

HEADLINE INDICES

[P2] Movers & Shakers

[P3] Equity Sectors

[P4] Equity Factors

[P5] S&P Global BMI

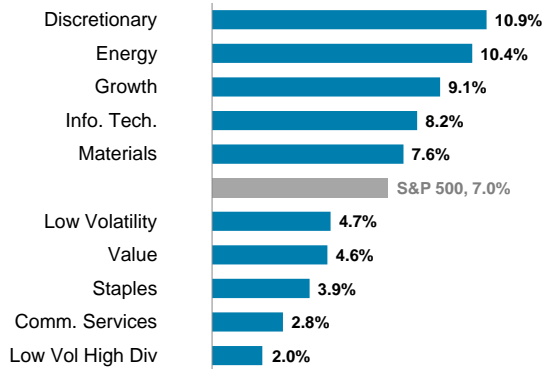
[P6] U.S. Industries

[P7] Fixed Income

[P8] Commodities & Real Assets

| INDEX                         | Oct   | 6M     | YTD    | 12M    |
|-------------------------------|-------|--------|--------|--------|
| <b>U.S. Equity</b>            |       |        |        |        |
| S&P 500®                      | 7.01% | 10.91% | 24.04% | 42.91% |
| S&P MidCap 400®               | 5.89% | 3.16%  | 22.32% | 48.90% |
| S&P SmallCap 600®             | 3.43% | 2.92%  | 24.17% | 58.94% |
| S&P Composite 1500®           | 6.85% | 10.23% | 23.96% | 43.65% |
| S&P Total Market Index (TMI)  | 6.72% | 9.79%  | 22.87% | 44.07% |
| Dow Jones Industrial Average® | 5.93% | 6.71%  | 18.77% | 37.73% |

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



| Global Equity (USD)        | Oct    | 6M      | YTD     | 12M    |
|----------------------------|--------|---------|---------|--------|
| <b>S&amp;P Global BMI</b>  |        |         |         |        |
| S&P Developed BMI          | 5.20%  | 7.70%   | 18.80%  | 41.17% |
| S&P Emerging BMI           | 1.00%  | -2.38%  | 3.28%   | 19.26% |
| S&P Frontier BMI           | -1.58% | 5.38%   | 10.27%  | 30.74% |
| S&P Developed Ex-US BMI    | 2.50%  | 3.89%   | 11.70%  | 35.83% |
| <b>S&amp;P Global 1200</b> |        |         |         |        |
| S&P 500                    | 7.01%  | 10.91%  | 24.04%  | 42.91% |
| S&P/TOPIX 150              | -2.63% | 3.08%   | 3.55%   | 21.91% |
| S&P Latin America 40       | -5.74% | -10.25% | -13.23% | 22.28% |
| S&P Europe 350®            | 4.43%  | 5.94%   | 15.69%  | 41.99% |
| S&P/ASX All Australian 50  | 4.70%  | 2.81%   | 13.27%  | 38.62% |
| S&P Asia 50                | 2.56%  | -12.44% | -6.26%  | 11.76% |
| S&P/TSX 60                 | 7.70%  | 11.78%  | 28.70%  | 50.85% |

| Global Equity (Local Currency)   | Oct    | 6M      | YTD     | 12M    |
|----------------------------------|--------|---------|---------|--------|
| S&P/BVL Peru Select (PEN)        | 14.75% | 5.54%   | 0.08%   | 18.39% |
| S&P Merval (ARS)                 | 8.01%  | 70.34%  | 63.12%  | 84.50% |
| S&P/HKEX LargeCap (HKD)          | 5.32%  | -12.05% | 2.98%   | 5.43%  |
| S&P/TSX Composite (CAD)          | 5.02%  | 11.52%  | 23.38%  | 38.77% |
| S&P Europe 350 (EUR)             | 4.68%  | 10.34%  | 22.50%  | 43.23% |
| S&P South Africa Composite (ZAR) | 3.96%  | -1.48%  | 14.12%  | 45.83% |
| S&P United Kingdom (GBP)         | 2.29%  | 6.27%   | 16.46%  | 36.05% |
| S&P Germany BMI (EUR)            | 2.18%  | 3.03%   | 13.39%  | 35.21% |
| S&P China 500 (CNY)              | 1.47%  | -7.27%  | -7.02%  | -0.98% |
| S&P BSE SENSEX (INR)             | 0.44%  | 22.55%  | 25.43%  | 51.23% |
| S&P/BMV IPC (MXN)                | -0.05% | 8.16%   | 18.59%  | 42.42% |
| S&P/ASX 200 (AUD)                | -0.10% | 6.34%   | 14.71%  | 27.96% |
| S&P/NZX 50 Portfolio (NZD)       | -1.03% | 5.02%   | 2.84%   | 15.23% |
| S&P/TOPIX 150 (JPY)              | -1.13% | 7.65%   | 13.91%  | 32.79% |
| S&P Korea BMI (KRW)              | -3.09% | -6.70%  | 0.81%   | 31.23% |
| S&P/CLX IPSA (CLP)               | -6.20% | -8.51%  | -2.04%  | 15.60% |
| S&P Brazil BMI (BRL)             | -7.82% | -15.13% | -15.23% | 8.01%  |

