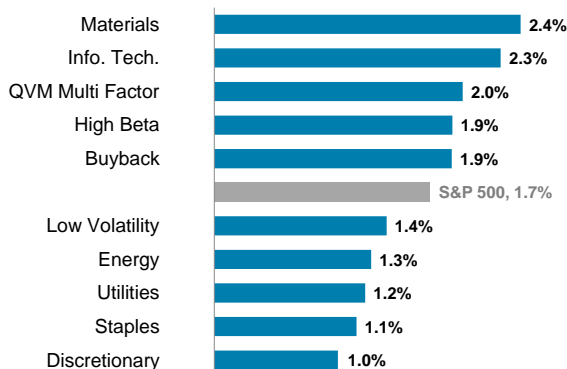


HEADLINE INDICES	[P2] Movers & Shakers	[P3] Equity Sectors	[P4] Equity Factors
[P5] S&P Global BMI	[P6] U.S. Industries	[P7] Fixed Income	[P8] Commodities & Real Assets

INDEX	Daily	MTD	YTD	12M
U.S. Equity				
S&P 500®	1.72%	3.09%	19.51%	29.11%
S&P MidCap 400®	1.72%	4.04%	20.19%	40.18%
S&P SmallCap 600®	1.25%	2.93%	23.58%	51.20%
S&P Composite 1500®	1.71%	3.14%	19.66%	30.25%
S&P Total Market Index (TMI)	1.68%	3.27%	18.90%	30.68%
Dow Jones Industrial Average®	1.56%	3.21%	15.72%	24.77%

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



Global Equity (USD)	Daily	MTD	YTD	12M
S&P Global BMI				
S&P Developed BMI	1.49%	2.48%	15.73%	28.78%
S&P Emerging BMI	0.31%	1.42%	3.70%	16.45%
S&P Frontier BMI	0.37%	-1.63%	10.22%	31.54%
S&P Developed Ex-US BMI	1.15%	1.06%	10.14%	25.19%
S&P Global 1200				
S&P 500	1.72%	3.09%	19.51%	29.11%
S&P/TOPIX 150	0.74%	-3.30%	2.84%	18.06%
S&P Latin America 40	0.10%	0.30%	-7.67%	23.69%
S&P Europe 350®	1.34%	2.74%	13.82%	28.13%
S&P/ASX All Australian 50	0.94%	2.26%	10.63%	27.88%
S&P Asia 50	0.50%	0.53%	-8.12%	7.30%
S&P/TSX 60	1.68%	6.38%	27.13%	38.79%

Global Equity (Local Currency)	Daily	MTD	YTD	12M
S&P/BVL Peru Select (PEN)	0.79%	8.12%	-5.70%	10.29%
S&P South Africa Composite (ZAR)	1.36%	5.70%	16.03%	40.53%
S&P/TSX Composite (CAD)	0.98%	3.83%	21.98%	30.08%
S&P BSE SENSEX (INR)	0.95%	3.70%	29.49%	51.84%
S&P/HKEX LargeCap (HKD) ¹	0.00%	3.63%	2.98%	5.43%
S&P MERVAL (ARS)	2.18%	3.59%	56.44%	69.44%
S&P Europe 350 (EUR)	1.15%	2.63%	20.10%	29.94%
S&P United Kingdom (GBP)	0.93%	1.81%	15.91%	27.29%
S&P/BMV IPC (MXN)	0.63%	1.51%	20.44%	40.76%
S&P China 500 (CNY)	-0.32%	1.24%	-7.23%	-2.74%
S&P Germany BMI (EUR)	1.28%	0.76%	11.81%	17.67%
S&P Brazil BMI (BRL)	-0.14%	0.67%	-7.42%	11.43%
S&P/ASX 200 (AUD)	0.54%	-0.27%	14.51%	22.53%
S&P/NZX 50 Portfolio (NZD)	0.17%	-1.10%	2.77%	11.59%
S&P/TOPIX 150 (JPY)	0.81%	-1.86%	13.08%	27.16%
S&P Korea BMI (KRW)	1.66%	-2.80%	1.11%	24.79%
S&P/CLX IPSA (CLP)	-0.25%	-8.39%	-4.33%	9.06%

Case-Shiller (as of Jul 2021)	MTD	6M	12M
S&P CoreLogic Case-Shiller US National	1.62%	12.22%	19.70%

INDEX	Yield	Daily	MTD	YTD	12M
U.S. Fixed Income					
S&P U.S. Aggregate Bond	1.46%	0.15%	0.04%	-1.25%	-0.68%
S&P U.S. Treasury Current 2-Year	0.35%	0.00%	-0.13%	-0.15%	-0.09%
S&P U.S. Treasury Current 10-Year	1.52%	0.24%	0.05%	-4.13%	-5.63%
S&P 500/MarketAxess IG Corp Bond	2.21%	0.29%	0.10%	-1.61%	0.64%
S&P 500 High Yield Corporate Bond	3.20%	0.28%	-0.22%	3.23%	7.50%
S&P/LSTA U.S. Leveraged Loan 100	3.74%	0.00%	0.00%	3.17%	6.14%

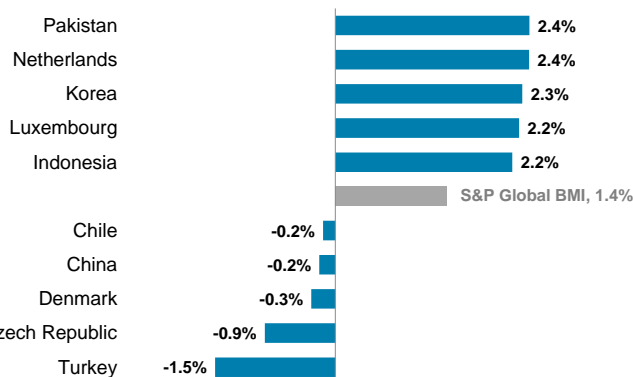
Global Fixed Income

S&P U.K. Gilt (GBP)	0.97%	0.43%	0.80%	-6.98%	-6.48%
S&P Germany Sovereign Bond (EUR)	-0.40%	0.32%	0.03%	-2.60%	-2.72%
S&P Japan Sovereign Bond (JPY)	0.16%	0.12%	-0.02%	-0.11%	0.04%
S&P Global Dev. Sov. Bond (USD)	0.53%	0.27%	-0.08%	-5.78%	-3.67%
S&P Canada Sovereign Bond (CAD)	1.06%	0.40%	-0.09%	-3.80%	-3.98%
S&P/ASX Australian Gov. Bond (AUD)	1.26%	0.38%	-0.94%	-2.89%	-3.47%

Currencies

Dow Jones FXCM Dollar Index		-0.04%	-0.35%	3.12%	0.03%
GBP/USD (1.3682)	0.36%	1.47%	0.09%	4.92%	
EUR/USD (1.1589)	0.13%	0.00%	-5.28%	-1.45%	
USD/JPY (113.71)	0.30%	1.91%	10.13%	8.18%	
USD/CAD (1.2364)	0.70%	2.47%	3.05%	6.25%	
AUD/USD (0.7422)	0.68%	2.75%	-3.81%	3.33%	

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



Environmental, Social & Governance	Daily	MTD	YTD	12M
S&P 500 ESG	1.80%	3.55%	20.87%	29.29%
S&P 500 Fossil Fuel Free	1.74%	2.98%	19.01%	28.26%
Dow Jones Sustainability World	1.53%	2.69%	14.85%	24.96%
S&P Green Bond Select	0.49%	-0.02%	-5.99%	-2.12%
S&P 500 Net Zero 2050 Paris-Aligned Climate	1.92%	2.79%	21.93%	31.92%

Commodities and Other Real Assets

S&P Real Assets				
Dow Jones Commodity Index	1.20%	4.10%	32.30%	47.06%
S&P Real Assets Equity	1.13%	4.34%	20.49%	32.70%
S&P Real Assets Bond	0.39%	0.53%	-0.90%	3.11%
S&P GSCI				
Crude Oil	1.19%	8.43%	71.06%	98.43%
Gold	0.18%	2.33%	-5.78%	-6.70%
Copper	3.49%	11.87%	28.53%	48.39%

Volatility

Cboe Volatility Index/ VIX® (16.86)	-9.55%	-27.14%	-25.89%	-36.14%
S&P/ASX 200 VIX (13.82)	-3.77%	10.96%	-0.55%	-34.07%
S&P/JPX JGB VIX (1.43)	-12.80%	-13.33%	18.18%	19.48%
S&P/BMV IPC VIX (14.38)	-2.45%	10.30%	7.14%	-36.67%

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

[\[P1\] Headline Indices](#)

