.63%	5.77%
<b>iBoxx USD Corporates</b>	<b>5.62%</b>	<b>-0.53%</b>	<b>-0.53%</b>	<b>2.47%</b>	<b>-1.10%</b>
iBoxx USD Financial Services	5.53%	-0.42%	-0.40%	1.88%	-0.52%
iBoxx USD Financials	5.75%	-0.44%	-0.45%	2.13%	-0.80%
iBoxx USD Basic Materials	5.83%	-0.57%	-0.47%	2.42%	-1.82%
iBoxx USD Real Estate	5.85%	-0.48%	-0.54%	1.48%	-1.57%
iBoxx USD Oil & Gas	5.78%	-0.60%	-0.54%	2.34%	-1.68%
iBoxx USD Industrials	5.35%	-0.62%	-0.62%	2.50%	-1.25%
iBoxx USD Technology	5.29%	-0.64%	-0.64%	2.77%	-0.89%
iBoxx USD Consumer Goods	5.45%	-0.58%	-0.64%	2.83%	-0.14%
iBoxx USD Consumer Services	5.59%	-0.68%	-0.66%	2.35%	-2.39%
iBoxx USD Health Care	5.32%	-0.72%	-0.72%	2.11%	-2.33%
iBoxx USD Utilities	5.55%	-0.75%	-0.73%	1.75%	-2.77%
iBoxx USD Telecommunications	5.70%	-0.77%	-0.98%	2.68%	-3.31%
<b>Canada</b>					
S&P Canada Aggregate	4.52%	-0.86%	-1.18%	0.92%	1.60%
S&P Canada Sovereign	4.05%	-0.84%	-1.22%	0.34%	0.74%
S&P Canada IG Corporate	5.43%	-0.68%	-0.73%	1.62%	3.11%
S&P Canada Provincial & Municipal	4.37%	-0.95%	-1.37%	0.93%	1.42%
S&P/TSX Preferred Share	6.23%	0.69%	1.89%	0.76%	-13.87%
<b>Australia &amp; New Zealand</b>					
S&P/ASX Australian Government 0+	3.83%	-0.11%	-1.36%	2.44%	1.36%
S&P/ASX Corporate 0+	5.29%	-0.13%	-0.71%	2.83%	3.61%
S&P/NZX NZ Government Bond	4.59%	-0.11%	-0.68%	2.02%	-0.17%

Europe	Yield	Daily	MTD	YTD	12M
iBoxx EUR Overall	3.43%	-0.30%	-0.73%	1.80%	-5.28%
iBoxx EUR Corporates	4.27%	-0.18%	-0.48%	2.10%	-2.84%
iBoxx EUR Liquid High Yield	4.00%	-0.19%	-0.60%	2.60%	-3.02%
S&P Eurozone Sov Inf.-Linked	0.94%	-0.28%	-0.81%	2.40%	-3.20%
iBoxx EUR Eurozone	3.26%	-0.35%	-0.87%	1.87%	-5.95%
iBoxx EUR Germany	2.52%	-0.32%	-1.10%	1.15%	-7.02%
iBoxx EUR Italy	4.12%	-0.33%	-0.41%	3.69%	-2.90%
iBoxx GBP Overall	4.73%	-0.14%	-0.09%	-2.53%	-14.22%
iBoxx GBP Non Gilts	5.93%	-0.08%	-0.07%	0.02%	-8.12%
iBoxx GBP Gilts	4.43%	-0.17%	-0.10%	-3.50%	-16.47%
S&P U.K. Inflation-Linked Gilt	0.91%	0.27%	2.41%	-2.78%	-21.70%
<b>Pan Asia</b>					
iBoxx ALBI (Asian LCL)	3.96%	0.02%	0.45%	2.39%	2.18%
Indonesia	6.57%	0.14%	0.39%	6.08%	10.41%
Philippines	4.76%	-0.15%	0.34%	5.82%	6.27%
Malaysia	3.95%	0.06%	0.27%	4.59%	8.59%
India	7.20%	0.07%	0.20%	5.35%	11.47%
Hong Kong	4.47%	0.07%	0.15%	3.12%	0.55%
China Onshore	2.81%	0.03%	0.14%	2.15%	4.01%
Thailand	2.93%	0.02%	0.12%	3.05%	7.90%
China Offshore	3.21%	0.04%	0.08%	2.42%	3.48%
Taiwan	1.26%	0.04%	0.07%	1.40%	3.08%
South Korea	3.59%	0.16%	0.04%	2.85%	1.76%
Singapore	3.06%	0.14%	-0.25%	2.44%	3.02%
<b>Latin America</b>					
S&P Colombia Sovereign	10.67%	0.16%	1.24%	15.54%	11.87%
S&P Chile Sovereign	6.07%	-0.05%	1.10%	1.96%	12.46%
S&P Brazil Sovereign	11.02%	-0.28%	1.02%	10.29%	18.33%
S&P Peru Sovereign	6.90%	-0.18%	0.61%	8.01%	12.32%
S&P/BMV Mexico Sovereign	9.93%	-0.10%	-0.10%	4.11%	8.97%
<b>ESG Bonds</b>					
iBoxx EUR Green Bonds Select	3.68%	-0.30%	-0.74%	2.11%	-6.51%
S&P Green Bond Select (USD)	4.36%	-0.18%	-0.25%	2.18%	-5.75%
S&P ESG Europe Dev Sov (EUR)	3.21%	-0.28%	-0.80%	1.27%	-7.15%

