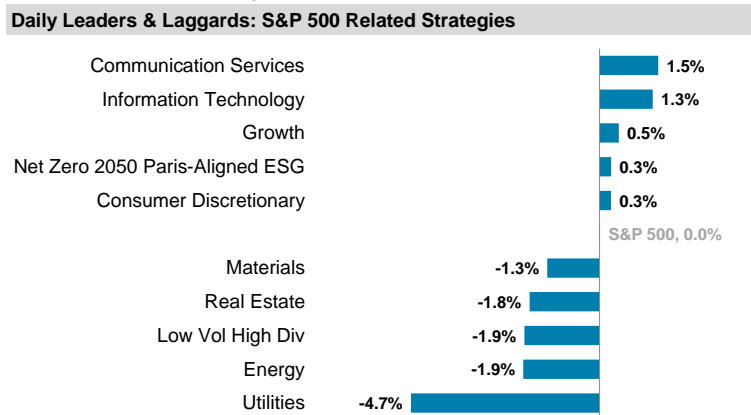


HEADLINE INDICES	[P2] Movers & Shakers	[P3] Equity Sectors	[P4] Equity Factors
[P5] S&P Global BMI	[P6] U.S. Industries	[P7] Fixed Income	[P8] Commodities & Real Assets

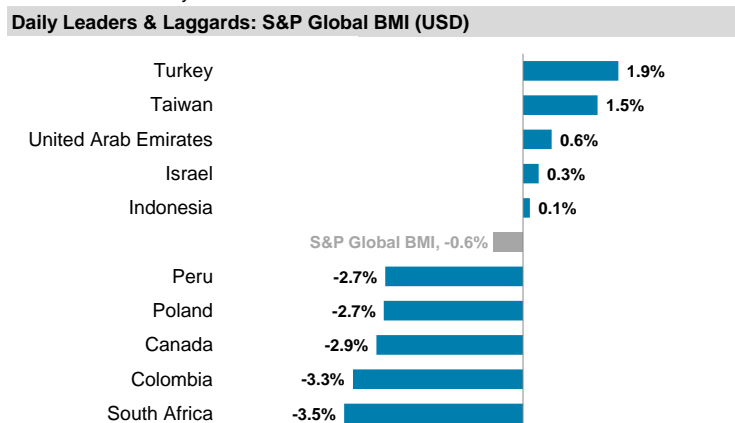
INDEX	Daily	MTD	YTD	12M
U.S. Equity				
S&P 500®	0.01%	0.01%	13.08%	21.63%
S&P MidCap 400®	-1.34%	-1.34%	2.87%	13.96%
S&P SmallCap 600®	-1.30%	-1.30%	-0.50%	8.65%
S&P Composite 1500®	-0.10%	-0.10%	12.13%	20.86%
S&P Total Market Index (TMI)	-0.17%	-0.17%	12.23%	20.29%
Dow Jones Industrial Average®	-0.22%	-0.22%	2.51%	18.92%



INDEX	Yield	Daily	MTD	YTD	12M
U.S. Fixed Income					
S&P U.S. Aggregate Bond	5.59%	-0.62%	-0.62%	-1.01%	0.61%
S&P U.S. Treasury Current 2-Year	5.11%	-0.08%	-0.08%	1.09%	1.57%
S&P U.S. Treasury Current 10-Year	4.69%	-0.88%	-0.88%	-3.90%	-3.67%
iBoxx USD Liquid Investment Grade	6.26%	-1.00%	-1.00%	-1.44%	2.67%
iBoxx USD Liquid High Yield	9.10%	-0.71%	-0.71%	4.55%	9.08%
iBoxx USD Liquid Leveraged Loans	8.85%	-0.06%	-0.06%	9.00%	12.46%

INDEX	Yield	Daily	MTD	YTD	12M
Global Fixed Income					
iBoxx Global Gov. Australia (AUD)	4.46%	0.01%	0.01%	0.16%	0.40%
iBoxx ALBI (Asian LCL)	4.25%	-0.20%	-0.20%	-0.88%	6.61%
iBoxx SGD	3.58%	0.09%	0.09%	0.45%	3.90%
iBoxx Global Government Japan	1.11%	-0.17%	-0.17%	-0.63%	-2.53%
iBoxx USD Pan Asia ex-Japan	7.15%	-0.20%	-0.20%	0.99%	4.28%
iBoxx GBP Overall	5.10%	-0.89%	-0.89%	-3.83%	-0.77%
iBoxx GBP Gilts	4.84%	-1.04%	-1.04%	-5.53%	-3.44%
iBoxx GBP Non Gilts	6.16%	-0.51%	-0.51%	0.64%	6.42%
iBoxx EUR Overall	3.87%	-0.41%	-0.41%	0.12%	-1.04%
iBoxx EUR Corporates	4.55%	-0.20%	-0.20%	2.24%	3.44%
iBoxx EUR Liquid High Yield	4.37%	-0.24%	-0.24%	2.09%	2.63%
iBoxx EUR Covered	3.82%	-0.28%	-0.28%	0.62%	-0.04%
iBoxx EUR Germany	2.98%	-0.59%	-0.59%	-1.37%	-4.31%

Global Equity (USD)	Daily	MTD	YTD	12M
S&P Global BMI				
S&P Developed BMI	-0.57%	-0.57%	9.04%	19.85%
S&P Emerging BMI	-0.15%	-0.15%	3.32%	11.68%
S&P Developed Ex-US BMI	-1.53%	-1.53%	5.03%	21.83%
S&P Global 1200				
S&P 500	0.01%	0.01%	13.08%	21.63%
S&P/TOPIX 150	-0.76%	-0.76%	12.72%	27.16%
S&P Latin America 40	-1.72%	-1.72%	12.12%	17.72%
S&P Europe 350®	-1.78%	-1.78%	6.66%	27.95%
S&P/ASX All Australian 50	-1.12%	-1.12%	-1.39%	12.91%
S&P Asia 50	0.22%	0.22%	-0.58%	14.81%
S&P/TSX 60	-2.87%	-2.87%	0.29%	7.36%



S&P/TSX 60				
S&P/BMV IPC (MXN)	0.76%	0.76%	7.99%	18.82%
S&P China 500 (CNY)	0.01%	0.01%	-4.10%	0.66%
S&P BSE SENSEX (INR)*	0.00%	0.00%	9.43%	16.15%
S&P/ASX 200 (AUD)	-0.22%	-0.22%	3.48%	13.21%
S&P/TOPIX 150 (JPY)	-0.32%	-0.32%	27.34%	31.80%
S&P/NZX 50 Portfolio (NZD)	-0.34%	-0.34%	-1.49%	-0.05%
S&P Europe 350 (EUR)	-0.99%	-0.99%	8.68%	19.23%
S&P/CLX IPSA (CLP)	-1.33%	-1.33%	9.38%	12.54%
S&P/BVL Peru Select (PEN)	-1.56%	-1.56%	3.98%	13.21%
S&P/TSX Composite (CAD)	-1.86%	-1.86%	1.45%	7.50%
S&P South Africa Composite (ZAR)	-3.38%	-3.38%	-10.94%	8.45%

Commodities and Other Real Assets					
S&P Real Assets					
S&P Real Assets	-1.50%	-1.50%	-2.51%	4.60%	
Dow Jones Commodity Index	-0.98%	-0.98%	-1.03%	5.07%	
S&P Real Assets Equity	-2.11%	-2.11%	-4.92%	3.99%	
S&P Real Assets Bond	-0.90%	-0.90%	-0.12%	5.02%	
S&P GSCI					
Crude Oil	-2.13%	-2.13%	15.90%	20.87%	
Gold	-0.97%	-0.97%	0.31%	9.79%	

Environmental, Social & Governance	Daily	MTD	YTD	12M
S&P 500 ESG	0.20%	0.20%	14.84%	24.35%
S&P 500 ESG Elite	0.27%	0.27%	15.73%	28.51%
S&P 500 Net Zero 2050 Paris-Aligned ESG	0.29%	0.29%	15.62%	24.47%
S&P 500 Net Zero 2050 Climate Transition ESG	0.14%	0.14%	15.55%	23.45%
Dow Jones Sustainability World	-0.31%	-0.31%	10.31%	23.82%
S&P Green Bond Select	-1.17%	-1.17%	-0.98%	5.24%

Credit Spreads	Spread	Daily	MTD	YTD	12M
CDX Investment Grade	74.68	0.81	0.81	-7.20	-33.16
CDX High Yield	486.15	5.58	5.58	1.27	-122.59
iTraxx Europe	82.07	2.86	2.86	-8.37	-51.74
iTraxx Crossover	438.24	12.11	12.11	-35.91	-201.19
iTraxx Sr Financial	93.49	3.27	3.27	-5.76	-54.18
iTraxx Sub Financial	171.09	6.41	6.41	-1.40	-99.28