Case-Shiller (as of Aug 2021)

| Case-Shiller Case-Shiller US National | 1M    | 6M     | 12M    |
|---------------------------------------|-------|--------|--------|
| Case-Shiller Case-Shiller US National | 1.19% | 12.29% | 19.84% |

| INDEX                             | Yield | Oct    | 6M     | YTD    | 12M    |
|-----------------------------------|-------|--------|--------|--------|--------|
| <b>U.S. Fixed Income</b>          |       |        |        |        |        |
| S&P U.S. Aggregate Bond           | 1.53% | -0.04% | 1.09%  | -1.34% | -0.18% |
| S&P U.S. Treasury Current 2-Year  | 0.46% | -0.31% | -0.27% | -0.32% | -0.24% |
| S&P U.S. Treasury Current 10-Year | 1.56% | -0.34% | 1.45%  | -4.50% | -4.66% |
| S&P 500/MarketAxess IG Corp Bond  | 2.26% | 0.27%  | 2.97%  | -1.45% | 1.98%  |
| S&P 500 High Yield Corporate Bond | 3.24% | -0.02% | 2.86%  | 3.44%  | 8.87%  |
| S&P/LSTA U.S. Leveraged Loan 100  | 3.79% | 0.00%  | 1.64%  | 3.16%  | 6.94%  |

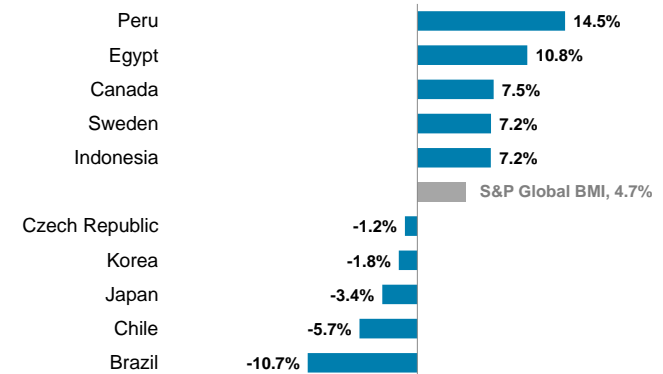
Global Fixed Income

|                                    |        |        |        |        |        |
|------------------------------------|--------|--------|--------|--------|--------|
| S&P U.K. Gilt (GBP)                | 0.95%  | 2.41%  | 1.71%  | -5.49% | -4.43% |
| S&P Germany Sovereign Bond (EUR)   | -0.33% | 0.01%  | 0.19%  | -2.63% | -3.14% |
| S&P Japan Sovereign Bond (JPY)     | 0.18%  | -0.08% | 0.12%  | -0.17% | -0.04% |
| S&P Global Dev. Sov. Bond (USD)    | 0.63%  | -0.46% | -1.97% | -6.14% | -3.48% |
| S&P Canada Sovereign Bond (CAD)    | 1.33%  | -1.10% | -0.57% | -4.78% | -4.53% |
| S&P/ASX Australian Gov. Bond (AUD) | 1.77%  | -4.28% | -2.52% | -6.17% | -6.85% |

Currencies

|                             |  |        |        |        |        |
|-----------------------------|--|--------|--------|--------|--------|
| Dow Jones FXCM Dollar Index |  | -0.50% | 1.95%  | 2.97%  | -0.54% |
| GBP/USD (1.3707)            |  | 1.66%  | -1.00% | 0.28%  | 6.01%  |
| EUR/USD (1.1572)            |  | -0.15% | -3.87% | -5.42% | -0.65% |
| USD/JPY (114.03)            |  | 2.20%  | 4.32%  | 10.44% | 9.07%  |
| USD/CAD (1.2396)            |  | 2.20%  | -0.75% | 2.78%  | 7.57%  |
| AUD/USD (0.7511)            |  | 3.98%  | -2.76% | -2.66% | 6.96%  |

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



| Environmental, Social & Governance          | Oct    | 6M     | YTD    | 12M    |
|---|--------|--------|--------|--------|
| S&P 500 ESG                                 | 8.34%  | 12.59% | 26.46% | 44.49% |
| S&P 500 Fossil Fuel Free                    | 6.93%  | 10.57% | 23.56% | 42.01% |
| Dow Jones Sustainability World              | 6.17%  | 8.76%  | 18.74% | 39.24% |
| S&P Green Bond Select                       | -0.55% | -2.86% | -6.49% | -1.86% |
| S&P 500 Net Zero 2050 Paris-Aligned Climate | 7.17%  | 12.83% | 27.11% | 46.20% |