MOVERS AND SHAKERS

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

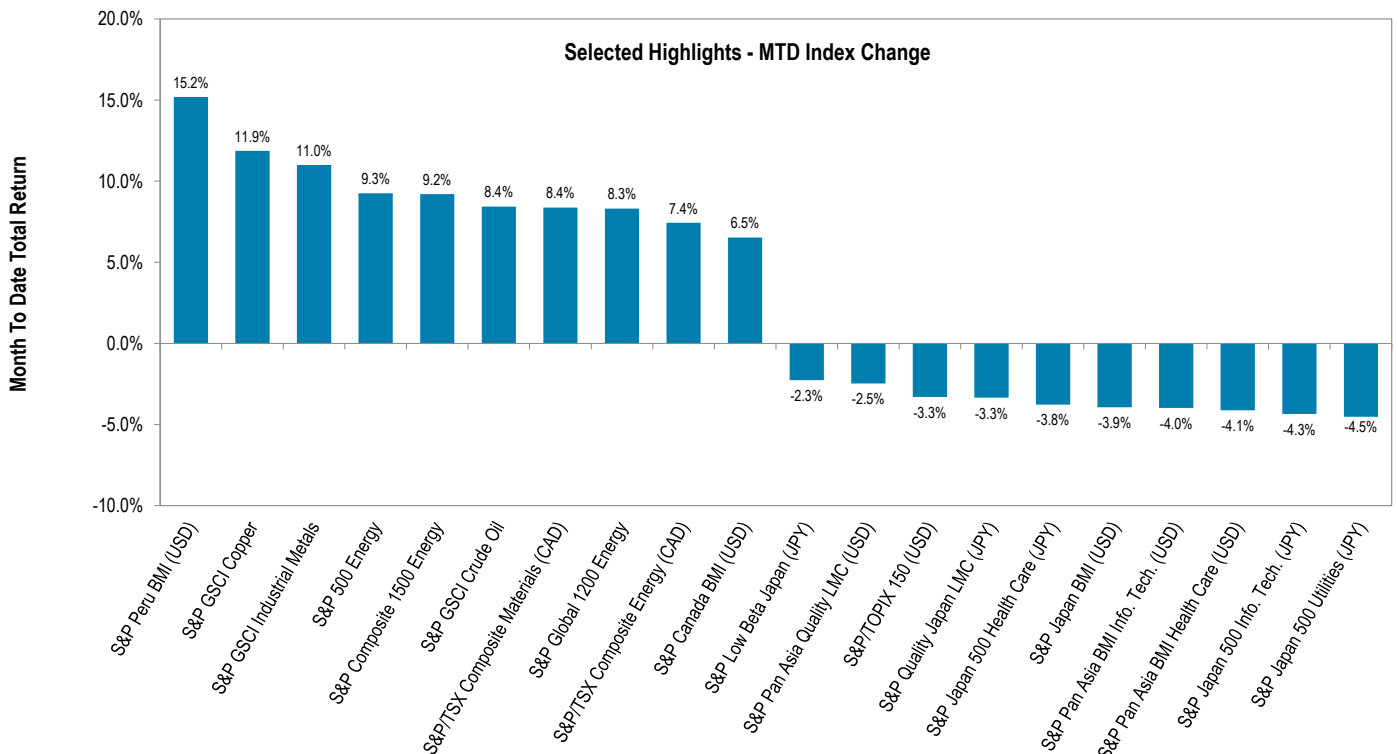
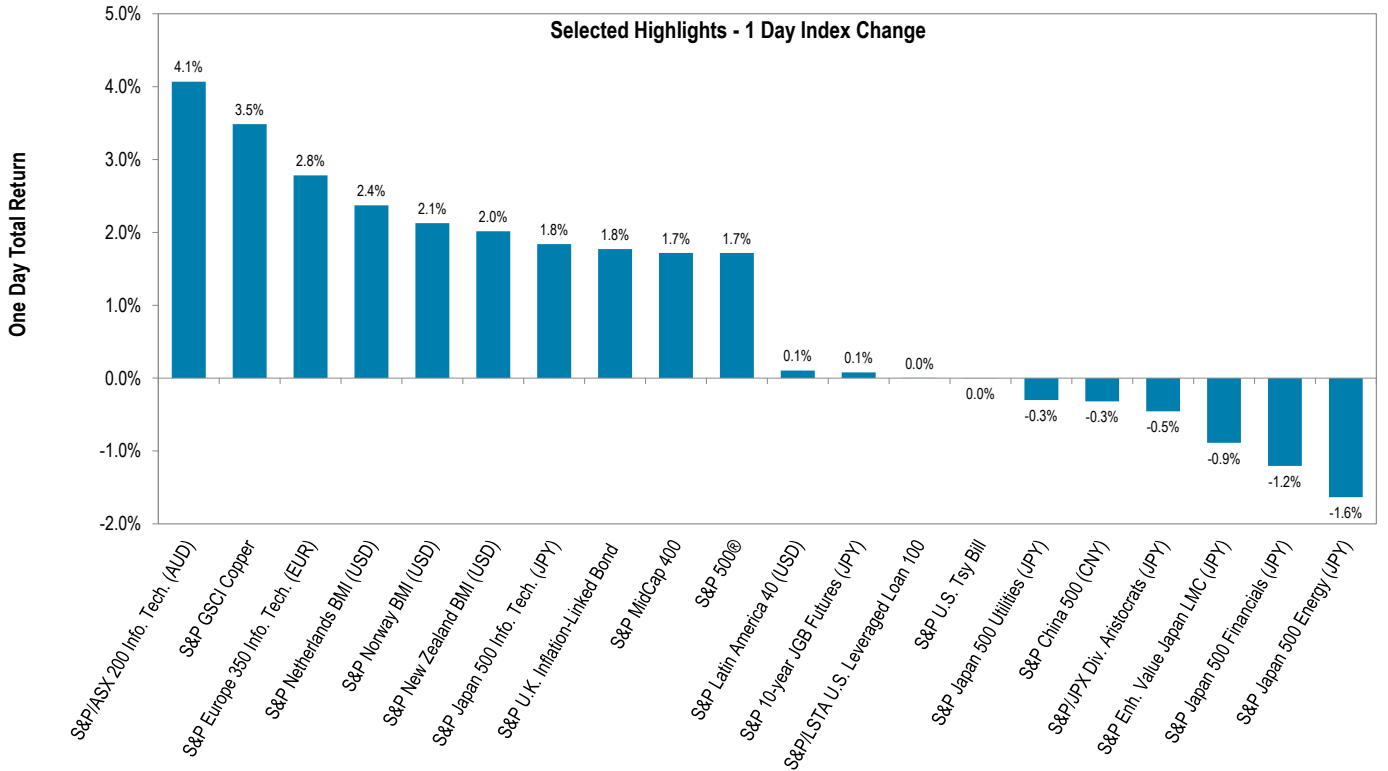
[\[P4\] Equity Factors](#)

[\[P5\] 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. (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