Case-Shiller (as of Jul 2023)	1M	6M	12M
S&P CoreLogic Case-Shiller US National	0.60%	5.91%	0.98%

Volatility	Level	Daily	MTD	YTD	12M
Cboe Volatility Index/ VIX®	17.61	0.09	0.09	-4.06	-14.01
S&P/ASX 200 VIX	11.86	0.21	0.21	-0.52	-9.02
S&P/JPX JGB VIX	3.47	0.00	0.00	-1.49	-0.55
S&P/BMV IPC VIX	22.71	0.18	0.18	-4.95	-3.28

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**

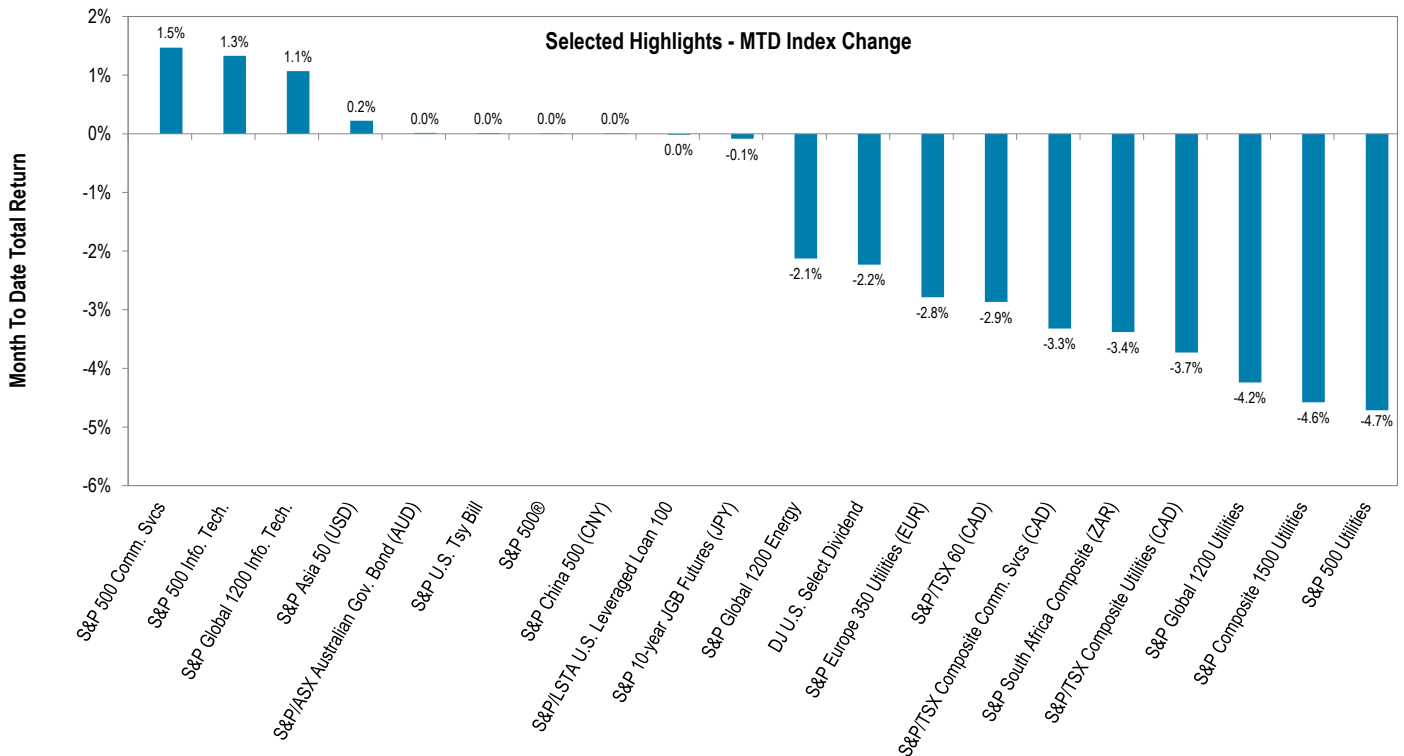
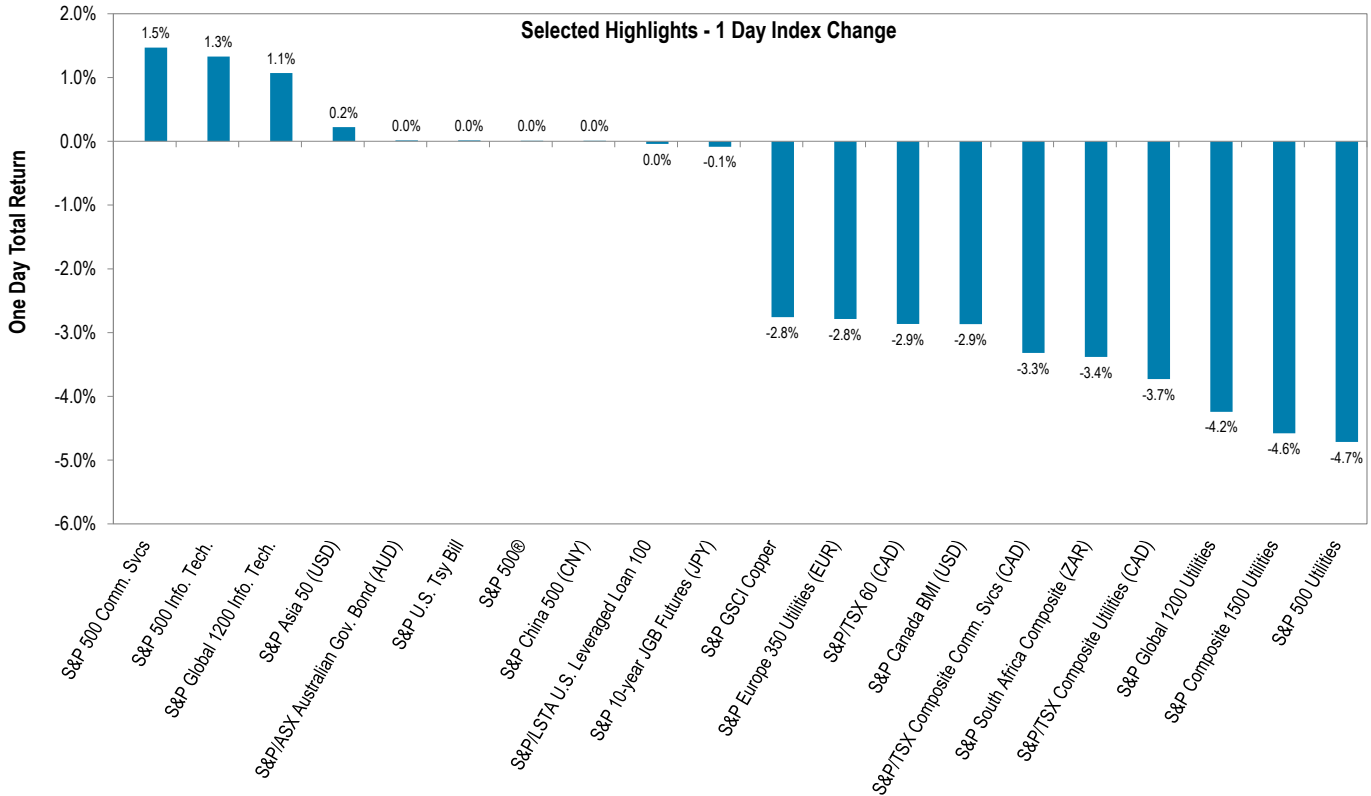
[\[P4\]](#) **Equity Factors**