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](#)

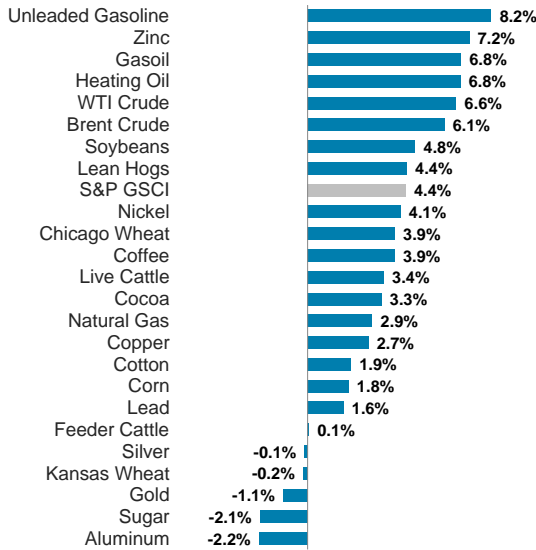
[P5] [S&P Global BMI](#)

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

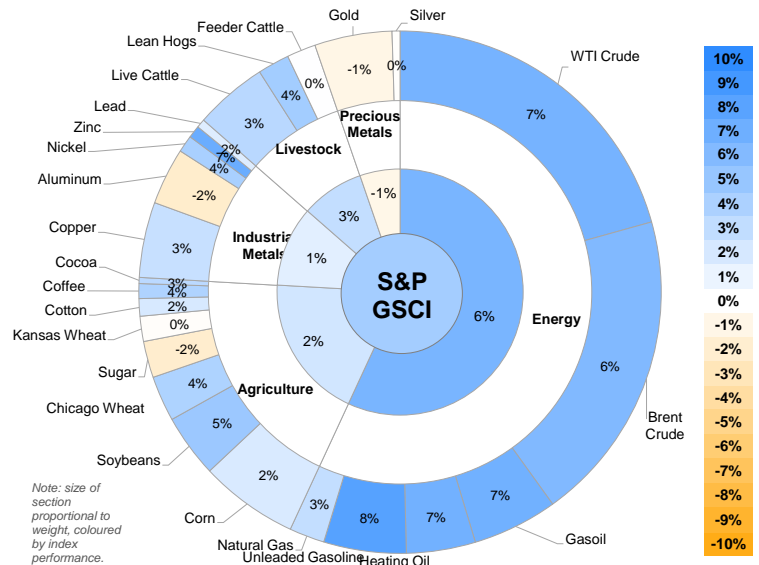
[P7] [Fixed Income](#)

**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	0.48%	4.37%	-7.55%	-23.83%
Dow Jones Commodity Index	0.40%	3.44%	-7.30%	-17.50%
<b>Commodity Sectors</b>				
Energy	1.31%	6.47%	-11.16%	-31.69%
Livestock	-1.45%	2.90%	2.95%	10.90%
Agriculture	-0.61%	2.20%	-3.32%	-14.83%
Industrial Metals	0.42%	1.41%	-7.60%	-17.26%
Precious Metals	-1.10%	-1.01%	5.76%	5.11%
<b>Energy</b>				
Natural Gas	2.98%	2.89%	-54.33%	-79.09%
<b>Petroleum</b>				
Unleaded Gasoline	3.01%	8.19%	5.09%	-16.08%
Gasoil	1.24%	6.85%	-15.02%	-26.20%
Heating Oil	1.45%	6.81%	-19.39%	-23.60%
WTI Crude	1.12%	6.63%	-8.23%	-31.60%
Brent Crude	0.88%	6.10%	-7.00%	-24.39%
<b>Agriculture</b>				
Softs	0.22%	0.39%	22.27%	9.32%
Coffee	1.55%	3.89%	14.33%	-13.09%
Cocoa	1.92%	3.30%	23.58%	28.20%
Cotton	-0.37%	1.94%	3.55%	-23.44%
Sugar	-0.31%	-2.13%	37.35%	48.86%
Grains	-0.87%	2.80%	-9.36%	-20.45%
Soybeans	0.57%	4.80%	-6.56%	-7.60%
Chicago Wheat	-1.74%	3.89%	-22.60%	-45.15%
Corn	-0.60%	1.83%	-4.91%	-9.27%
Kansas Wheat	-3.92%	-0.21%	-6.35%	-26.96%
<b>Livestock</b>				
Lean Hogs	-1.57%	4.43%	-24.58%	-20.96%
Live Cattle	-1.30%	3.40%	14.77%	26.57%
Feeder Cattle	-1.69%	0.07%	15.25%	20.76%
<b>Industrial Metals</b>				
Zinc	3.46%	7.21%	-17.29%	-31.86%
Nickel	2.15%	4.15%	-28.28%	-26.53%
Copper	-0.51%	2.71%	0.91%	-10.41%
Lead	0.93%	1.61%	-9.91%	-3.32%
Aluminum	0.45%	-2.18%	-7.44%	-20.52%
<b>Precious Metals</b>				
Silver	-0.58%	-0.14%	-1.73%	6.43%
Gold	-1.15%	-1.09%	6.61%	4.97%
<b>Reduced Energy &amp; Sustainability</b>				
Reduced Energy	-0.06%	3.21%	-6.33%	-21.52%
Carbon Emission Allowances EUA (EUR)	2.30%	3.17%	0.66%	0.03%
Light Energy	-0.12%	2.87%	-4.65%	-16.49%
Ultra Light Energy	-0.32%	2.38%	-3.65%	-13.68%
Biofuel	-0.60%	1.62%	3.32%	-1.84%