[\[P1\]](#) **Headline Indices**

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

EQUITY SECTORS

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

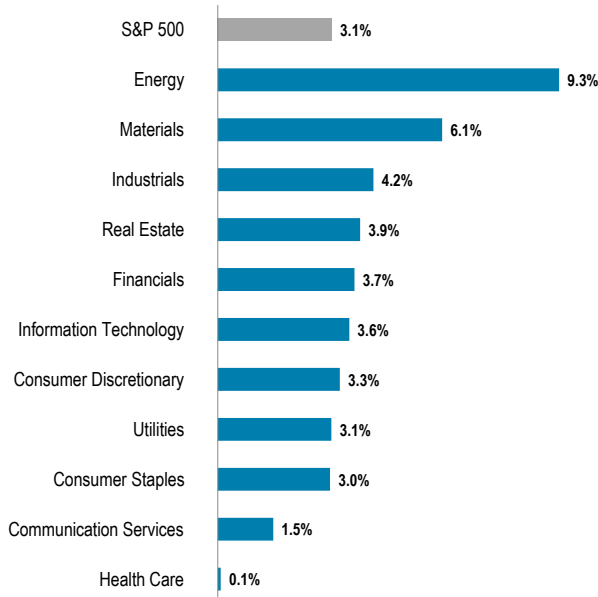
[\[P5\]](#) **S&P Global BMI**

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

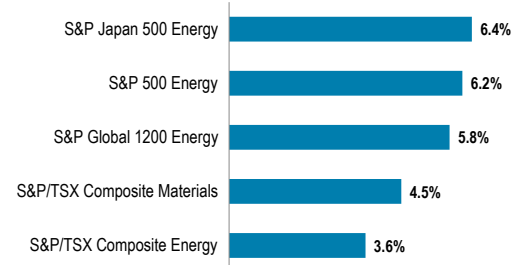
[\[P7\]](#) **Fixed Income**

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

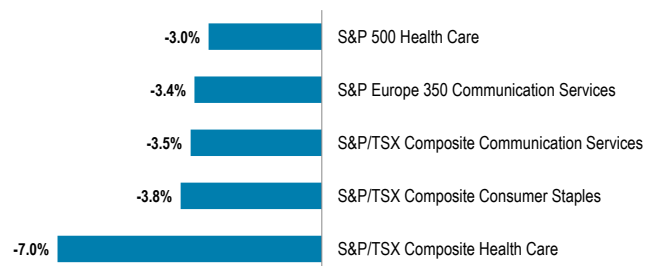
S&P 500 Sectors - Total Return MTD



Top 5 Outperforming Sectors - Excess Return MTD



Top 5 Underperforming Sectors - Excess Return MTD



INDEX	Daily	MTD	YTD	12M
S&P 500	1.72%	3.09%	19.51%	29.11%
Energy	1.25%	9.26%	56.48%	96.49%
Materials	2.44%	6.08%	17.21%	29.35%
Industrials	1.89%	4.22%	16.19%	28.14%
Real Estate	1.41%	3.86%	29.18%	32.67%
Financials	1.72%	3.71%	33.92%	60.30%
Information Technology	2.28%	3.56%	19.40%	27.76%
Consumer Discretionary	0.99%	3.31%	13.93%	17.12%
Utilities	1.20%	3.08%	7.41%	7.29%
Consumer Staples	1.13%	3.04%	7.88%	11.10%
Communication Services	1.72%	1.50%	23.41%	35.84%
Health Care	1.49%	0.08%	13.54%	20.30%
S&P Europe 350 (EUR)	1.15%	2.63%	20.10%	29.94%
Energy	1.32%	6.06%	41.68%	78.74%
Information Technology	2.78%	4.18%	34.58%	39.42%
Utilities	0.43%	4.02%	0.02%	4.21%
Consumer Discretionary	1.39%	3.61%	19.03%	36.99%
Financials	0.95%	3.44%	26.38%	53.09%
Materials	1.62%	3.31%	19.28%	31.57%
Real Estate	0.97%	2.16%	7.64%	19.02%
Health Care	0.31%	1.72%	17.11%	13.98%
Consumer Staples	0.93%	1.33%	10.56%	10.63%
Industrials	1.17%	1.08%	21.62%	32.38%
Communication Services	0.69%	-0.76%	13.95%	22.03%
S&P Japan 500 (JPY)	0.77%	-2.07%	12.44%	24.81%
Energy	-1.63%	4.34%	40.95%	47.74%
Consumer Discretionary	0.74%	-0.80%	17.25%	35.40%
Financials	-1.20%	-1.20%	27.53%	34.52%
Real Estate	0.50%	-1.45%	20.64%	29.30%
Consumer Staples	0.91%	-1.72%	3.24%	8.51%
Materials	1.30%	-1.73%	8.02%	26.59%
Industrials	0.78%	-1.81%	15.48%	27.34%
Communication Services	0.70%	-1.85%	-1.60%	8.25%
Health Care	1.10%	-3.77%	-0.61%	7.97%
Information Technology	1.84%	-4.35%	17.78%	36.62%
Utilities	-0.30%	-4.52%	-4.64%	-5.07%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	0.54%	-0.27%	14.51%	22.53%
Energy	-0.89%	2.76%	13.23%	37.19%
Materials	1.68%	1.83%	2.90%	14.60%
Utilities	-0.20%	1.69%	0.21%	-8.39%
Consumer Staples	0.12%	1.52%	12.22%	12.17%
Information Technology	4.07%	0.10%	4.27%	14.04%
Real Estate	0.76%	-0.18%	12.48%	21.18%
Health Care	0.94%	-0.93%	8.39%	1.97%
Communication Services	0.52%	-0.97%	25.22%	34.12%
Financials	-0.51%	-1.03%	26.68%	42.61%
Industrials	0.23%	-1.98%	9.93%	12.06%
Consumer Discretionary	0.77%	-2.15%	21.42%	25.17%
S&P/TSX Composite (CAD)	0.98%	3.83%	21.98%	30.08%
Materials	1.30%	8.38%	1.84%	-4.12%
Energy	1.44%	7.43%	51.38%	70.55%
Real Estate	-0.01%	3.86%	30.66%	42.33%
Consumer Discretionary	1.54%	3.72%	14.00%	30.24%
Industrials	1.17%	3.44%	14.82%	18.73%
Financials	0.91%	3.14%	28.67%	47.71%
Information Technology	0.75%	1.84%	22.36%	27.43%
Utilities	0.31%	1.57%	7.64%	11.72%
Communication Services	0.94%	0.34%	19.42%	22.68%
Consumer Staples	0.13%	0.07%	13.60%	9.36%
Health Care	1.34%	-3.20%	-4.83%	11.49%
S&P Global 1200	1.43%	2.49%	15.28%	27.02%
Energy	1.21%	8.31%	45.67%	83.29%
Materials	1.97%	4.39%	11.21%	27.07%
Consumer Discretionary	0.91%	3.12%	8.85%	17.81%
Utilities	0.91%	3.10%	2.82%	5.64%
Financials	1.15%	3.07%	25.38%	51.01%
Real Estate	1.23%	3.01%	22.02%	29.04%
Information Technology	2.16%	2.58%	16.92%	27.93%
Industrials	1.46%	2.13%	14.04%	26.71%
Consumer Staples	0.97%	1.92%	6.07%	10.39%
Communication Services	1.45%	1.38%	16.11%	26.49%
Health Care	1.18%	0.00%	10.84%	17.03%

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.