[\[P5\]](#) **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**

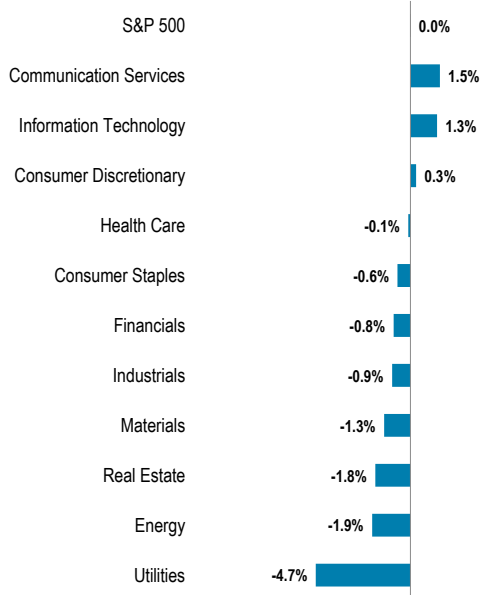
[\[P5\]](#) **S&P Global BMI**

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

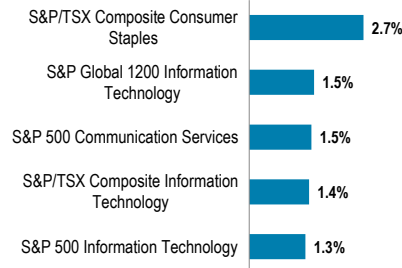
[\[P7\]](#) **Fixed Income**

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

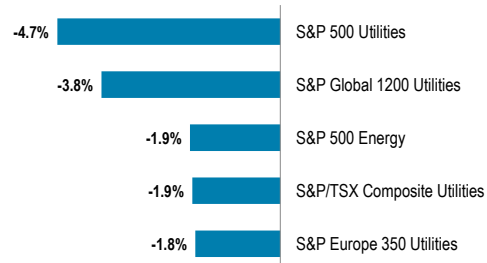
S&P 500 Sectors - Total Return MTD



Top 5 Outperforming Sectors - Excess Return MTD



Top 5 Underperforming Sectors - Excess Return MTD



INDEX	Daily	MTD	YTD	12M
S&P 500	0.01%	0.01%	13.08%	21.63%
Communication Services	1.47%	1.47%	42.49%	40.52%
Information Technology	1.33%	1.33%	36.51%	42.98%
Consumer Discretionary	0.29%	0.29%	27.03%	14.10%
Health Care	-0.10%	-0.10%	-4.19%	8.07%
Consumer Staples	-0.64%	-0.64%	-5.38%	6.66%
Financials	-0.84%	-0.84%	-2.47%	10.80%
Industrials	-0.91%	-0.91%	3.54%	23.45%
Materials	-1.31%	-1.31%	1.27%	16.50%
Real Estate	-1.75%	-1.75%	-7.10%	-3.55%
Energy	-1.91%	-1.91%	4.01%	27.73%
Utilities	-4.72%	-4.72%	-18.45%	-11.40%
S&P Europe 350 (EUR)	-0.99%	-0.99%	8.68%	19.23%
Information Technology	-0.25%	-0.25%	13.02%	22.10%
Consumer Discretionary	-0.31%	-0.31%	10.65%	25.78%
Real Estate	-0.53%	-0.53%	1.48%	5.99%
Communication Services	-0.55%	-0.55%	9.14%	12.24%
Health Care	-0.78%	-0.78%	8.94%	15.94%
Consumer Staples	-0.85%	-0.85%	0.11%	1.93%
Industrials	-0.94%	-0.94%	12.65%	27.98%
Financials	-1.32%	-1.32%	12.72%	29.60%
Materials	-1.41%	-1.41%	0.60%	12.10%
Energy	-1.46%	-1.46%	11.42%	23.79%
Utilities	-2.79%	-2.79%	2.05%	13.97%
S&P Japan 500 (JPY)	-0.35%	-0.35%	26.15%	29.98%
Financials	0.56%	0.56%	34.63%	59.95%
Consumer Discretionary	-0.12%	-0.12%	35.99%	37.19%
Information Technology	-0.16%	-0.16%	29.42%	32.75%
Materials	-0.19%	-0.19%	30.11%	34.85%
Industrials	-0.40%	-0.40%	27.69%	31.17%
Real Estate	-0.57%	-0.57%	28.25%	19.63%
Consumer Staples	-0.79%	-0.79%	11.38%	12.97%
Utilities	-1.00%	-1.00%	35.93%	38.33%
Communication Services	-1.12%	-1.12%	14.74%	14.62%
Health Care	-1.17%	-1.17%	5.64%	4.50%
Energy	-1.79%	-1.79%	42.21%	42.24%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	-0.22%	-0.22%	3.48%	13.21%
Utilities	0.64%	0.64%	6.00%	35.72%
Materials	0.55%	0.55%	3.07%	18.77%
Real Estate	0.34%	0.34%	0.65%	11.15%
Information Technology	-0.14%	-0.14%	23.10%	26.19%
Financials	-0.31%	-0.31%	2.44%	13.69%
Industrials	-0.33%	-0.33%	7.13%	14.99%
Energy	-0.35%	-0.35%	13.80%	22.71%
Communication Services	-0.37%	-0.37%	8.75%	13.51%
Consumer Discretionary	-0.90%	-0.90%	14.32%	19.10%
Consumer Staples	-1.05%	-1.05%	0.11%	1.95%
Health Care	-1.34%	-1.34%	-9.47%	-7.79%
S&P/TSX Composite (CAD)	-1.86%	-1.86%	1.45%	7.50%
Consumer Staples	0.82%	0.82%	4.64%	13.52%
Information Technology	-0.46%	-0.46%	35.81%	52.93%
Consumer Discretionary	-0.91%	-0.91%	2.45%	11.49%
Industrials	-1.15%	-1.15%	2.96%	10.53%
Financials	-1.83%	-1.83%	-0.85%	2.50%
Real Estate	-1.84%	-1.84%	-5.18%	1.51%
Health Care	-2.37%	-2.37%	13.26%	0.92%
Energy	-2.53%	-2.53%	5.01%	14.41%
Materials	-2.75%	-2.75%	-5.84%	1.87%
Communication Services	-3.32%	-3.32%	-13.69%	-8.41%
Utilities	-3.73%	-3.73%	-10.84%	-17.46%
S&P Global 1200	-0.45%	-0.45%	10.37%	22.04%
Information Technology	1.07%	1.07%	32.26%	40.97%
Communication Services	0.83%	0.83%	29.31%	33.08%
Consumer Discretionary	-0.09%	-0.09%	18.84%	17.09%
Health Care	-0.53%	-0.53%	-2.40%	10.58%
Consumer Staples	-0.97%	-0.97%	-3.64%	7.93%
Industrials	-1.14%	-1.14%	6.39%	26.62%
Financials	-1.18%	-1.18%	1.18%	17.84%
Materials	-1.52%	-1.52%	0.18%	18.51%
Real Estate	-1.57%	-1.57%	-5.45%	-0.34%
Energy	-2.13%	-2.13%	6.22%	27.57%
Utilities	-4.24%	-4.24%	-12.39%	-2.49%