Commodities and Other Real Assets

|                            |        |        |        |         |
|----------------------------|--------|--------|--------|---------|
| <b>S&amp;P Real Assets</b> |        |        |        |         |
| Dow Jones Commodity Index  | 2.98%  | 5.05%  | 13.44% | 26.60%  |
| S&P Real Assets Equity     | 4.18%  | 11.99% | 32.40% | 52.13%  |
| S&P Real Assets Bond       | 0.41%  | 1.34%  | -1.02% | 3.95%   |
| <b>S&amp;P GSCI</b>        |        |        |        |         |
| Crude Oil                  | 5.80%  | 19.03% | 46.28% | 73.68%  |
| Gold                       | 12.19% | 34.81% | 76.99% | 137.14% |
| Gold                       | 1.53%  | 0.60%  | -6.51% | -6.08%  |
| Copper                     | 7.03%  | -2.99% | 22.97% | 41.96%  |

Volatility

|                                     |         |         |         |         |
|-------------------------------------|---------|---------|---------|---------|
| Cboe Volatility Index/ VIX® (16.26) | -29.73% | -12.63% | -28.53% | -57.23% |
| S&P/ASX 200 VIX (12.98)             | 4.18%   | 11.94%  | -6.63%  | -46.23% |
| S&P/JPX JGB VIX (1.57)              | -4.85%  | 9.79%   | 29.75%  | 19.48%  |
| S&P/BMV IPC VIX (15.94)¹            | 22.23%  | -50.15% | 18.73%  | -29.43% |

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**

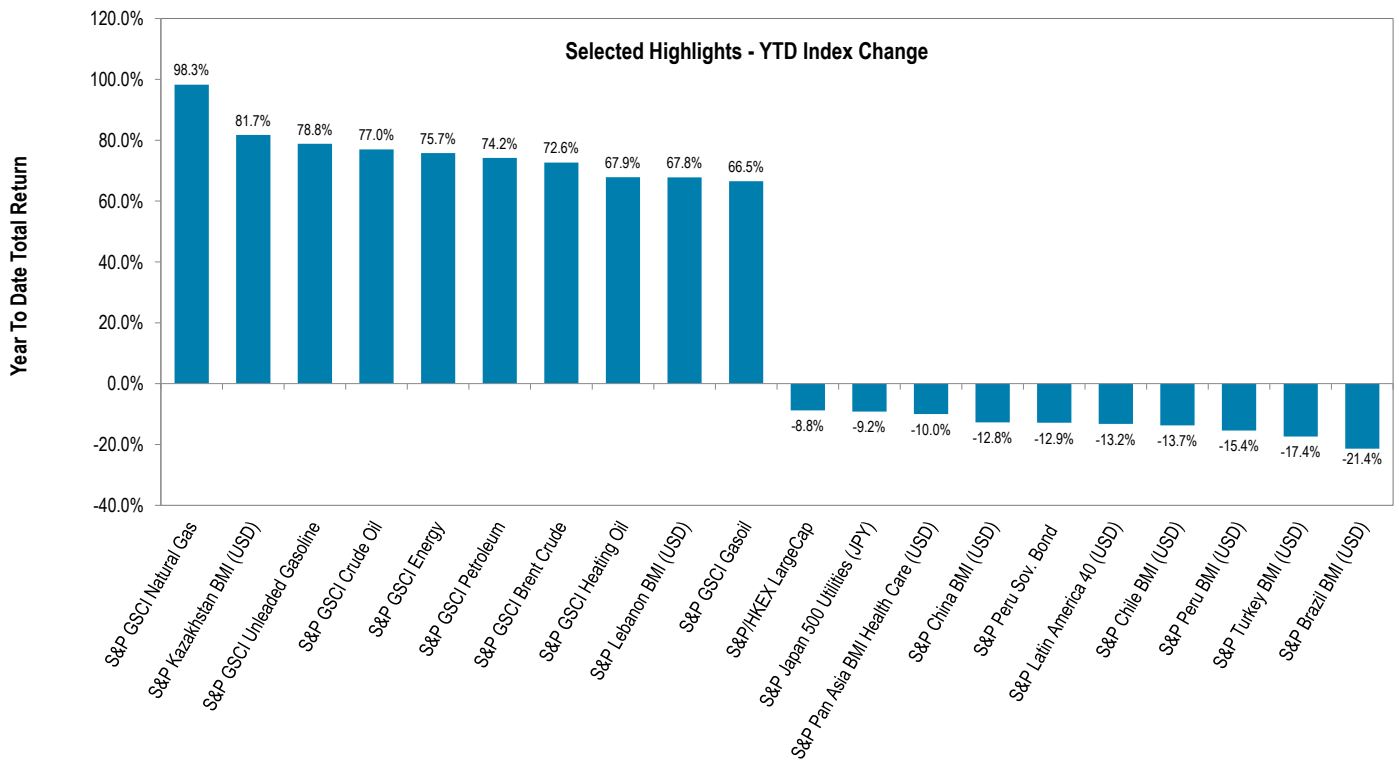
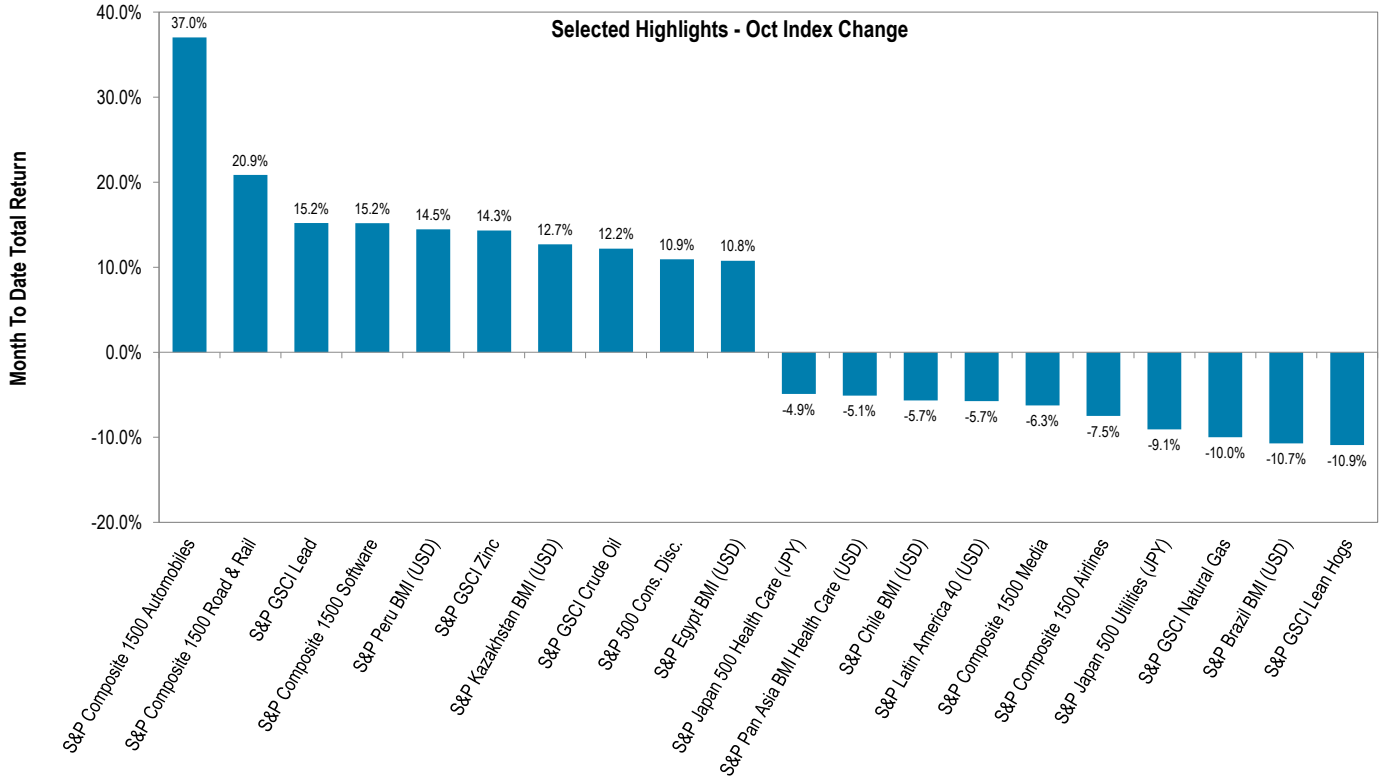
[\[P4\]](#) **Equity Factors**