[P1] **Headline Indices**

[P2] **Movers & Shakers**

[P3] **Equity Sectors**

EQUITY FACTORS

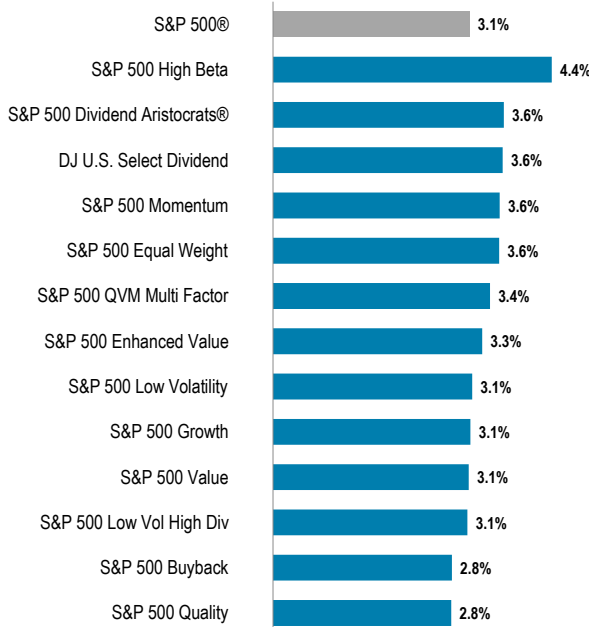
[P5] **S&P Global BMI**

[P6] **U.S. Industries**

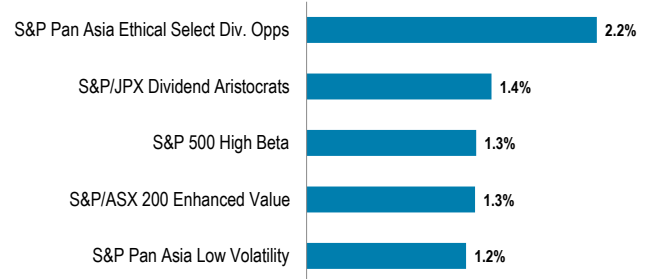
[P7] **Fixed Income**

[P8] **Commodities & Real Assets**

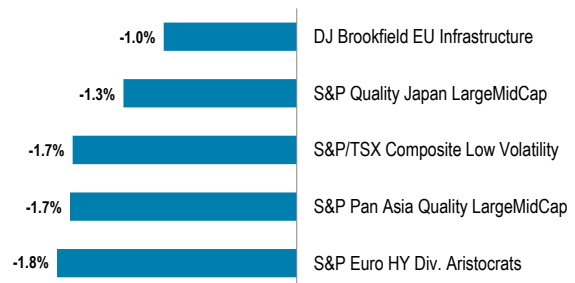
U.S. Equity Factors - Total Return MTD



Top 5 Outperformers - Excess Return MTD



Top 5 Underperformers - Excess Return MTD



INDEX	Daily	MTD	YTD	12M
S&P 500	1.72%	3.09%	19.51%	29.11%
S&P 500 High Beta	1.90%	4.38%	35.85%	77.58%
S&P 500 Dividend Aristocrats	1.86%	3.63%	16.86%	25.26%
DJ U.S. Select Dividend	1.60%	3.61%	27.16%	43.88%
S&P 500 Momentum	1.85%	3.57%	18.53%	21.27%
S&P 500 Equal Weight	1.72%	3.56%	23.15%	39.62%
S&P 500 QVM Multi Factor	1.98%	3.41%	20.42%	25.05%
S&P 500 Enhanced Value	1.61%	3.29%	28.84%	55.07%
S&P 500 Low Volatility	1.37%	3.13%	13.24%	15.73%
S&P 500 Growth	1.86%	3.10%	20.06%	27.36%
S&P 500 Value	1.56%	3.08%	18.86%	32.12%
S&P 500 Low Vol High Div	1.59%	3.06%	19.57%	32.93%
S&P 500 Buyback	1.89%	2.81%	25.68%	47.13%
S&P 500 Quality	1.64%	2.80%	19.79%	26.95%
S&P Europe 350 (EUR)	1.15%	2.63%	20.10%	29.94%
S&P Europe 350 RC 15%	1.72%	3.82%	24.47%	29.01%
S&P Europe 350 Momentum	1.71%	3.33%	19.48%	19.74%
S&P Europe 350 Quality	1.04%	2.29%	19.51%	25.93%
S&P Europe Div. Opps	0.80%	2.18%	14.67%	26.52%
S&P Europe 350 Enhanced Value	0.70%	2.15%	29.45%	59.49%
S&P D.A.E. Europe	1.22%	2.04%	11.57%	11.99%
S&P Europe 350 Low Volatility	0.87%	2.04%	17.37%	18.69%
S&P Europe 350 Equal Weight	0.95%	2.01%	19.19%	33.84%
S&P Europe 350 Buyback	0.89%	1.77%	21.56%	37.93%
DJ Brookfield EU Infrastructure	0.58%	1.44%	12.49%	15.91%
S&P Euro HY Div. Aristocrats	0.81%	0.79%	12.28%	18.62%
S&P/TSX Composite (CAD)	0.98%	3.83%	21.98%	30.08%
Dow Jones Canada Select Value	0.99%	4.89%	28.74%	44.80%
S&P/TSX Composite Enhanced Value	1.02%	4.64%	37.19%	68.16%
S&P/TSX Composite Equal Weight	1.02%	4.57%	20.89%	35.95%
S&P/TSX 60 Equal Weight	0.99%	3.96%	25.21%	36.08%
S&P/TSX Composite High Dividend	0.93%	3.92%	31.62%	46.75%
S&P/TSX Composite Momentum	1.07%	3.83%	5.39%	-3.23%
S&P/TSX Capped Composite	0.98%	3.83%	21.98%	30.08%
Dow Jones Canada Select Growth	1.14%	3.08%	17.05%	18.93%
S&P/TSX Canadian Dividend Aristocrats	0.73%	2.82%	25.20%	37.51%
S&P/TSX Composite Low Volatility	0.31%	2.12%	17.89%	21.36%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	0.54%	-0.27%	14.51%	22.53%
S&P/ASX 200 Enhanced Value	0.19%	1.01%	14.51%	29.93%
S&P/ASX 200 Equal Weight	1.08%	0.31%	12.74%	20.06%
S&P/ASX 200 Growth	1.21%	-0.22%	8.38%	13.02%
S&P Low Beta Australia	0.31%	-0.26%	15.02%	21.77%
S&P/ASX 200 Value	-0.06%	-0.32%	20.47%	32.84%
S&P/ASX Dividend Opportunities	0.48%	-0.36%	4.37%	14.95%
S&P/ASX 300 Shareholder Yield	0.69%	-0.47%	10.25%	12.40%
S&P/ASX 200 Low Volatility	0.29%	-0.63%	14.91%	15.72%
S&P/ASX 200 Momentum	1.76%	-1.07%	5.93%	5.99%
S&P/ASX 200 Quality	1.22%	-1.27%	7.21%	10.22%
S&P Japan 500 (JPY)	0.77%	-2.07%	12.44%	24.81%
S&P/JPX Dividend Aristocrats	-0.46%	-0.66%	15.55%	23.50%
S&P Enh. Value Japan LargeMidCap	-0.89%	-0.83%	27.08%	39.56%
S&P Momentum Japan LargeMidCap	0.71%	-1.13%	1.66%	14.66%
S&P Intrinsic Value Japan	0.15%	-1.72%	18.18%	28.79%
S&P Japan 500 Low Volatility	0.11%	-1.75%	8.08%	13.61%
S&P GIVI® Japan	0.12%	-1.77%	16.28%	24.19%
S&P Japan 500 Equal Weight	0.51%	-2.01%	13.94%	22.49%
S&P Low Beta Japan	0.60%	-2.27%	9.93%	18.82%
S&P Quality Japan LargeMidCap	1.27%	-3.34%	5.85%	16.05%
S&P Pan Asia BMI (USD)	0.54%	-0.81%	1.96%	15.29%
S&P Pan Asia Ethical Select Div. Opps	0.56%	1.40%	-2.42%	13.56%
S&P Pan Asia Low Volatility	0.05%	0.40%	5.69%	11.94%
S&P Pan Asia Dividend Aristocrats	0.30%	-0.47%	2.72%	11.78%
S&P Pan Asia Value	0.22%	-0.68%	7.81%	23.65%
S&P Pan Asia Low Beta	0.49%	-0.91%	0.83%	11.83%
S&P Pan Asia Enhanced Value LargeMidCap	-0.19%	-0.93%	13.56%	30.43%
S&P Pan Asia Growth	0.84%	-0.94%	-3.05%	8.29%
S&P Pan Asia Intrinsic Value Weighted	0.22%	-1.21%	6.30%	21.21%
S&P Pan Asia GIVI	0.18%	-1.25%	5.10%	17.38%
S&P Pan Asia Momentum LargeMidCap	0.62%	-1.39%	-4.36%	7.63%
S&P Pan Asia Quality LargeMidCap	0.90%	-2.47%	1.42%	14.82%
S&P Global 1200	1.43%	2.49%	15.28%	27.02%
S&P Global 1200 QVM Multi-Factor	1.77%	2.49%	15.84%	23.06%
S&P Global 1200 Div Stability Low Vol	0.83%	2.46%	10.40%	18.90%
S&P Global 1200 Low Vol High Div.	0.69%	1.85%	11.34%	22.24%