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**

EQUITY FACTORS

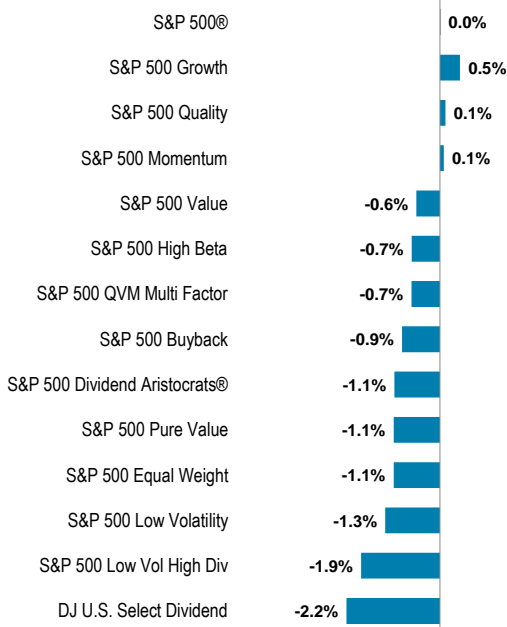
[\[P5\]](#) **S&P Global BMI**

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

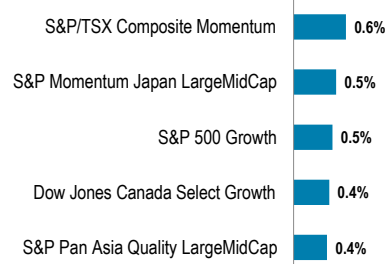
[\[P7\]](#) **Fixed Income**

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

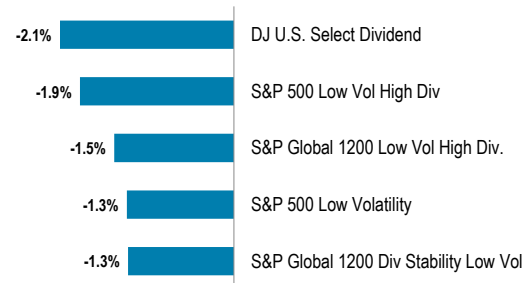
U.S. Equity Factors - Total Return MTD



Top 5 Outperformers - Excess Return MTD



Top 5 Underperformers - Excess Return MTD



INDEX	Daily	MTD	YTD	12M
S&P 500	0.01%	0.01%	13.08%	21.63%
S&P 500 Growth	0.48%	0.48%	18.68%	20.39%
S&P 500 Quality	0.13%	0.13%	15.31%	28.44%
S&P 500 Momentum	0.09%	0.09%	2.83%	16.73%
S&P 500 Value	-0.56%	-0.56%	6.96%	21.50%
S&P 500 High Beta	-0.67%	-0.67%	12.57%	22.66%
S&P 500 QVM Multi Factor	-0.68%	-0.68%	-0.98%	11.52%
S&P 500 Buyback	-0.91%	-0.91%	3.63%	17.02%
S&P 500 Dividend Aristocrats®	-1.09%	-1.09%	-0.98%	12.41%
S&P 500 Pure Value	-1.10%	-1.10%	-4.67%	7.32%
S&P 500 Equal Weight	-1.11%	-1.11%	0.67%	12.38%
S&P 500 Pure Growth	-1.29%	-1.29%	-0.54%	4.75%
S&P 500 Low Volatility	-1.30%	-1.30%	-7.42%	3.01%
S&P 500 Low Vol High Div	-1.88%	-1.88%	-9.09%	3.12%
DJ U.S. Select Dividend	-2.23%	-2.23%	-9.90%	2.50%
S&P Europe 350 (EUR)	-0.99%	-0.99%	8.68%	19.23%
S&P Europe 350 Quality	-0.77%	-0.77%	11.09%	21.05%
S&P Europe 350 Momentum	-0.98%	-0.98%	12.33%	23.17%
S&P Europe 350 Buyback	-1.05%	-1.05%	11.63%	22.35%
S&P Europe Div. Opps	-1.15%	-1.15%	5.20%	16.83%
S&P Europe 350 Low Volatility	-1.15%	-1.15%	6.25%	12.55%
S&P Europe 350 Equal Weight	-1.23%	-1.23%	7.08%	18.40%
S&P Europe 350 Enhanced Value	-1.34%	-1.34%	17.87%	35.37%
S&P Europe 350 RC 15%	-1.42%	-1.42%	2.76%	9.79%
S&P Euro HY Div. Aristocrats	-1.59%	-1.59%	8.73%	22.44%
DJ Brookfield EU Infrastructure	-1.77%	-1.77%	4.44%	11.96%
S&P/TSX Composite (CAD)	-1.86%	-1.86%	1.45%	7.50%
S&P/TSX Composite Momentum	-1.23%	-1.23%	3.04%	10.37%
Dow Jones Canada Select Growth	-1.34%	-1.34%	5.07%	9.88%
S&P/TSX Composite Low Volatility	-1.60%	-1.60%	-5.10%	-2.39%
S&P/TSX Canadian Dividend Aristocrats	-1.66%	-1.66%	-1.91%	3.96%
S&P/TSX 60 Equal Weight	-1.83%	-1.83%	4.15%	10.65%
S&P/TSX Capped Composite	-1.86%	-1.86%	1.45%	7.50%
S&P/TSX Composite Enhanced Value	-1.91%	-1.91%	13.69%	27.43%
Dow Jones Canada Select Value	-2.03%	-2.03%	-0.02%	6.86%
S&P/TSX Composite Equal Weight	-2.26%	-2.26%	0.31%	8.62%
S&P/TSX Composite High Dividend	-2.48%	-2.48%	-2.79%	1.77%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	-0.22%	-0.22%	3.48%	13.21%
S&P/ASX 300 Shareholder Yield	0.18%	0.18%	1.69%	8.84%
S&P/ASX Dividend Opportunities	0.00%	0.00%	7.85%	17.81%
S&P/ASX 200 Growth	-0.03%	-0.03%	3.84%	12.78%
S&P/ASX 200 Quality	-0.14%	-0.14%	8.45%	15.57%
S&P/ASX 200 Equal Weight	-0.23%	-0.23%	2.24%	11.83%
S&P/ASX 200 Enhanced Value	-0.25%	-0.25%	3.95%	14.98%
S&P/ASX 200 Low Volatility	-0.36%	-0.36%	-2.40%	5.04%
S&P Low Beta Australia	-0.36%	-0.36%	2.80%	13.24%
S&P/ASX 200 Value	-0.43%	-0.43%	3.08%	13.56%
S&P/ASX 200 Momentum	-0.56%	-0.56%	-2.02%	4.31%
S&P Japan 500 (JPY)	-0.35%	-0.35%	26.15%	29.98%
S&P Momentum Japan LargeMidCap	0.16%	0.16%	28.73%	37.18%
S&P Enh. Value Japan LargeMidCap	-0.05%	-0.05%	42.45%	58.01%
S&P/JPX Dividend Aristocrats	-0.13%	-0.13%	32.57%	40.23%
S&P Intrinsic Value Japan	-0.23%	-0.23%	31.09%	38.36%
S&P GIVI® Japan	-0.26%	-0.26%	31.13%	38.61%
S&P Quality Japan LargeMidCap	-0.26%	-0.26%	17.61%	20.88%
S&P Low Beta Japan	-0.47%	-0.47%	26.19%	29.31%
S&P Japan 500 Equal Weight	-0.51%	-0.51%	23.02%	25.97%
S&P Japan 500 Low Volatility	-0.70%	-0.70%	22.91%	24.17%
S&P Pan Asia BMI (USD)	-0.35%	-0.35%	4.00%	16.20%
S&P Pan Asia Quality LargeMidCap	0.07%	0.07%	8.39%	21.23%
S&P Pan Asia Momentum LargeMidCap	0.01%	0.01%	6.33%	17.80%
S&P Pan Asia Enhanced Value LargeMidCap	-0.15%	-0.15%	13.07%	32.84%
S&P Pan Asia Dividend Aristocrats®	-0.17%	-0.17%	7.00%	22.46%
S&P Pan Asia GIVI	-0.30%	-0.30%	7.66%	23.44%
S&P Pan Asia Intrinsic Value Weighted	-0.32%	-0.32%	7.88%	23.86%
S&P Pan Asia Growth	-0.33%	-0.33%	0.17%	11.22%
S&P Pan Asia Low Beta	-0.34%	-0.34%	5.08%	18.00%
S&P Pan Asia Ethical Select Div. Opps	-0.35%	-0.35%	3.60%	19.01%
S&P Pan Asia Value	-0.37%	-0.37%	8.01%	21.47%
S&P Pan Asia Low Volatility	-0.77%	-0.77%	-1.59%	8.22%
S&P Global LargeMidCap	-0.44%	-0.44%	10.20%	20.96%
S&P Global LargeMidCap Growth	0.11%	0.11%	16.74%	24.71%
S&P Global LargeMidCap Value	-1.06%	-1.06%	3.34%	16.79%
S&P Global 1200 Low Vol High Div.	-1.92%	-1.92%	0.82%	14.78%