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

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

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

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



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

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

**EQUITY SECTORS**

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

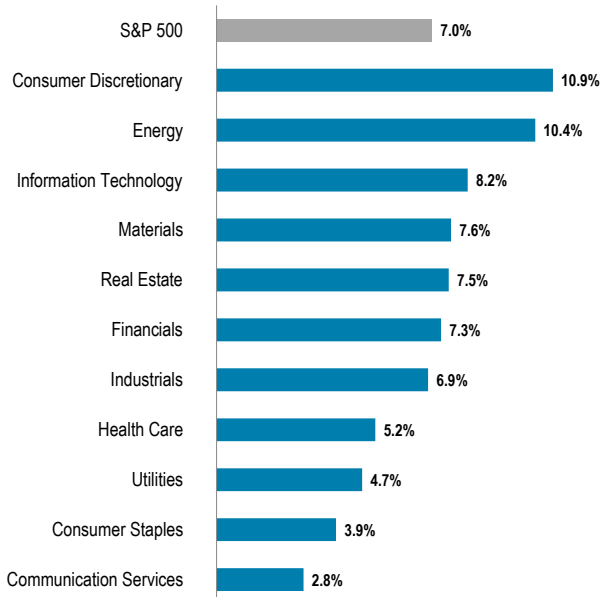
[\[P5\]](#) **S&P Global BMI**

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

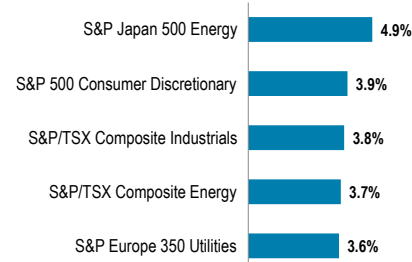
[\[P7\]](#) **Fixed Income**

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

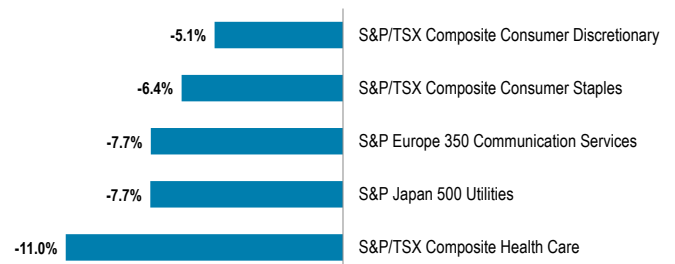
**S&P 500 Sectors - Total Return Oct**



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



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



| INDEX                           | Oct           | 6M            | YTD           | 12M           |
|---------------------------------|---------------|---------------|---------------|---------------|
| <b>S&amp;P 500</b>              | <b>7.01%</b>  | <b>10.91%</b> | <b>24.04%</b> | <b>42.91%</b> |
| Consumer Discretionary          | 10.94%        | 10.78%        | 22.34%        | 36.17%        |
| Energy                          | 10.36%        | 20.09%        | 58.07%        | 111.28%       |
| Information Technology          | 8.17%         | 16.17%        | 24.70%        | 46.93%        |
| Materials                       | 7.63%         | 3.48%         | 18.91%        | 37.18%        |
| Real Estate                     | 7.55%         | 13.31%        | 33.77%        | 45.21%        |
| Financials                      | 7.30%         | 12.09%        | 38.56%        | 72.14%        |
| Industrials                     | 6.88%         | 3.24%         | 19.15%        | 39.83%        |
| Health Care                     | 5.16%         | 11.23%        | 19.31%        | 33.82%        |
| Utilities                       | 4.73%         | 1.80%         | 9.13%         | 10.68%        |
| Consumer Staples                | 3.89%         | 5.20%         | 8.76%         | 19.02%        |
| Communication Services          | 2.83%         | 7.25%         | 25.02%        | 41.19%        |
| <b>S&amp;P Europe 350 (EUR)</b> | <b>4.68%</b>  | <b>10.34%</b> | <b>22.50%</b> | <b>43.23%</b> |
| Utilities                       | 8.27%         | 3.21%         | 4.11%         | 17.86%        |
| Information Technology          | 6.66%         | 18.39%        | 37.78%        | 67.95%        |
| Consumer Discretionary          | 6.50%         | 6.67%         | 22.35%        | 50.04%        |
| Financials                      | 6.29%         | 11.72%        | 29.86%        | 65.12%        |
| Health Care                     | 4.87%         | 16.05%        | 20.74%        | 28.12%        |
| Consumer Staples                | 4.53%         | 7.98%         | 14.05%        | 22.19%        |
| Energy                          | 3.62%         | 24.64%        | 38.42%        | 89.15%        |
| Industrials                     | 3.03%         | 9.56%         | 23.96%        | 45.02%        |
| Materials                       | 2.56%         | 3.08%         | 18.41%        | 41.88%        |
| Real Estate                     | 0.19%         | 3.71%         | 5.56%         | 24.15%        |
| Communication Services          | -2.98%        | -0.81%        | 11.39%        | 26.28%        |
| <b>S&amp;P Japan 500 (JPY)</b>  | <b>-1.40%</b> | <b>6.64%</b>  | <b>13.21%</b> | <b>30.71%</b> |
| Energy                          | 3.51%         | 10.71%        | 39.83%        | 55.64%        |
| Materials                       | 0.64%         | 2.48%         | 10.63%        | 34.96%        |
| Consumer Discretionary          | 0.53%         | 12.51%        | 18.82%        | 37.58%        |
| Industrials                     | -0.62%        | 7.94%         | 16.87%        | 35.20%        |
| Information Technology          | -1.39%        | 11.02%        | 21.42%        | 46.70%        |
| Real Estate                     | -1.52%        | 8.52%         | 20.56%        | 35.86%        |
| Financials                      | -2.60%        | 8.66%         | 25.72%        | 37.83%        |
| Consumer Staples                | -2.65%        | 4.73%         | 2.27%         | 13.87%        |
| Communication Services          | -2.84%        | -11.79%       | -2.59%        | 10.57%        |
| Health Care                     | -4.90%        | 7.23%         | -1.78%        | 14.79%        |
| Utilities                       | -9.08%        | -14.14%       | -9.20%        | -6.30%        |