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

[P1] Headline Indices

[P2] Movers & Shakers

[P3] Equity Sectors

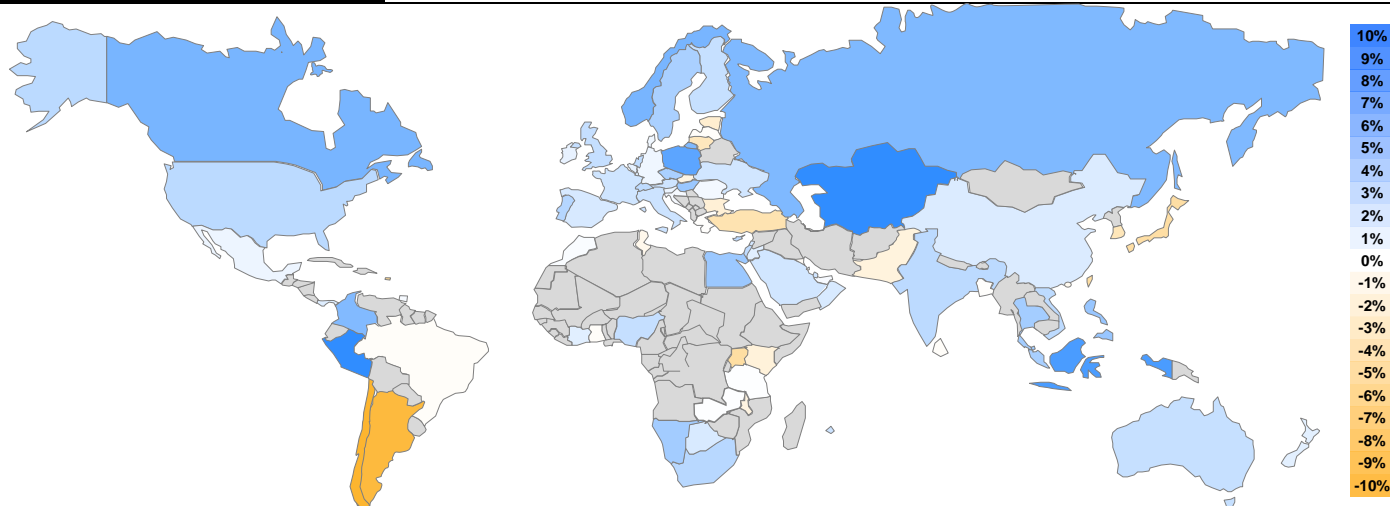
[P4] Equity Factors

S&P GLOBAL BMI

[P6] U.S. Industries

[P7] Fixed Income

[P8] Commodities & Real Assets



INDEX	Daily	MTD	YTD	12M
S&P Developed BMI	1.49%	2.48%	15.73%	28.78%
Canada	1.71%	6.52%	25.97%	38.96%
Norway	2.13%	6.51%	24.69%	48.68%
Singapore	0.14%	4.59%	25.60%	44.05%
Sweden	1.96%	4.09%	15.29%	29.90%
Portugal	0.20%	3.60%	4.77%	20.00%
United States	1.68%	3.28%	19.05%	30.83%
Switzerland	1.06%	3.14%	10.18%	18.10%
Israel	0.98%	3.05%	15.02%	31.24%
Netherlands	2.37%	2.98%	28.04%	44.27%
United Kingdom	1.31%	2.79%	15.22%	33.82%
Australia	1.21%	2.76%	12.29%	29.57%
Finland	1.32%	2.75%	15.43%	23.23%
Italy	1.35%	2.46%	15.36%	36.22%
Austria	0.78%	2.38%	24.27%	54.60%
France	1.32%	2.30%	14.73%	33.94%
Spain	0.52%	1.93%	6.18%	30.40%
Luxembourg	2.25%	1.43%	19.05%	55.95%
New Zealand	2.01%	1.35%	-6.38%	6.22%
Belgium	1.12%	1.15%	4.15%	18.63%
Ireland	0.91%	1.11%	14.53%	26.52%
Germany	1.41%	0.76%	5.91%	15.97%
Denmark	-0.29%	0.73%	13.02%	21.67%
Hong Kong	-0.09%	-0.65%	-2.45%	9.98%
Korea	2.29%	-3.03%	-7.41%	20.63%
Japan	0.39%	-3.94%	1.93%	14.08%
S&P Emerging BMI	0.31%	1.42%	3.70%	16.45%
Peru	2.08%	15.19%	-14.87%	6.71%
Indonesia	2.17%	8.73%	3.98%	28.49%
Poland	0.68%	7.89%	26.49%	53.07%
Russia	1.17%	6.18%	41.13%	71.01%
Colombia	0.95%	6.03%	-7.04%	32.19%
Philippines	1.50%	4.99%	-0.01%	22.83%
Hungary	1.28%	4.89%	29.21%	72.93%
Egypt	1.07%	4.85%	4.43%	-1.78%
Thailand	0.51%	4.39%	4.16%	25.85%
Malaysia	-0.07%	4.20%	-1.90%	7.93%
Czech Republic	-0.86%	4.10%	41.84%	87.81%
South Africa	-0.02%	3.41%	12.64%	34.23%
India	0.81%	3.22%	35.36%	59.30%
Qatar	0.68%	2.26%	15.55%	17.72%
Saudi Arabia	0.70%	2.22%	40.60%	43.53%
China	-0.20%	1.72%	-13.16%	-8.55%
Mexico	0.88%	0.89%	15.49%	44.48%
United Arab Emirates	0.37%	0.40%	36.43%	52.97%
Greece	0.13%	-0.12%	13.97%	50.15%

INDEX	Daily	MTD	YTD	12M
S&P Emerging BMI (Cont'd)				
Brazil	0.71%	-0.25%	-12.14%	12.72%
Kuwait	0.04%	-0.43%	26.69%	22.19%
Pakistan	2.38%	-1.45%	-5.28%	4.88%
Turkey	-1.47%	-3.36%	-19.67%	5.27%
Taiwan	0.30%	-4.02%	13.61%	32.22%
Chile	-0.15%	-8.97%	-16.77%	6.43%
S&P Frontier BMI	0.37%	-1.63%	10.22%	31.54%
Kazakhstan	2.71%	11.87%	80.39%	121.25%
Namibia	0.09%	4.46%	14.52%	29.94%
Cyprus	2.35%	3.21%	37.51%	101.01%
Vietnam	-0.06%	3.18%	30.00%	55.12%
Nigeria	0.82%	2.79%	7.58%	24.43%
Mauritius	0.16%	2.45%	20.73%	37.66%
Oman	-0.32%	1.87%	17.36%	21.62%
Botswana	0.59%	1.86%	6.75%	15.83%
Panama	-0.38%	1.53%	9.22%	17.88%
Cote d'Ivoire	0.60%	1.44%	25.41%	57.57%
Jordan	0.46%	1.43%	27.86%	30.80%
Slovenia	0.73%	0.86%	30.31%	50.61%
Romania	0.05%	0.57%	22.11%	39.45%
Croatia	0.23%	0.49%	8.71%	20.33%
Trinidad and Tobago	-0.11%	0.44%	13.66%	17.12%
Morocco	1.01%	0.29%	17.92%	32.89%
Zambia	-0.38%	0.10%	75.78%	111.27%
Bahrain	0.34%	0.04%	24.48%	21.67%
Bangladesh	-0.17%	-0.12%	31.14%	51.39%
Latvia	0.13%	-0.22%	19.86%	17.48%
Sri Lanka	1.04%	-0.24%	17.34%	33.88%
Ghana	0.17%	-0.24%	53.34%	60.67%
Tunisia	0.09%	-0.82%	0.19%	5.53%
Slovakia	0.13%	-1.20%	-21.45%	-24.04%
Kenya	0.41%	-1.61%	21.60%	29.17%
Bulgaria	0.29%	-1.77%	21.92%	32.88%
Estonia	0.95%	-2.03%	47.05%	78.82%
Lithuania	-0.01%	-2.84%	20.44%	39.75%
Jamaica	-0.62%	-4.78%	-0.05%	9.83%
Argentina	0.40%	-8.31%	-7.44%	24.79%
Additional Countries				
Ukraine	0.59%	2.21%	35.21%	94.91%
Lebanon	-1.08%	2.08%	66.92%	89.78%
Palestine	-0.01%	0.36%	31.06%	42.03%
Tanzania ¹	0.00%	0.09%	7.68%	11.81%
Rwanda	-0.02%	-1.00%	25.33%	25.73%
Malawi	-0.92%	-1.27%	20.55%	25.82%
Uganda	-0.28%	-4.01%	4.48%	4.65%

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

[P1] [Headline Indices](#)

[P2] [Movers & Shakers](#)

[P3] [Equity Sectors](#)

[P4] [Equity Factors](#)

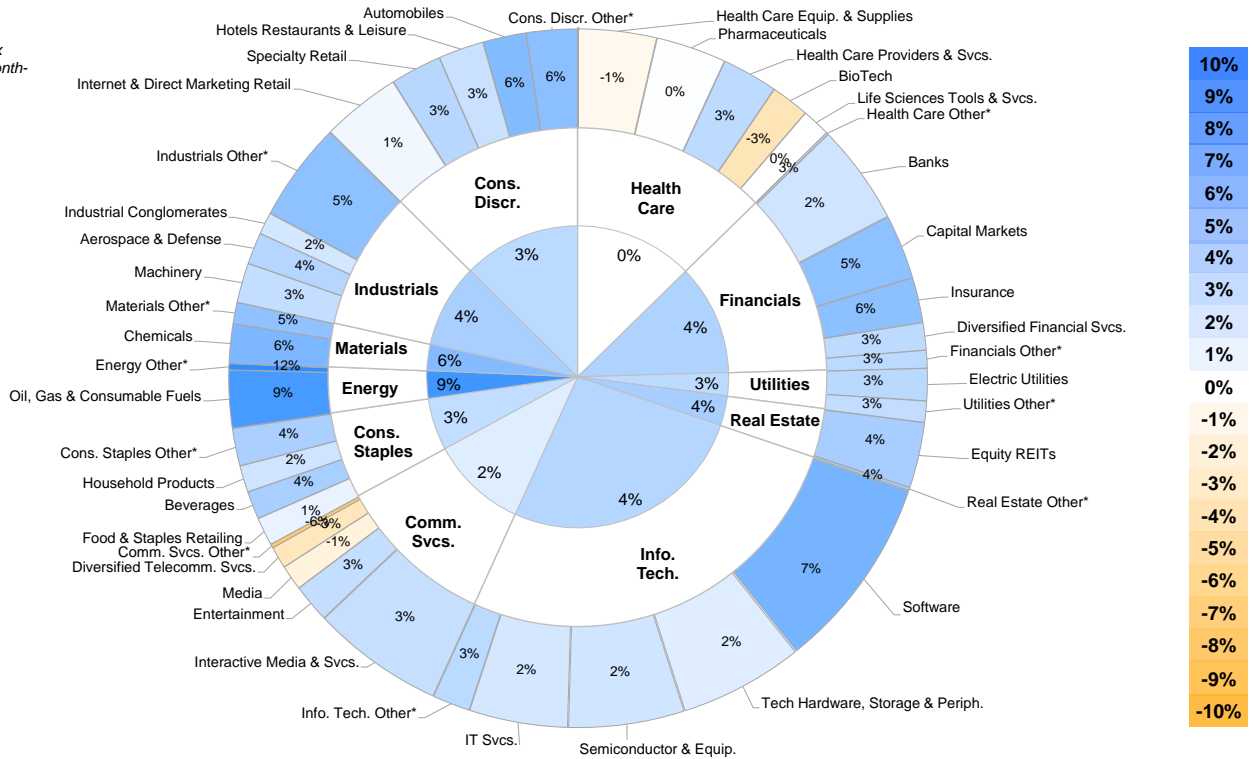
[P5] [S&P Global BMI](#)

U.S. INDUSTRIES

[P7] [Fixed Income](#)

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

Note: size of section is proportional to its index weight, coloured by month-to-date performance.