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

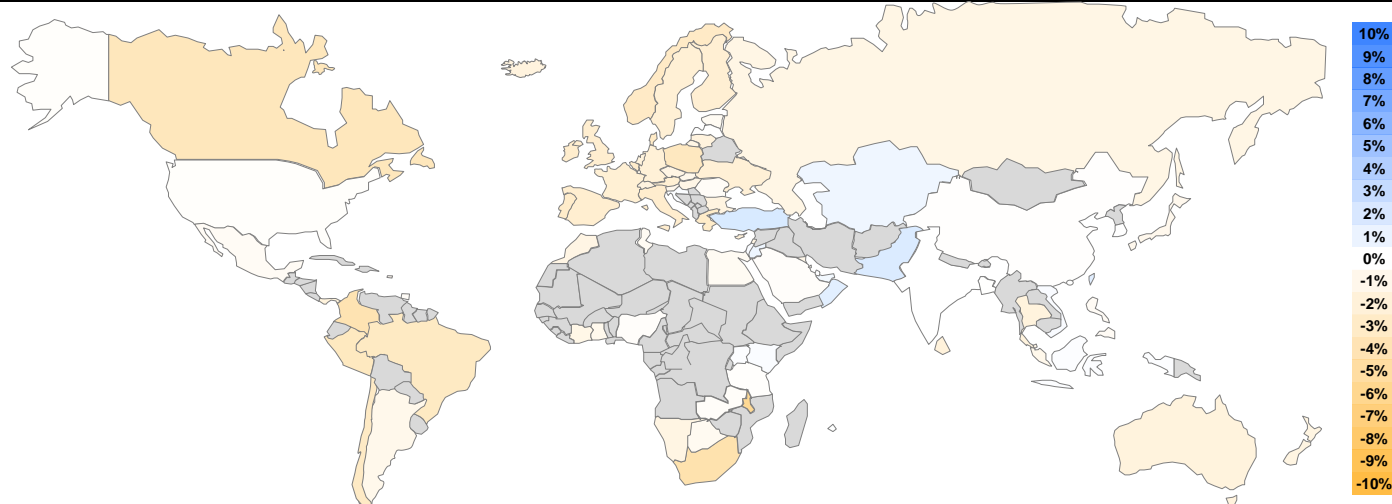
[P4] Equity Factors

S&P GLOBAL BMI

[P6] U.S. Industries

[P7] Fixed Income

[P8] Commodities & Real Assets



INDEX	Daily	MTD	YTD	12M
S&P Developed BMI	-0.62%	-0.62%	9.74%	20.88%
Israel	0.31%	0.31%	0.29%	-1.54%
Korea	0.00%	0.00%	8.15%	27.82%
Hong Kong	-0.03%	-0.03%	-17.39%	-1.89%
United States	-0.17%	-0.17%	12.26%	20.33%
Japan	-0.79%	-0.79%	9.89%	24.11%
Luxembourg	-0.83%	-0.83%	3.80%	18.97%
Singapore	-1.07%	-1.07%	-0.04%	10.43%
New Zealand	-1.26%	-1.26%	-1.70%	13.63%
Switzerland	-1.39%	-1.39%	4.94%	16.60%
Australia	-1.48%	-1.48%	-2.90%	10.68%
Netherlands	-1.49%	-1.49%	2.25%	23.38%
Germany	-1.71%	-1.71%	6.76%	32.64%
Sweden	-1.79%	-1.79%	-0.37%	17.22%
Austria	-1.84%	-1.84%	2.91%	30.90%
France	-1.85%	-1.85%	8.54%	33.10%
Finland	-1.91%	-1.91%	-9.08%	8.73%
Spain	-2.04%	-2.04%	14.39%	40.62%
United Kingdom	-2.04%	-2.04%	3.93%	22.05%
Italy	-2.12%	-2.12%	18.81%	49.16%
Ireland	-2.14%	-2.14%	18.15%	39.70%
Belgium	-2.23%	-2.23%	-2.94%	17.97%
Portugal	-2.27%	-2.27%	-3.92%	13.03%
Denmark	-2.40%	-2.40%	12.40%	46.97%
Norway	-2.48%	-2.48%	-0.28%	17.85%
Canada	-2.87%	-2.87%	0.81%	8.59%
S&P Emerging BMI	-0.15%	-0.15%	3.32%	11.68%
Turkey	1.87%	1.87%	9.16%	85.55%
Taiwan	1.46%	1.46%	16.10%	26.64%
United Arab Emirates	0.56%	0.56%	7.99%	7.35%
Indonesia	0.13%	0.13%	5.10%	-4.14%
Qatar	0.05%	0.05%	-1.41%	-16.04%
India	0.00%	0.00%	12.71%	15.18%
China	-0.10%	-0.10%	-7.43%	4.43%
Saudi Arabia	-0.23%	-0.23%	5.74%	-2.35%
Mexico	-0.43%	-0.43%	20.38%	37.23%
Philippines	-0.45%	-0.45%	-3.03%	16.20%
Egypt	-0.54%	-0.54%	15.40%	40.57%
Malaysia	-0.84%	-0.84%	-4.61%	8.01%
Kuwait	-0.94%	-0.94%	-7.10%	-1.90%
Hungary	-1.08%	-1.08%	29.53%	75.19%
Czech Republic	-1.18%	-1.18%	30.04%	40.01%
Thailand	-1.47%	-1.47%	-15.76%	-2.54%
Greece	-2.31%	-2.31%	28.66%	64.01%
Chile	-2.51%	-2.51%	-0.35%	10.06%
Brazil	-2.57%	-2.57%	12.26%	12.91%

INDEX	Daily	MTD	YTD	12M
Peru	-2.70%	-2.70%	6.01%	23.50%
Poland	-2.72%	-2.72%	11.28%	59.76%
Colombia	-3.33%	-3.33%	4.92%	16.34%
South Africa	-3.50%	-3.50%	-12.74%	2.10%
S&P Frontier BMI	-0.44%	-0.43%	17.09%	18.75%
Pakistan	1.72%	1.72%	-6.30%	-3.13%
Oman	1.04%	1.41%	5.82%	8.05%
Jordan	0.90%	0.80%	-1.04%	-0.04%
Kazakhstan	0.76%	0.76%	41.94%	60.24%
Vietnam	0.31%	0.31%	16.14%	-0.98%
Kenya	0.22%	0.22%	-34.56%	-35.67%
Croatia	0.17%	0.17%	30.19%	45.14%
Mauritius	0.03%	0.03%	3.19%	7.16%
Latvia	0.00%	0.00%	-8.24%	6.09%
Bangladesh	0.00%	-0.05%	-5.79%	-10.28%
Nigeria	-0.21%	-0.21%	-9.14%	-3.64%
Zambia	-0.27%	-0.27%	10.68%	1.87%
Romania	-0.33%	-0.33%	27.73%	51.95%
Trinidad and Tobago	-0.34%	-0.34%	-8.16%	-8.20%
Tunisia	-0.51%	-0.51%	2.21%	2.75%
Estonia	-0.53%	-0.53%	5.63%	21.90%
Bahrain	-0.41%	-0.58%	20.74%	20.22%
Botswana	-0.62%	-0.62%	11.11%	22.90%
Jamaica	-0.67%	-0.67%	-11.27%	-15.02%
Ghana	-0.77%	-0.77%	13.75%	15.67%
Slovenia	-0.79%	-0.79%	19.35%	42.57%
Slovakia	-0.85%	-0.85%	18.94%	16.08%
Argentina	-0.86%	-0.86%	43.46%	51.86%
Cote d'Ivoire	-1.02%	-1.02%	10.73%	17.97%
Morocco	-1.16%	-1.16%	14.51%	10.69%
Namibia	-1.22%	-1.22%	34.07%	62.78%
Bulgaria	-1.29%	-1.29%	16.01%	30.14%
Iceland	-1.42%	-1.42%	-7.88%	0.19%
Lithuania	-1.44%	-1.44%	11.89%	34.14%
Panama	-1.49%	-1.49%	11.94%	19.96%
Sri Lanka	-1.54%	-1.54%	54.83%	34.92%
Cyprus	-1.65%	-1.65%	43.99%	109.26%
Additional Countries				
Palestine	1.26%	1.84%	5.43%	5.82%
Rwanda	0.25%	0.25%	1.32%	-1.40%
Uganda	0.14%	0.14%	31.88%	43.87%
Tanzania	-0.12%	-0.12%	8.26%	9.25%
Russia	-1.10%	-1.10%	3.79%	1.29%
Lebanon	-1.21%	-1.21%	20.58%	41.50%
Ukraine	-1.76%	-1.76%	-38.25%	-23.03%
Malawi	-4.62%	-4.62%	100.66%	142.06%

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.

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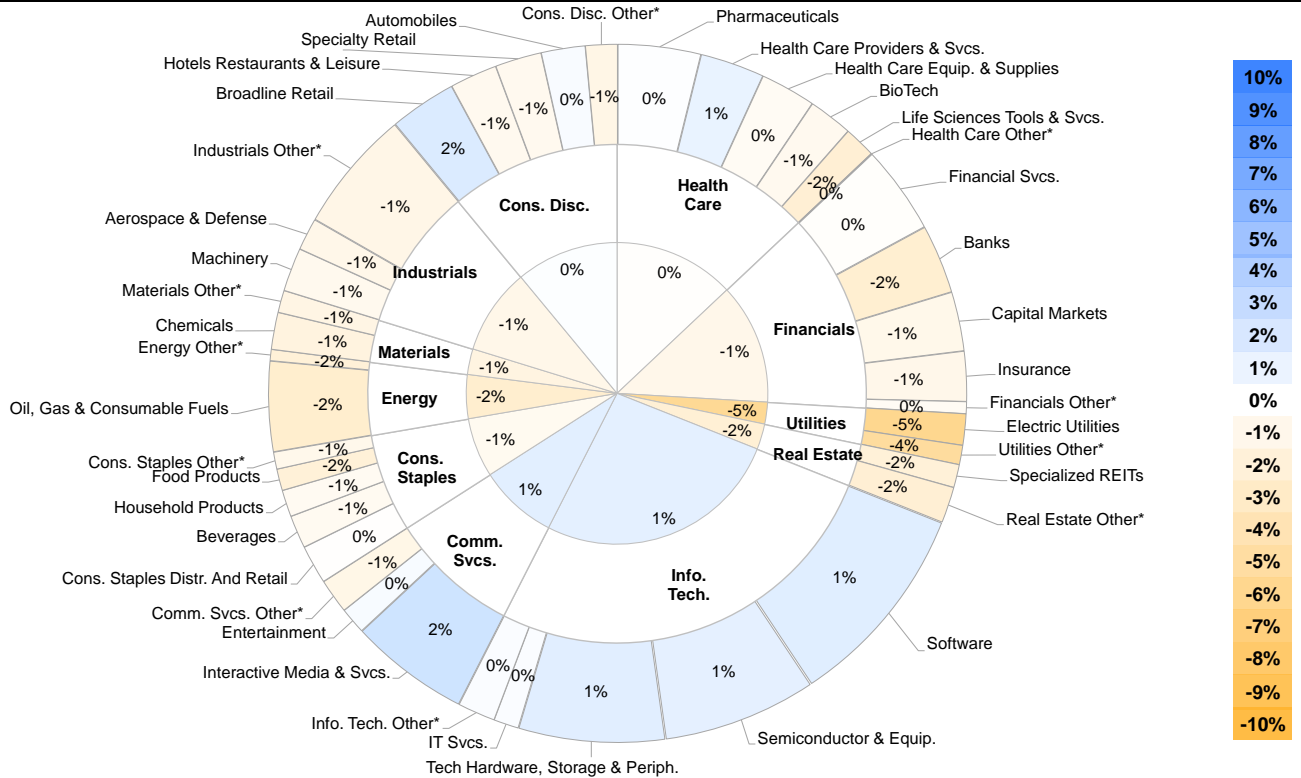
[P4] Equity Factors