| INDEX                              | Oct           | 6M            | YTD           | 12M           |
|------------------------------------|---------------|---------------|---------------|---------------|
| <b>S&amp;P/ASX 200 (AUD)</b>       | <b>-0.10%</b> | <b>6.34%</b>  | <b>14.71%</b> | <b>27.96%</b> |
| Information Technology             | 2.10%         | 9.28%         | 6.36%         | 21.78%        |
| Health Care                        | 0.97%         | 9.70%         | 10.47%        | 7.97%         |
| Financials                         | 0.78%         | 11.52%        | 29.00%        | 49.01%        |
| Consumer Discretionary             | 0.32%         | 11.30%        | 24.48%        | 36.34%        |
| Real Estate                        | 0.18%         | 10.52%        | 12.89%        | 28.04%        |
| Materials                          | -0.47%        | -8.57%        | 0.58%         | 17.45%        |
| Utilities                          | -0.63%        | 0.93%         | -2.08%        | -5.98%        |
| Communication Services             | -1.11%        | 11.86%        | 25.04%        | 41.19%        |
| Consumer Staples                   | -2.29%        | 10.27%        | 8.01%         | 9.68%         |
| Energy                             | -2.69%        | 8.63%         | 7.22%         | 36.52%        |
| Industrials                        | -3.23%        | 5.24%         | 8.53%         | 18.54%        |
| <b>S&amp;P/TSX Composite (CAD)</b> | <b>5.02%</b>  | <b>11.52%</b> | <b>23.38%</b> | <b>38.77%</b> |
| Industrials                        | 8.82%         | 15.35%        | 20.79%        | 33.88%        |
| Energy                             | 8.68%         | 24.20%        | 53.14%        | 84.15%        |
| Real Estate                        | 6.38%         | 16.54%        | 33.83%        | 47.56%        |
| Materials                          | 5.80%         | 1.14%         | -0.59%        | -2.22%        |
| Financials                         | 5.18%         | 11.85%        | 31.21%        | 55.66%        |
| Information Technology             | 4.10%         | 21.79%        | 25.07%        | 47.51%        |
| Utilities                          | 0.53%         | 3.47%         | 6.54%         | 13.76%        |
| Communication Services             | -0.03%        | 7.85%         | 18.98%        | 27.18%        |
| Consumer Discretionary             | -0.11%        | -7.14%        | 9.79%         | 33.13%        |
| Consumer Staples                   | -1.42%        | 9.09%         | 11.91%        | 14.16%        |
| Health Care                        | -6.03%        | -26.22%       | -7.62%        | 11.91%        |
| <b>S&amp;P Global 1200</b>         | <b>5.48%</b>  | <b>7.80%</b>  | <b>18.65%</b> | <b>39.33%</b> |
| Consumer Discretionary             | 8.57%         | 5.73%         | 14.60%        | 32.16%        |
| Energy                             | 8.11%         | 19.58%        | 45.39%        | 96.62%        |
| Information Technology             | 6.77%         | 13.12%        | 21.69%        | 46.57%        |
| Financials                         | 5.76%         | 8.87%         | 28.66%        | 61.50%        |
| Real Estate                        | 5.73%         | 10.18%        | 25.23%        | 39.97%        |
| Utilities                          | 5.17%         | 0.63%         | 4.88%         | 12.18%        |
| Industrials                        | 4.29%         | 4.22%         | 16.45%        | 38.11%        |
| Health Care                        | 4.14%         | 10.60%        | 15.43%        | 30.17%        |
| Materials                          | 4.03%         | -1.49%        | 10.84%        | 34.30%        |
| Consumer Staples                   | 3.23%         | 4.63%         | 7.44%         | 19.42%        |
| Communication Services             | 2.18%         | 2.11%         | 17.03%        | 30.59%        |