INDEX	Weight	Daily	MTD	YTD	12M
S&P Composite 1500	100.0%	1.71%	3.14%	19.66%	30.25%
Energy	3.0%	1.29%	9.20%	58.35%	99.30%
Energy Equip. & Svcs.	0.3%	1.89%	12.34%	40.28%	106.56%
Oil, Gas & Consumable Fuels	2.7%	1.22%	8.88%	60.49%	98.45%
Real Estate	3.2%	1.27%	4.27%	28.28%	35.78%
Real Estate Management & Develop	0.1%	1.88%	4.38%	58.78%	106.17%
Equity REITs	3.0%	1.24%	4.27%	27.26%	33.87%
Financials	11.9%	1.70%	3.85%	33.36%	60.17%
Thrifts & Mortgage Finance	0.1%	1.72%	7.98%	29.41%	60.76%
Insurance	2.1%	1.67%	5.54%	27.15%	45.18%
Capital Markets	3.0%	2.16%	5.47%	34.14%	55.27%
Mortgage REITs	0.0%	0.05%	3.99%	28.40%	52.04%
Diversified Financial Svcs.	1.3%	1.35%	3.19%	21.63%	33.87%
Banks	4.7%	1.47%	2.38%	38.00%	79.90%
Cons. Finance	0.7%	2.13%	2.38%	46.29%	76.15%
Utilities	2.5%	1.25%	3.19%	7.82%	8.49%
Gas Utilities	0.1%	1.91%	6.82%	12.68%	17.71%
Indep. Power and Renewables	0.0%	1.38%	6.35%	5.18%	26.84%
Electric Utilities	1.5%	1.34%	3.35%	8.15%	9.57%
Multi Utilities	0.7%	0.95%	2.32%	6.09%	3.26%
Water Utilities	0.1%	1.15%	1.95%	10.66%	14.66%
Consumer Discretionary	12.6%	1.07%	3.27%	15.49%	20.24%
Auto Comp.	0.3%	1.96%	10.96%	24.59%	56.59%
Textiles, Apparel & Luxury Goods	0.8%	1.01%	6.62%	13.13%	31.00%
Automobiles	2.0%	0.61%	5.99%	21.04%	51.07%
Distributors	0.1%	2.44%	5.72%	33.77%	39.85%
Leisure Products	0.1%	2.88%	4.41%	19.77%	40.04%
Multiline Retail	0.5%	2.01%	3.90%	19.76%	28.79%
Household Durables	0.5%	2.72%	3.75%	23.53%	20.84%
Specialty Retail	2.4%	1.70%	3.47%	30.15%	30.59%
Hotels Restaurants & Leisure	2.1%	0.95%	2.60%	15.83%	31.88%
Diversified Cons. Svcs.	0.1%	1.34%	1.09%	12.23%	22.80%
Internet & Direct Marketing Retail	3.7%	0.46%	0.72%	3.81%	2.37%
Consumer Staples	5.6%	1.13%	3.00%	7.94%	11.40%
Personal Products	0.2%	1.47%	5.70%	17.98%	41.84%
Tobacco	0.6%	1.46%	5.26%	24.37%	32.21%
Beverages	1.3%	0.69%	4.24%	3.50%	12.44%
Food Products	0.9%	1.20%	2.96%	7.58%	8.94%
Household Products	1.2%	1.02%	2.31%	1.46%	-1.10%
Food & Staples Retailing	1.3%	1.40%	1.04%	11.41%	13.80%

INDEX	Weight	Daily	MTD	YTD	12M
Health Care	12.7%	1.47%	0.00%	13.10%	20.47%
Health Care Providers & Svcs.	2.6%	2.71%	3.20%	16.80%	29.48%
Health Care Tech	0.1%	0.94%	2.59%	-2.92%	9.80%
Pharmaceuticals	3.3%	0.45%	0.09%	9.35%	16.19%
Life Sciences Tools & Svcs.	1.3%	1.35%	0.01%	26.46%	34.50%
Health Care Equip. & Supplies	3.6%	1.52%	-0.78%	14.70%	21.70%
BioTech	1.8%	1.60%	-3.11%	4.15%	5.92%
Industrials	9.0%	1.85%	4.18%	16.72%	29.74%
Road & Rail	1.0%	2.58%	10.23%	17.33%	24.28%
Marine	0.0%	-3.46%	6.54%	19.42%	50.96%
Trading Companies & Distributors	0.3%	2.91%	6.15%	24.29%	39.55%
Commercial Svcs. & Supplies	0.6%	2.08%	5.43%	19.22%	27.52%
Electrical Equip.	0.6%	3.12%	4.87%	26.49%	42.16%
Professional Svcs.	0.5%	1.71%	4.52%	23.61%	41.94%
Air Freight & Logistics	0.6%	3.06%	4.26%	9.47%	6.56%
Building Products	0.6%	2.98%	3.68%	27.99%	37.84%
Aerospace & Defense	1.5%	-0.21%	3.56%	16.23%	31.82%
Machinery	1.8%	2.36%	2.91%	13.36%	25.69%
Industrial Conglomerates	1.0%	1.21%	2.12%	9.10%	32.21%
Construction & Engineering	0.1%	1.89%	1.89%	31.38%	54.97%
Airlines	0.3%	0.46%	-1.34%	9.63%	36.23%
Materials	2.8%	2.23%	5.93%	17.89%	31.33%
Metals & Mining	0.5%	2.12%	7.35%	30.25%	49.60%
Chemicals	1.8%	2.46%	6.29%	15.59%	28.46%
Construction Materials	0.1%	3.55%	5.52%	26.21%	33.05%
Paper & Forest Products	0.0%	-0.27%	4.03%	43.66%	71.96%
Containers & Packaging	0.4%	1.01%	2.63%	10.66%	22.05%
Communication Services	10.3%	1.72%	1.53%	23.26%	35.90%
Entertainment	1.8%	0.68%	2.85%	2.07%	22.25%
Interactive Media & Svcs.	6.2%	2.07%	2.77%	44.62%	55.52%
Media	1.2%	1.89%	-1.45%	9.39%	25.74%
Diversified Telecomm. Svcs.	1.0%	1.17%	-2.88%	-4.90%	-2.37%
Wireless Telecomm. Svcs.	0.2%	2.31%	-6.39%	-10.70%	2.38%
Information Technology	26.6%	2.28%	3.58%	19.08%	28.42%
Software	9.1%	2.02%	6.55%	31.97%	34.47%
Communications Equip.	0.9%	1.96%	3.98%	27.70%	44.24%
Electronic Equip., Instr. & Comp.	0.9%	2.65%	2.62%	17.35%	41.08%
Semiconductor & Equip.	5.4%	3.06%	2.26%	21.41%	33.88%
IT Svcs.	4.6%	2.13%	2.07%	7.19%	17.38%
Tech Hardware, Storage & Periph.	5.8%	2.08%	1.60%	9.51%	21.08%

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.