[P5] S&P Global BMI

U.S. INDUSTRIES

[P7] Fixed Income

[P8] Commodities & Real Assets



INDEX	Weight	Daily	MTD	YTD	12M	INDEX	Weight	Daily	MTD	YTD	12M
S&P Composite 1500	100.0%	-0.10%	-0.10%	12.13%	20.86%	Health Care	13.0%	-0.15%	-0.15%	-4.48%	7.22%
Energy	4.7%	-2.0%	-2.0%	4.5%	27.6%	Health Care Providers & Svcs.	3.0%	1.05%	1.05%	-4.89%	3.00%
Energy Equip. & Svcs.	0.5%	-1.69%	-1.69%	8.46%	61.02%	Pharmaceuticals	3.8%	0.09%	0.09%	-2.18%	10.51%
Oil, Gas & Consumable Fuels	4.2%	-2.09%	-2.09%	3.99%	24.67%	Health Care Equip. & Supplies	2.6%	-0.46%	-0.46%	-2.43%	10.04%
Real Estate	2.7%	-1.79%	-1.79%	-7.31%	-3.50%	Health Care Tech	0.0%	-0.47%	-0.47%	-38.43%	-35.12%
Real Estate Mgmt. & Develop.	0.2%	-1.46%	-1.46%	-9.89%	0.36%	BioTech	2.1%	-0.67%	-0.67%	-4.85%	13.16%
Equity REITs	2.6%	-1.81%	-1.81%	-7.37%	-3.56%	Life Sciences Tools & Svcs.	1.5%	-1.87%	-1.87%	-11.02%	-2.71%
Financials	13.0%	-0.92%	-0.92%	-3.22%	9.42%	Industrials	9.2%	-0.96%	-0.96%	5.39%	24.57%
Cons. Finance	0.5%	-0.01%	-0.01%	0.71%	9.53%	Commercial Svcs. & Supplies	0.6%	-0.24%	-0.24%	9.96%	18.14%
Financial Svcs.	4.1%	-0.17%	-0.17%	6.07%	22.53%	Air Freight & Logistics	0.5%	-0.38%	-0.38%	6.83%	18.13%
Capital Markets	2.7%	-0.89%	-0.89%	-2.90%	10.93%	Trading Companies & Distributors	0.3%	-0.44%	-0.44%	23.41%	42.45%
Insurance	2.3%	-0.91%	-0.91%	2.06%	18.51%	Professional Svcs.	0.9%	-0.55%	-0.55%	5.04%	15.79%
Banks	3.2%	-1.98%	-1.98%	-13.36%	-4.56%	Machinery	2.0%	-0.75%	-0.75%	7.12%	33.00%
Mortgage REITs	0.1%	-3.04%	-3.04%	-0.73%	20.00%	Passenger Airlines	0.2%	-0.91%	-0.91%	-0.26%	10.77%
Information Technology	26.5%	1.3%	1.3%	35.6%	42.3%	Aerospace & Defense	1.5%	-0.93%	-0.93%	-9.87%	12.59%
Software	9.6%	1.49%	1.49%	35.35%	41.82%	Ground Transportation	0.8%	-1.08%	-1.08%	3.42%	15.53%
Tech Hardware, Storage & Periph.	6.8%	1.45%	1.45%	34.02%	26.92%	Electrical Equip.	0.7%	-1.18%	-1.18%	15.17%	32.29%
Semiconductor & Equip.	7.1%	1.27%	1.27%	64.09%	84.34%	Building Products	0.7%	-1.45%	-1.45%	20.38%	37.36%
Communications Equip.	0.9%	1.06%	1.06%	14.68%	32.94%	Marine Transportation	0.0%	-1.45%	-1.45%	32.25%	38.05%
IT Svcs.	1.2%	0.26%	0.26%	15.70%	26.97%	Industrial Conglomerates	0.7%	-1.77%	-1.77%	5.68%	33.11%
Electronic Equip., Instr. & Comp.	0.8%	-0.62%	-0.62%	7.94%	18.39%	Construction & Engineering	0.2%	-3.53%	-3.53%	9.60%	29.70%
Consumer Discretionary	11.0%	0.13%	0.13%	24.42%	14.44%	Materials	2.7%	-1.30%	-1.30%	1.18%	17.16%
Broadline Retail	3.1%	1.75%	1.75%	25.27%	28.84%	Containers & Packaging	0.3%	-0.62%	-0.62%	-3.58%	8.42%
Automobiles	2.0%	0.33%	0.33%	80.80%	-2.68%	Paper & Forest Products	0.0%	-0.76%	-0.76%	-7.63%	8.86%
Distributors	0.1%	-0.56%	-0.56%	-5.14%	4.44%	Construction Materials	0.2%	-0.88%	-0.88%	19.91%	31.53%
Hotels Restaurants & Leisure	2.2%	-0.68%	-0.68%	11.97%	27.42%	Chemicals	1.7%	-1.39%	-1.39%	0.38%	14.37%
Specialty Retail	2.2%	-0.69%	-0.69%	0.22%	15.89%	Metals & Mining	0.5%	-1.60%	-1.60%	1.89%	28.39%
Diversified Cons. Svcs.	0.1%	-1.01%	-1.01%	3.42%	11.27%	Communication Services	8.4%	1.41%	1.41%	41.03%	39.18%
Auto Comp.	0.2%	-1.03%	-1.03%	9.24%	26.60%	Interactive Media & Svcs.	5.6%	2.37%	2.37%	72.46%	58.84%
Textiles, Apparel & Luxury Goods	0.5%	-1.06%	-1.06%	-14.15%	16.17%	Entertainment	1.2%	0.37%	0.37%	12.30%	14.89%
Household Durables	0.5%	-1.12%	-1.12%	22.23%	44.30%	Media	0.8%	-0.11%	-0.11%	17.11%	35.45%
Leisure Products	0.1%	-1.93%	-1.93%	8.74%	12.01%	Wireless Telecomm. Svcs.	0.2%	-0.67%	-0.67%	0.41%	4.37%
Consumer Staples	6.4%	-0.65%	-0.65%	-4.78%	7.24%	Diversified Telecomm. Svcs.	0.6%	-2.22%	-2.22%	-17.00%	-7.62%
Personal Products	0.2%	-0.07%	-0.07%	-28.59%	-16.28%	Utilities	2.3%	-4.58%	-4.58%	-18.69%	-11.43%
Cons. Staples Dist. & Retail	1.8%	-0.10%	-0.10%	2.56%	7.11%	Water Utilities	0.1%	-3.28%	-3.28%	-22.41%	-9.22%
Household Products	1.2%	-0.55%	-0.55%	-3.10%	15.35%	Gas Utilities	0.1%	-3.30%	-3.30%	-16.09%	-8.18%
Beverages	1.5%	-0.60%	-0.60%	-4.94%	5.70%	Indep. Power and Renewables	0.1%	-3.99%	-3.99%	-40.11%	-26.77%
Tobacco	0.6%	-1.21%	-1.21%	-4.88%	14.79%	Multi Utilities	0.6%	-4.48%	-4.48%	-16.79%	-13.27%
Food Products	1.0%	-1.67%	-1.67%	-11.77%	0.10%	Electric Utilities	1.5%	-4.83%	-4.83%	-18.77%	-10.56%