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**[P3]** Equity Sectors

**EQUITY FACTORS**

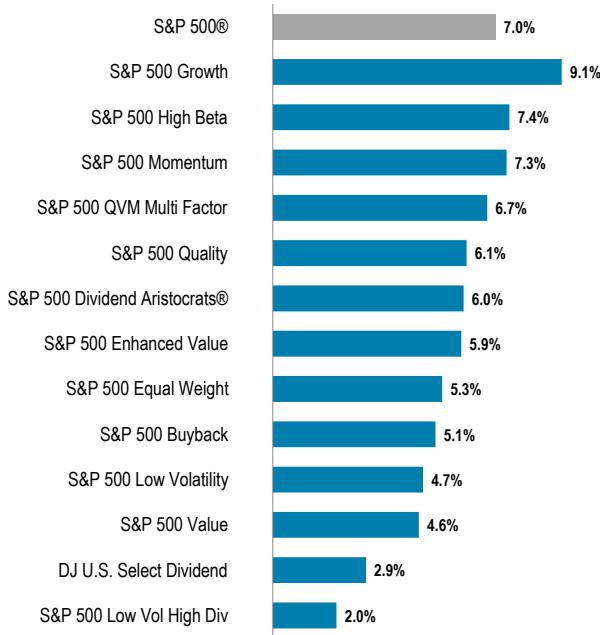
**[P5]** S&P Global BMI

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

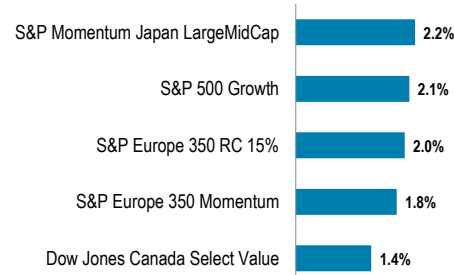
**[P7]** Fixed Income

**[P8]** Commodities & Real Assets

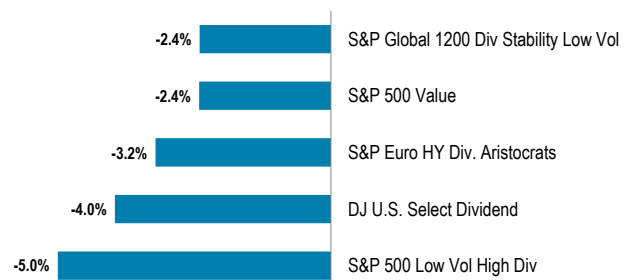
**U.S. Equity Factors - Total Return Oct**



**Top 5 Outperformers - Excess Return Oct**



**Top 5 Underperformers - Excess Return Oct**



| INDEX                                 | Oct          | 6M            | YTD           | 12M           |
|---------------------------------------|--------------|---------------|---------------|---------------|
| <b>S&amp;P 500</b>                    | <b>7.01%</b> | <b>10.91%</b> | <b>24.04%</b> | <b>42.91%</b> |
| S&P 500 Growth                        | 9.08%        | 16.38%        | 27.02%        | 45.03%        |
| S&P 500 High Beta                     | 7.44%        | 8.64%         | 39.82%        | 88.66%        |
| S&P 500 Momentum                      | 7.35%        | 16.16%        | 22.86%        | 35.95%        |
| S&P 500 QVM Multi Factor              | 6.74%        | 12.97%        | 24.30%        | 38.22%        |
| S&P 500 Quality                       | 6.09%        | 13.43%        | 23.62%        | 41.04%        |
| S&P 500 Dividend Aristocrats®         | 6.00%        | 5.51%         | 19.53%        | 35.98%        |
| S&P 500 Enhanced Value                | 5.92%        | 6.36%         | 32.13%        | 65.33%        |
| S&P 500 Equal Weight                  | 5.32%        | 7.26%         | 25.25%        | 49.27%        |
| S&P 500 Buyback                       | 5.12%        | 7.34%         | 28.49%        | 58.12%        |
| S&P 500 Low Volatility                | 4.72%        | 6.37%         | 14.98%        | 24.67%        |
| S&P 500 Value                         | 4.59%        | 4.97%         | 20.61%        | 40.90%        |
| DJ U.S. Select Dividend               | 2.93%        | 1.55%         | 26.33%        | 47.99%        |
| S&P 500 Low Vol High Div              | 2.00%        | -0.78%        | 18.34%        | 38.18%        |
| <b>S&amp;P Europe 350 (EUR)</b>       | <b>4.68%</b> | <b>10.34%</b> | <b>22.50%</b> | <b>43.23%</b> |
| S&P Europe 350 RC 15%                 | 6.67%        | 14.49%        | 27.89%        | 42.98%        |
| S&P Europe 350 Momentum               | 6.52%        | 13.64%        | 23.18%        | 34.66%        |
| S&P Europe 350 Quality                | 5.03%        | 10.11%        | 22.71%        | 39.59%        |
| S&P Europe Div. Opps                  | 4.70%        | 7.56%         | 17.49%        | 40.52%        |
| S&P Europe 350 Buyback                | 4.38%        | 12.16%        | 24.69%        | 51.59%        |
| S&P D.A.E. Europe                     | 4.03%        | 7.71%         | 13.75%        | 14.52%        |
| S&P Europe 350 Low Volatility         | 3.98%        | 12.46%        | 19.61%        | 29.41%        |
| S&P Europe 350 Enhanced Value         | 3.86%        | 11.24%        | 31.60%        | 74.41%        |
| S&P Europe 350 Equal Weight           | 3.43%        | 8.22%         | 20.85%        | 45.87%        |
| DJ Brookfield EU Infrastructure       | 3.19%        | 7.86%         | 14.43%        | 23.17%        |
| S&P Euro HY Div. Aristocrats          | 1.46%        | 4.68%         | 13.03%        | 31.48%        |
| <b>S&amp;P/TSX Composite (CAD)</b>    | <b>5.02%</b> | <b>11.52%</b> | <b>23.38%</b> | <b>38.77%</b> |
| Dow Jones Canada Select Value         | 6.36%        | 11.52%        | 30.54%        | 51.29%        |
| S&P/TSX Composite Momentum            | 5.21%        | 11.67%        | 6.79%         | 5.31%         |
| S&P/TSX Capped Composite              | 5.02%        | 11.52%        | 23.38%        | 38.77%        |
| S&P/TSX Composite High Dividend       | 4.77%        | 12.68%        | 32.69%        | 53.13%        |
| S&P/TSX Composite Equal Weight        | 4.36%        | 9.14%         | 20.64%        | 41.30%        |
| Dow Jones Canada Select Growth        | 4.34%        | 11.22%        | 18.48%        | 29.54%        |
| S&P/TSX 60 Equal Weight               | 3.91%        | 9.76%         | 25.15%        | 41.87%        |
| S&P/TSX Composite Low Volatility      | 3.13%        | 8.54%         | 19.06%        | 28.50%        |
| S&P/TSX Composite Enhanced Value      | 2.99%        | 12.81%        | 35.04%        | 67.85%        |
| S&P/TSX Canadian Dividend Aristocrats | 2.70%        | 8.69%         | 25.06%        | 42.34%        |