INDEX	Daily	MTD	YTD	12M
<b>S&amp;P Real Assets</b>				
S&P Real Assets Equity	1.06%	4.12%	1.84%	-9.23%
S&P Real Assets Bond	-0.25%	-0.12%	2.37%	-2.96%
<b>Digital Assets &amp; Cryptocurrency</b>				
S&P Ethereum Index	-2.18%	-0.72%	54.62%	0.29%
S&P Cryptocurrency MegaCap Index	-2.22%	-1.60%	58.24%	-10.56%
S&P Bitcoin Index	-2.24%	-1.98%	59.90%	-14.68%
<b>Modified Roll</b>				
Multiple Contract	0.41%	4.27%	-7.51%	-23.48%
Pre-Roll	0.36%	4.19%	-7.88%	-24.12%
3M Forward	0.27%	3.94%	-7.04%	-21.89%
6M Forward	0.23%	3.62%	-6.20%	-19.25%
Dynamic Roll	0.02%	3.60%	-6.92%	-29.40%
12M Forward	0.20%	3.32%	-5.38%	-15.73%
<b>Modified Weighting</b>				
Enhanced	0.30%	4.11%	-6.90%	-22.35%
Roll Weight Select	0.55%	4.07%	-2.93%	-11.66%
Equal Weight Select	0.50%	3.59%	-4.38%	-12.41%
Capped Component	0.13%	3.37%	-7.00%	-21.26%
Covered Call Select	1.19%	2.92%	-28.45%	-38.94%
Equal Weight Commodity Sector	-0.08%	2.25%	-3.64%	-13.71%
Risk Weight	-0.63%	2.20%	-1.16%	-4.99%
<b>Quantitative &amp; Thematic</b>				
S&P Commodity Producers Oil & Gas Expl.	2.31%	6.99%	-5.43%	-16.96%
S&P Commodity Producers Agribusiness	1.14%	5.65%	-7.28%	-14.85%
S&P Commodity Producers Gold	-1.06%	1.74%	9.93%	0.48%
S&P Dynamic Futures Index (DFI)	-0.53%	0.78%	0.10%	-4.95%
S&P Strategic Futures Index (SFI)	0.04%	-0.41%	1.97%	-0.34%
S&P GSCI Sector Equities	1.50%	7.35%	-2.58%	-7.46%
S&P GSCI Daily Risk Control 5%	0.12%	1.13%	-0.50%	-2.19%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq.	-1.10%	-0.24%	8.21%	4.73%
S&P GSCI Gold (U.S. 10Y Rate)	-1.16%	-1.13%	5.98%	4.44%
S&P Systematic Global Macro	-0.17%	0.83%	7.16%	4.04%
S&P Systematic Global Macro Commodities	-0.21%	0.39%	5.46%	-6.54%
<b>Other Single S&amp;P GSCI Indices</b>				
Iron Ore	1.43%	9.75%	0.56%	-13.56%
Soybean Oil	-0.87%	9.35%	-19.89%	-29.21%
Rough Rice	1.04%	6.01%	0.85%	3.30%
North America Copper	-0.32%	3.38%	0.31%	-12.62%
Soybean Meal	2.16%	3.11%	-8.56%	12.95%
Platinum	-1.34%	2.67%	-3.77%	4.24%
Class III Milk	1.49%	2.46%	-14.68%	-35.74%
Palladium	-1.68%	2.23%	-22.65%	-29.14%
Tin	0.13%	0.97%	6.27%	-24.76%
Nonfat Dry Milk	0.01%	0.02%	-14.85%	-27.30%
Skim Milk Powder	1.08%	-0.25%	-9.70%	-38.02%
Orange Juice	-3.49%	-8.60%	42.56%	88.84%

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.



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