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

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[P3] Equity Sectors

[P4] Equity Factors

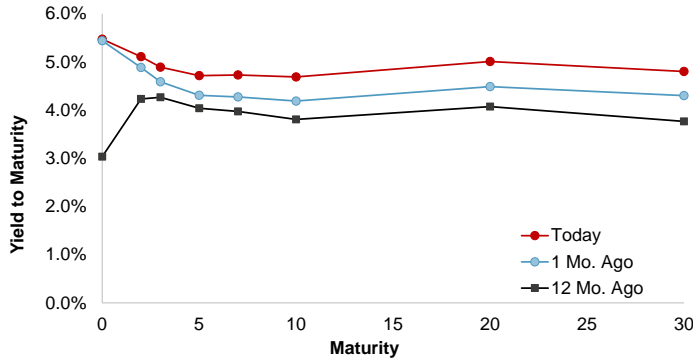
[P5] S&P Global BMI

[P6] U.S. Industries

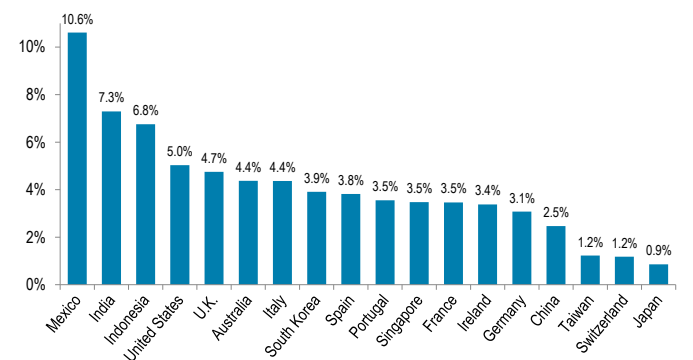
FIXED INCOME

[P8] Commodities & Real Assets

U.S. Treasury Yield Curve



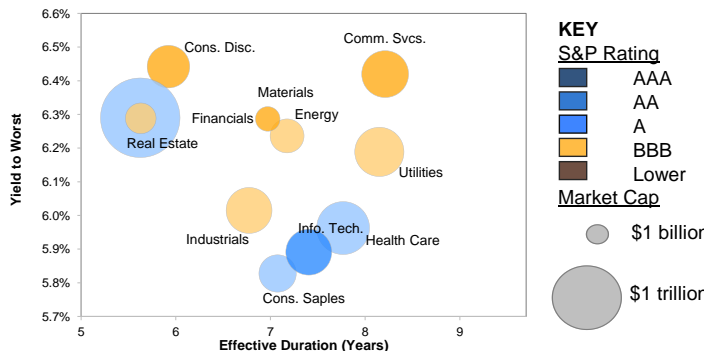
Yield to Worst - Selected S&P Sovereign Bond Indices



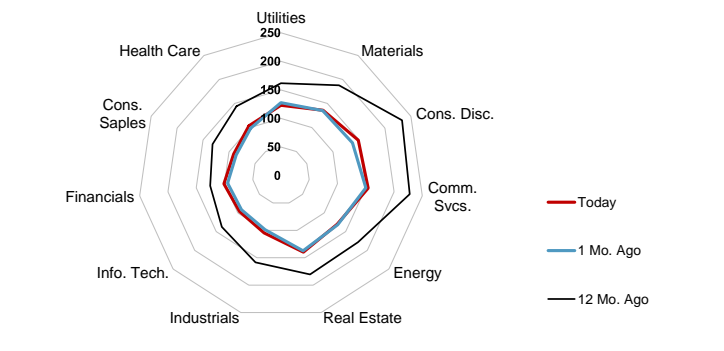
	Yield	Daily	MTD	YTD	12M
United States					
S&P U.S. TIPS	2.73%	-0.58%	-0.58%	-0.55%	1.17%
S&P U.S. Treasury Bill	5.47%	0.01%	0.01%	3.66%	4.56%
iBoxx USD Treasuries	4.96%	-0.62%	-0.62%	-2.15%	-1.65%
S&P U.S. Aggregate	5.59%	-0.62%	-0.62%	-1.01%	0.61%
S&P U.S. MBS	5.80%	-0.91%	-0.91%	-6.38%	-4.57%
iBoxx USD Liquid Investment Grade	6.26%	-1.00%	-1.00%	-1.44%	2.67%
iBoxx USD Liquid High Yield	9.10%	-0.71%	-0.71%	4.55%	9.08%
S&P U.S. Preferred Stock	7.16%	-1.06%	-1.06%	4.57%	2.40%
S&P 500 Bond	6.18%	-0.77%	-0.77%	-0.35%	3.00%
S&P National AMT-Free Muni	4.29%	-0.17%	-0.17%	-1.15%	2.71%
iBoxx USD Liquid Leveraged Loans	8.85%	-0.06%	-0.06%	9.00%	12.46%
iBoxx USD Corporates	6.32%	-0.72%	-0.72%	-0.10%	3.25%
iBoxx USD Financial Services	6.21%	-0.58%	-0.58%	0.33%	3.42%
iBoxx USD Financials	6.47%	-0.60%	-0.60%	0.39%	3.58%
iBoxx USD Real Estate	6.45%	-0.67%	-0.67%	-0.02%	2.98%
iBoxx USD Consumer Goods	6.19%	-0.77%	-0.77%	-0.04%	3.98%
iBoxx USD Industrials	6.04%	-0.83%	-0.83%	-0.93%	2.59%
iBoxx USD Technology	5.97%	-0.86%	-0.86%	-0.49%	2.85%
iBoxx USD Health Care	6.01%	-0.87%	-0.87%	-1.61%	1.75%
iBoxx USD Basic Materials	6.49%	-0.88%	-0.88%	-0.79%	4.38%
iBoxx USD Consumer Services	6.31%	-0.90%	-0.90%	-1.43%	2.12%
iBoxx USD Oil & Gas	6.39%	-0.92%	-0.92%	-0.21%	3.55%
iBoxx USD Utilities	6.28%	-0.99%	-0.99%	-2.44%	1.33%
iBoxx USD Telecommunications	6.48%	-1.03%	-1.03%	-2.05%	2.06%
Canada					
S&P Canada Aggregate	4.96%	0.02%	0.02%	-1.28%	-0.92%
S&P Canada Sovereign	4.48%	0.01%	0.01%	-1.46%	-1.37%
S&P Canada IG Corporate	5.82%	0.02%	0.02%	0.88%	2.04%
S&P Canada Provincial & Municipal	4.86%	0.02%	0.02%	-2.18%	-2.01%
S&P/TSX Preferred Share	6.66%	0.12%	0.12%	-1.16%	-4.36%
Australia & New Zealand					
S&P/ASX Australian Government 0+	4.33%	0.01%	0.01%	0.03%	-0.02%
S&P/ASX Corporate 0+	5.48%	-0.05%	-0.05%	3.69%	4.78%
S&P/NZX NZ Government Bond	5.48%	-0.28%	-0.28%	-2.02%	-1.96%

	Yield	Daily	MTD	YTD	12M
Europe					
iBoxx EUR Overall	3.87%	-0.41%	-0.41%	0.12%	-1.04%
iBoxx EUR Corporates	4.55%	-0.20%	-0.20%	2.24%	3.44%
iBoxx EUR Liquid High Yield	4.37%	-0.24%	-0.24%	2.09%	2.63%
S&P Eurozone Sov Inf.-Linked	1.45%	-0.71%	-0.71%	-0.52%	0.69%
iBoxx EUR Eurozone	3.74%	-0.48%	-0.48%	-0.54%	-2.59%
iBoxx EUR Germany	2.98%	-0.59%	-0.59%	-1.37%	-4.31%
iBoxx EUR Italy	4.69%	-0.24%	-0.24%	1.50%	0.88%
iBoxx GBP Overall	5.10%	-0.89%	-0.89%	-3.83%	-0.77%
iBoxx GBP Non Gilts	6.16%	-0.51%	-0.51%	0.64%	6.42%
iBoxx GBP Gilts	4.84%	-1.04%	-1.04%	-5.53%	-3.44%
S&P U.K. Inflation-Linked Gilt	1.22%	-1.53%	-1.53%	-7.84%	-13.18%
Pan Asia					
iBoxx ALBI (Asian LCL)	4.25%	-0.20%	-0.20%	-0.88%	6.61%
Thailand	3.41%	0.29%	0.29%	0.06%	5.26%
Malaysia	4.18%	0.11%	0.11%	4.26%	8.21%
Singapore	3.49%	0.10%	0.10%	0.38%	4.30%
India	7.47%	0.04%	0.04%	5.95%	8.29%
South Korea	3.95%	0.02%	0.02%	1.09%	4.39%
China Onshore	2.80%	0.02%	0.02%	3.13%	3.37%
Hong Kong	5.19%	0.01%	0.01%	1.82%	2.69%
China Offshore	3.28%	-0.02%	-0.02%	2.99%	3.17%
Philippines	5.28%	-0.03%	-0.03%	4.74%	5.93%
Taiwan	1.30%	-0.07%	-0.07%	1.49%	4.90%
Indonesia	6.91%	-0.15%	-0.15%	6.12%	10.50%
Latin America					
S&P Peru Sovereign	7.03%	0.39%	0.39%	9.95%	16.99%
S&P Chile Sovereign	6.48%	0.25%	0.25%	-0.62%	12.05%
S&P/BMV Mexico Sovereign	10.61%	-0.07%	-0.07%	3.89%	8.55%
S&P Colombia Sovereign	11.28%	-0.46%	-0.46%	15.14%	17.98%
S&P Brazil Sovereign	11.28%	-0.47%	-0.47%	12.50%	13.81%
ESG Bonds					
iBoxx EUR Green Bonds Select	4.08%	-0.45%	-0.45%	0.67%	-0.16%
S&P Green Bond Select (USD)	4.75%	-1.17%	-1.17%	-0.98%	5.24%
S&P ESG Europe Dev Sov (EUR)	3.62%	-0.54%	-0.54%	-0.82%	-2.46%