[P1] Headline Indices

[P2] Movers & Shakers

[P3] Equity Sectors

[P4] Equity Factors

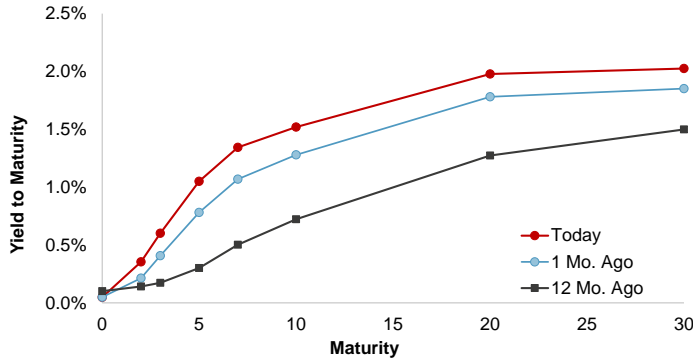
[P5] S&P Global BMI

[P6] U.S. Industries

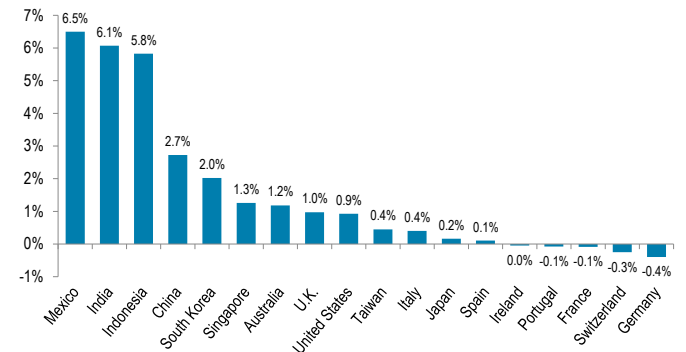
FIXED INCOME

[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	-1.7%	0.20%	1.10%	4.76%	6.19%
S&P U.S. Treasury Bill	0.0%	0.00%	0.00%	0.04%	0.07%
S&P U.S. Treasury	0.9%	0.12%	0.07%	-2.07%	-2.58%
S&P U.S. Aggregate	1.5%	0.15%	0.04%	-1.25%	-0.68%
S&P U.S. MBS	1.6%	0.15%	0.12%	-0.56%	-0.31%
S&P U.S. IG Corporate	2.0%	0.21%	0.06%	-0.85%	1.21%
S&P U.S. HY Corporate	4.1%	0.24%	-0.21%	4.18%	9.02%
S&P U.S. Preferred Stock	6.4%	0.70%	0.55%	5.99%	11.10%
S&P 500/MarketAxess IG Corp.	2.2%	0.29%	0.10%	-1.61%	0.64%
S&P 500 Bond	2.2%	0.23%	0.05%	-0.81%	1.35%
S&P National AMT-Free Muni	1.0%	0.05%	-0.02%	0.72%	2.89%
S&P/LSTA U.S. Lev. Loan 100	3.7%	0.00%	0.00%	3.17%	6.14%

Europe	Yield	Daily	MTD	YTD	12M
S&P Eurozone Sovereign	0.0%	0.33%	0.16%	-2.59%	-2.24%
S&P Eurozone Sov Inf.-Linked	-1.8%	0.25%	0.83%	5.25%	7.06%
S&P Eurozone IG Corporate	0.3%	0.19%	-0.21%	-0.61%	0.41%
S&P U.K. Gilt	1.0%	0.43%	0.80%	-6.98%	-6.48%
S&P U.K. Inflation-Linked Gilt	-2.7%	1.77%	5.29%	4.64%	5.36%
S&P U.K. IG Corporate	1.9%	0.25%	-0.05%	-3.57%	-0.34%
S&P Germany Sovereign	-0.4%	0.32%	0.03%	-2.60%	-2.72%
S&P France Sovereign	-0.1%	0.36%	0.22%	-3.56%	-3.50%
S&P Spain Sovereign	0.1%	0.27%	0.22%	-2.04%	-1.51%
S&P Italy Sovereign	0.4%	0.31%	0.23%	-1.23%	-0.28%
S&P Switzerland Sovereign	-0.3%	0.47%	0.22%	-3.86%	-3.52%
S&P Ireland Sovereign	0.0%	0.30%	0.16%	-3.37%	-2.84%

S&P 500 Bond Sectors	Yield	Daily	MTD	YTD	12M
Energy	2.5%	0.29%	0.28%	3.32%	9.11%
Industrials	2.2%	0.20%	0.22%	-0.23%	3.08%
Materials	2.3%	0.24%	0.20%	-0.32%	2.50%
Utilities	2.5%	0.28%	0.17%	-1.75%	0.10%
Consumer Staples	2.1%	0.23%	0.14%	-0.73%	0.81%
Health Care	2.1%	0.24%	0.12%	-1.42%	0.45%
Information Technology	2.0%	0.21%	0.07%	-2.06%	-0.84%
Communication Services	2.7%	0.39%	0.05%	-0.97%	1.02%
Consumer Discretionary	2.4%	0.23%	-0.07%	0.20%	3.24%
Financials	1.8%	0.16%	-0.15%	-1.19%	0.25%
Real Estate	2.1%	0.17%	-0.15%	-0.61%	1.46%

Asia	Yield	Daily	MTD	YTD	12M
S&P Indonesia Sovereign	5.8%	0.24%	0.09%	3.79%	9.94%
S&P Pan Asia Bond (USD)	3.2%	0.20%	0.04%	2.52%	6.89%
S&P Japan Corporate	0.4%	0.02%	0.00%	0.72%	1.00%
S&P Japan Sovereign	0.2%	0.12%	-0.02%	-0.11%	0.04%
S&P China Corporate	3.2%	0.00%	-0.02%	2.41%	3.06%
S&P Taiwan Sovereign	0.4%	0.04%	-0.15%	-1.13%	-0.61%
S&P Hong Kong Sovereign	0.6%	0.00%	-0.29%	-1.06%	-1.39%
S&P China Sovereign	2.7%	0.04%	-0.31%	3.69%	5.16%
S&P BSE India Sovereign	6.1%	0.14%	-0.43%	2.03%	3.63%
S&P South Korea Sovereign	2.0%	0.36%	-0.65%	-3.11%	-4.30%
S&P Singapore Sovereign	1.3%	0.20%	-0.72%	-4.24%	-4.03%

Canada	Yield	Daily	MTD	YTD	12M
S&P Canada Aggregate	1.7%	0.48%	0.08%	-3.76%	-3.20%
S&P Canada Sovereign	1.1%	0.40%	-0.09%	-3.80%	-3.98%
S&P Canada IG Corporate	2.1%	0.39%	0.04%	-1.92%	-0.31%
S&P Canada Provincial & Municipal	1.8%	0.57%	0.16%	-4.53%	-4.08%
S&P/TSX Preferred Share	5.3%	0.23%	0.58%	18.13%	25.82%

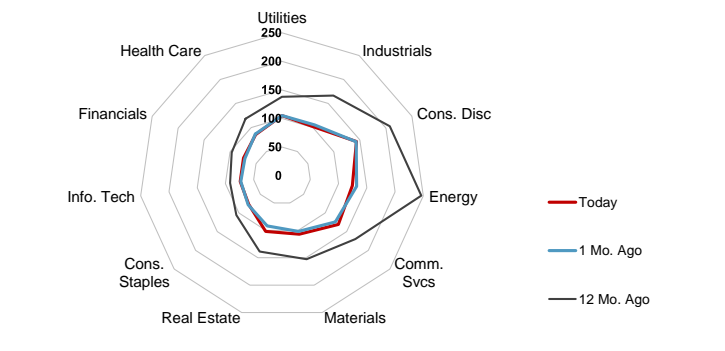
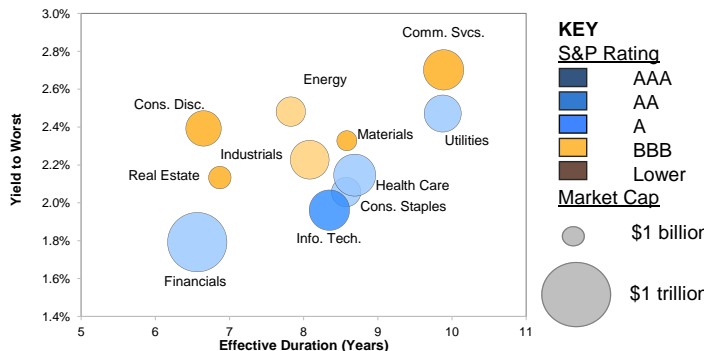
Latin America	Yield	Daily	MTD	YTD	12M
S&P Peru Sovereign	5.7%	0.71%	4.50%	-12.23%	-8.05%
S&P Brazil Sovereign	10.0%	0.03%	0.96%	-7.68%	-4.61%
S&P Colombia Sovereign	6.8%	0.03%	0.30%	-5.60%	-3.66%
S&P/BMV Mexico Sovereign	6.5%	0.02%	0.10%	-2.00%	0.92%
S&P Chile Sovereign	6.4%	-0.40%	-6.74%	-21.28%	-21.06%

Australia & New Zealand	Yield	Daily	MTD	YTD	12M
S&P/ASX Australian Government 0+	1.2%	0.36%	-0.88%	-2.62%	-3.18%
S&P/ASX Corporate 0+	1.6%	0.12%	-0.45%	-0.39%	0.98%
S&P/NZX NZ Government Bond	1.8%	0.04%	-0.55%	-4.93%	-7.29%

ESG Bonds	Yield	Daily	MTD	YTD	12M
S&P Green Bond (USD)	1.2%	0.44%	0.00%	-4.44%	-0.57%
S&P Green Bond Select (USD)	1.0%	0.49%	-0.02%	-5.99%	-2.12%
S&P ESG Europe Dev Sov (EUR)	0.1%	0.40%	0.50%	-2.58%	-2.22%