S&P 500 Bond Sectors - Selected Statistics



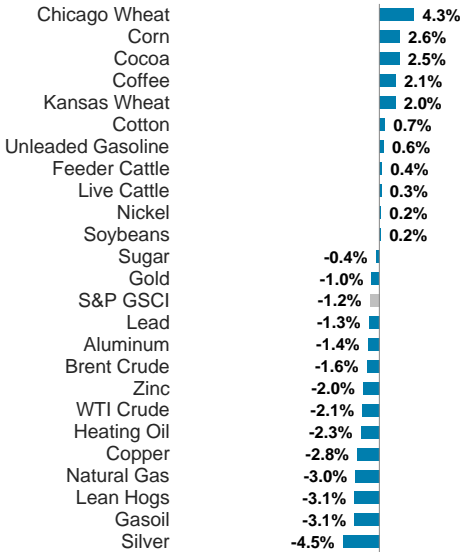
S&P 500 Bond Sector Option-Adjusted Spreads (OAS)



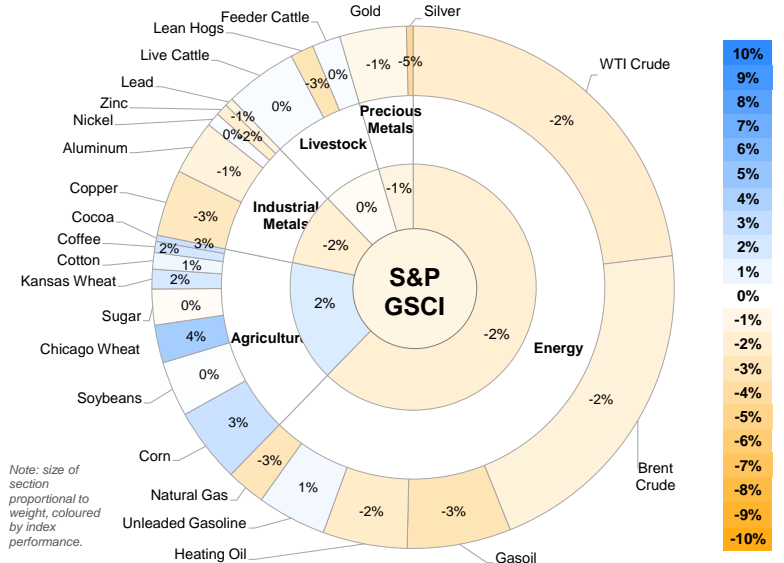
Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (*) Indicates delayed data. Returns are in local currency unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with 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
Headline Commodities				
S&P GSCI	-1.21%	-1.21%	5.94%	9.58%
Dow Jones Commodity Index	-0.98%	-0.98%	-1.03%	5.07%
Commodity Sectors				
Agriculture	1.69%	1.69%	-6.05%	-7.41%
Livestock	-0.37%	-0.37%	10.63%	19.62%
Precious Metals	-1.30%	-1.30%	-0.84%	10.06%
Industrial Metals	-1.90%	-1.90%	-7.05%	5.57%
Energy	-1.92%	-1.92%	11.72%	14.27%
Energy				
Natural Gas	-2.99%	-2.99%	-52.18%	-70.50%
Petroleum	-1.87%	-1.87%	16.04%	23.63%
Unleaded Gasoline	0.57%	0.57%	16.89%	33.32%
Brent Crude	-1.57%	-1.57%	13.65%	19.38%
WTI Crude	-2.13%	-2.13%	15.90%	20.87%
Heating Oil	-2.32%	-2.32%	14.71%	34.61%
Gasoil	-3.14%	-3.14%	23.24%	29.70%
Agriculture				
Softs	0.48%	0.48%	27.93%	29.11%
Cocoa	2.50%	2.50%	40.17%	56.90%
Coffee	2.06%	2.06%	-4.16%	-25.57%
Cotton	0.73%	0.73%	12.07%	12.96%
Sugar	-0.45%	-0.45%	50.89%	72.78%
Grains	2.14%	2.14%	-14.18%	-15.90%
Chicago Wheat	4.34%	4.34%	-31.95%	-42.36%
Corn	2.56%	2.56%	-12.99%	-12.74%
Kansas Wheat	2.00%	2.00%	-19.22%	-26.61%
Soybeans	0.20%	0.20%	1.93%	13.73%
Livestock				
Feeder Cattle	-0.37%	-0.37%	10.63%	19.62%
Live Cattle	0.27%	0.27%	21.99%	30.62%
Lean Hogs	-3.13%	-3.13%	-17.38%	-7.60%
Industrial Metals				
Nickel	0.23%	0.23%	-37.23%	-10.41%
Lead	-1.32%	-1.32%	-3.34%	18.86%
Aluminum	-1.43%	-1.43%	-3.32%	6.14%
Zinc	-2.04%	-2.04%	-9.50%	-8.31%
Copper	-2.76%	-2.76%	-0.76%	10.49%
Precious Metals				
Gold	-0.97%	-0.97%	0.31%	9.79%
Silver	-4.54%	-4.54%	-11.15%	12.54%
Reduced Energy & Sustainability				
Biofuel	1.36%	1.36%	8.32%	14.34%
Ultra Light Energy	-0.35%	-0.35%	-0.42%	4.15%
Light Energy	-0.59%	-0.59%	1.23%	5.59%
Reduced Energy	-0.69%	-0.69%	0.94%	4.39%
Carbon Emission Allowances EUA (EUR)	-1.03%	-1.03%	-1.52%	19.24%

INDEX	Daily	MTD	YTD	12M
S&P Real Assets				
S&P Real Assets Bond	-0.90%	-0.90%	-0.12%	5.02%
S&P Real Assets Equity	-2.11%	-2.11%	-4.92%	3.99%
Digital Assets & Cryptocurrency				
S&P Bitcoin Index	3.92%	3.92%	68.93%	43.62%
S&P Cryptocurrency MegaCap Index	3.00%	3.00%	59.92%	38.11%
S&P Ethereum Index	0.58%	0.58%	39.93%	25.21%
Modified Roll				
12M Forward	-0.28%	-0.28%	5.78%	13.74%
6M Forward	-0.32%	-0.32%	3.76%	10.68%
3M Forward	-0.70%	-0.70%	3.90%	9.50%
Dynamic Roll	-1.00%	-1.00%	2.55%	3.35%
Multiple Contract	-1.10%	-1.10%	5.45%	9.54%
Pre-Roll	-1.21%	-1.21%	5.44%	9.09%
Modified Weighting				
Equal Weight Select	-0.53%	-0.53%	2.15%	11.81%
Risk Weight	-0.58%	-0.58%	2.14%	10.19%
Capped Component	-0.76%	-0.76%	0.42%	2.79%
Roll Weight Select	-0.89%	-0.89%	4.55%	15.61%
Equal Weight Commodity Sector	-1.03%	-1.03%	1.39%	8.43%
Enhanced	-1.11%	-1.11%	6.03%	10.51%
Covered Call Select	-1.60%	-1.60%	-22.65%	-23.07%
Quantitative & Thematic				
S&P Commodity Producers Agribusiness	-1.75%	-1.75%	-9.96%	-2.67%
S&P Commodity Producers Oil & Gas Expl.	-3.00%	-3.00%	3.92%	16.97%
S&P Commodity Producers Gold	-3.10%	-3.10%	-7.29%	12.79%
S&P Strategic Futures Index (SFI)	0.11%	0.11%	4.70%	1.94%
S&P Dynamic Futures Index (DFI)	-0.32%	-0.32%	-0.05%	-2.89%
S&P GSCI Daily Risk Control 5%	-0.41%	-0.41%	4.53%	5.99%
S&P GSCI Gold (U.S. 10Y Rate)	-0.98%	-0.98%	-0.76%	8.54%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq.	-1.56%	-1.56%	-1.20%	11.71%
S&P GSCI Sector Equities	-1.95%	-1.95%	-0.84%	17.51%
S&P Systematic Global Macro	0.41%	0.41%	8.48%	3.24%
S&P Systematic Global Macro Commodities	0.06%	0.06%	4.82%	5.22%
Other Single S&P GSCI Indices				
Soybean Oil	2.91%	2.91%	-3.52%	5.99%
Orange Juice	1.49%	1.49%	113.65%	154.75%
Iron Ore	0.97%	0.97%	20.53%	54.63%
Class III Milk	0.69%	0.69%	-20.77%	-23.16%
Skim Milk Powder	0.04%	0.04%	-21.63%	-36.48%
Rough Rice	-0.14%	-0.14%	6.83%	10.86%
Nonfat Dry Milk	-0.36%	-0.36%	-15.21%	-22.23%
Soybean Meal	-1.77%	-1.77%	-6.87%	11.91%
Tin	-1.90%	-1.90%	-2.12%	19.52%
North America Copper	-2.52%	-2.52%	-2.16%	10.60%
Platinum	-3.13%	-3.13%	-16.36%	6.23%
Palladium	-3.95%	-3.95%	-32.04%	-44.00%

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.

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