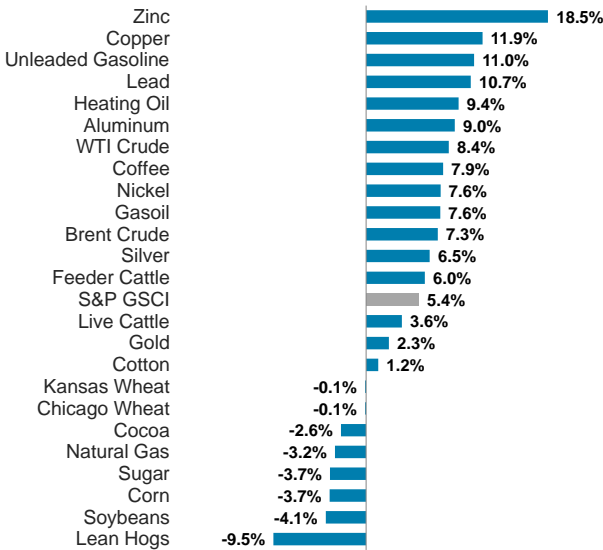
S&P 500 Bond Sectors - Selected Statistics

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

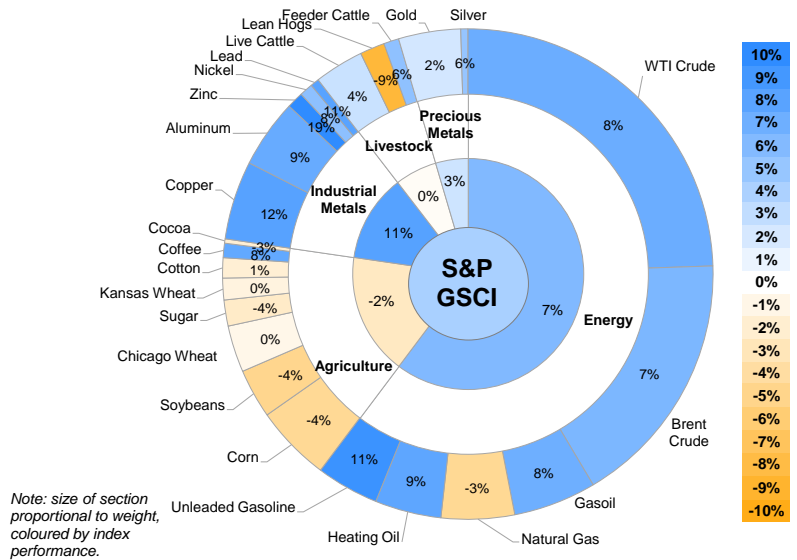


Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (1) Indicates delayed data. (2) Indicates Sunday trading. Returns are in local currency unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M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

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	1.16%	5.38%	45.71%	62.78%
Dow Jones Commodity Index	1.20%	4.10%	32.30%	47.06%
Commodity Sectors				
Industrial Metals	2.63%	11.00%	34.82%	49.99%
Energy	1.12%	7.28%	74.66%	98.96%
Precious Metals	0.29%	2.73%	-6.40%	-6.50%
Livestock	0.35%	0.00%	5.00%	6.70%
Agriculture	0.77%	-1.87%	15.62%	32.92%
Energy				
Natural Gas	1.46%	-3.18%	113.26%	61.44%
Petroleum	1.09%	8.26%	71.97%	102.18%
Unleaded Gasoline	1.42%	11.01%	79.77%	114.35%
Heating Oil	1.54%	9.43%	72.67%	110.98%
WTI Crude	1.19%	8.43%	71.06%	98.43%
Gasoil	0.52%	7.56%	68.64%	102.22%
Brent Crude	0.94%	7.31%	71.85%	102.48%
Agriculture				
Softs	0.41%	0.29%	31.00%	44.55%
Coffee	0.29%	7.86%	53.49%	75.24%
Cotton	3.12%	1.23%	31.54%	45.23%
Cocoa	-0.69%	-2.56%	-2.15%	6.00%
Sugar	-1.36%	-3.69%	27.30%	38.90%
Grains	0.89%	-2.57%	11.16%	29.29%
Kansas Wheat	1.28%	-0.10%	15.21%	28.06%
Chicago Wheat	0.83%	-0.10%	8.97%	15.45%
Corn	0.88%	-3.72%	19.02%	42.39%
Soybeans	0.79%	-4.11%	-1.19%	22.00%
Livestock				
Feeder Cattle	0.56%	5.99%	-3.29%	0.93%
Live Cattle	1.01%	3.64%	-3.40%	-1.98%
Lean Hogs	-1.06%	-9.45%	24.01%	24.35%
Industrial Metals				
Zinc	3.63%	18.55%	26.60%	43.14%
Copper	3.49%	11.87%	28.53%	48.39%
Lead	2.44%	10.67%	15.06%	27.02%
Aluminum	1.58%	9.04%	54.15%	63.80%
Nickel	1.99%	7.59%	15.73%	25.00%
Precious Metals				
Silver	1.33%	6.49%	-11.62%	-4.84%
Gold	0.18%	2.33%	-5.78%	-6.70%
Reduced Energy & Sustainability				
Reduced Energy	0.95%	4.65%	33.90%	43.05%
Light Energy	1.19%	3.86%	27.94%	41.21%
Ultra Light Energy	1.20%	3.33%	22.62%	34.85%
Carbon Emission Allowances EUA (EUR)	4.01%	-0.51%	86.83%	135.80%
Biofuel	0.20%	-1.80%	30.73%	51.43%

INDEX	Daily	MTD	YTD	12M
S&P Real Assets				
S&P Real Assets Equity	1.13%	4.34%	20.49%	32.70%
S&P Real Assets Bond	0.39%	0.53%	-0.90%	3.11%
Modified Roll				
Dynamic Roll	0.93%	6.12%	40.53%	51.70%
Multiple Contract	1.14%	5.32%	46.84%	63.84%
Pre-Roll	1.16%	5.32%	46.95%	64.37%
MTD Forward	1.12%	5.27%	48.49%	65.57%
2M Forward	1.09%	5.19%	47.75%	64.37%
3M Forward	1.07%	5.14%	47.05%	63.57%
4M Forward	1.00%	5.19%	46.96%	63.24%
5M Forward	0.94%	5.35%	46.01%	62.06%
6M Forward	0.89%	5.41%	44.82%	59.34%
12M Forward	0.83%	5.65%	42.69%	54.75%
Modified Weighting				
Roll Weight Select	1.25%	5.64%	33.33%	52.62%
Equal Weight Select	1.26%	5.41%	31.93%	49.02%
Enhanced	1.13%	5.38%	47.10%	61.31%
Equal Weight Commodity Sector	1.20%	4.90%	26.76%	38.30%
Capped Component	1.19%	4.05%	37.07%	51.37%
Risk Weight	0.96%	3.21%	17.12%	26.96%
Covered Call Select	0.64%	1.89%	27.99%	34.76%
Quantitative & Thematic				
S&P Commodity Producers Gold	2.45%	11.57%	-6.93%	-17.53%
S&P Commodity Producers Oil & Gas Expl.	1.38%	10.20%	78.00%	124.58%
S&P Commodity Producers Agribusiness	1.33%	3.04%	19.31%	36.09%
S&P Dynamic Futures Index (DFI)	-0.27%	-0.06%	5.43%	8.44%
S&P Strategic Futures Index (SFI)	-0.16%	-0.29%	2.18%	4.02%
S&P GSCI Sector Equities	1.74%	7.09%	29.66%	53.24%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq.	0.81%	4.90%	-6.13%	-10.24%
S&P GSCI Gold (U.S. 10Y Rate)	0.18%	2.38%	-4.78%	-5.54%
S&P GSCI Daily Risk Control 5%	0.31%	1.40%	10.77%	13.84%
S&P Systematic Global Macro Commodities	1.25%	4.87%	42.39%	63.00%
S&P Systematic Global Macro	1.23%	2.38%	13.65%	27.72%
Other Single S&P GSCI Indices				
North America Copper	2.56%	13.27%	31.48%	51.39%
Palladium	2.13%	13.22%	-13.13%	-10.22%
Platinum	2.74%	9.34%	-3.46%	20.22%
Tin	1.50%	8.79%	112.79%	137.68%
Nonfat Dry Milk	0.57%	5.97%	8.06%	3.47%
Class III Milk	2.56%	5.87%	-3.77%	-6.11%
Iron Ore	1.50%	5.14%	-2.31%	42.63%
Skim Milk Powder	1.45%	3.64%	24.97%	28.21%
Soybean Oil	1.43%	2.98%	60.89%	102.85%
Rough Rice	0.46%	0.98%	0.45%	-0.44%
Soybean Meal	0.77%	-4.44%	-29.00%	-16.24%
Orange Juice	-0.40%	-7.16%	-10.20%	-3.51%

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.

Sign up to our [Weekly Index Strategy Update Call](#)

Get the month-end version of this report [here](#).

Check out our dedicated regional and specialist monthly dashboards:

<i>Regional Reports</i>	<i>Focused & Risk Reports</i>
U.S.	S&P 500 Factors
Europe	U.S. Sectors
Asia	U.S. Industries
Australia & NZ	U.S. Equal Weight
India	Dispersion
Canada	Risk & Volatility
Latin America	Kensho New Economies (Quarterly)

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