| INDEX                                   | Oct           | 6M            | YTD           | 12M           |
|---|---------------|---------------|---------------|---------------|
| <b>S&amp;P/ASX 200 (AUD)</b>            | <b>-0.10%</b> | <b>6.34%</b>  | <b>14.71%</b> | <b>27.96%</b> |
| S&P/ASX 200 Momentum                    | 0.58%         | 4.13%         | 7.70%         | 12.11%        |
| S&P Low Beta Australia                  | 0.16%         | 7.52%         | 15.51%        | 26.66%        |
| S&P/ASX 200 Growth                      | 0.05%         | 3.08%         | 8.67%         | 19.00%        |
| S&P/ASX 200 Enhanced Value              | 0.03%         | 8.19%         | 13.40%        | 32.80%        |
| S&P/ASX 200 Value                       | -0.23%        | 9.42%         | 20.58%        | 37.44%        |
| S&P/ASX 200 Equal Weight                | -0.39%        | 6.66%         | 11.96%        | 25.77%        |
| S&P/ASX 200 Low Volatility              | -0.95%        | 10.22%        | 14.54%        | 19.41%        |
| S&P/ASX 200 Quality                     | -1.26%        | 4.92%         | 7.23%         | 15.79%        |
| S&P/ASX Dividend Opportunities          | -1.43%        | -0.24%        | 3.24%         | 17.42%        |
| S&P/ASX 300 Shareholder Yield           | -1.84%        | 3.72%         | 8.73%         | 16.71%        |
| <b>S&amp;P Japan 500 (JPY)</b>          | <b>-1.40%</b> | <b>6.64%</b>  | <b>13.21%</b> | <b>30.71%</b> |
| S&P Momentum Japan LargeMidCap          | 0.88%         | 6.18%         | 3.73%         | 21.18%        |
| S&P/JPX Dividend Aristocrats            | -1.43%        | 1.20%         | 14.65%        | 26.37%        |
| S&P Intrinsic Value Japan               | -1.70%        | 6.59%         | 18.21%        | 34.09%        |
| S&P Low Beta Japan                      | -2.05%        | 6.64%         | 10.17%        | 24.26%        |
| S&P Japan 500 Equal Weight              | -2.05%        | 4.17%         | 13.88%        | 28.04%        |
| S&P Enh. Value Japan LargeMidCap        | -2.14%        | 5.64%         | 25.39%        | 43.95%        |
| S&P GIVI® Japan                         | -2.27%        | 6.39%         | 15.70%        | 28.92%        |
| S&P Japan 500 Low Volatility            | -2.71%        | 2.68%         | 7.03%         | 16.10%        |
| S&P Quality Japan LargeMidCap           | -3.32%        | 6.99%         | 5.88%         | 20.49%        |
| <b>S&amp;P Pan Asia BMI (USD)</b>       | <b>-0.11%</b> | <b>-1.75%</b> | <b>2.69%</b>  | <b>19.86%</b> |
| S&P Pan Asia Low Volatility             | 0.91%         | 0.82%         | 6.23%         | 15.83%        |
| S&P Pan Asia Momentum LargeMidCap       | 0.68%         | -4.69%        | -2.35%        | 12.46%        |
| S&P Pan Asia Ethical Select Div. Opps   | 0.50%         | -9.75%        | -3.28%        | 15.96%        |
| S&P Pan Asia Growth                     | 0.29%         | -3.67%        | -1.85%        | 13.44%        |
| S&P Pan Asia Value                      | -0.55%        | 0.38%         | 7.96%         | 27.45%        |
| S&P Pan Asia Low Beta                   | -0.80%        | -2.41%        | 0.94%         | 15.55%        |
| S&P Pan Asia Dividend Aristocrats®      | -0.84%        | -4.27%        | 2.33%         | 17.17%        |
| S&P Pan Asia Intrinsic Value Weighted   | -1.06%        | -1.68%        | 6.47%         | 25.17%        |
| S&P Pan Asia Quality LargeMidCap        | -1.42%        | 2.36%         | 2.51%         | 20.57%        |
| S&P Pan Asia GIVI                       | -1.43%        | -1.82%        | 4.91%         | 20.86%        |
| S&P Pan Asia Enhanced Value LargeMidCap | -2.25%        | -1.35%        | 12.04%        | 30.86%        |
| <b>S&amp;P Global 1200</b>              | <b>5.48%</b>  | <b>7.80%</b>  | <b>18.65%</b> | <b>39.33%</b> |
| S&P Global 1200 QVM Multi-Factor        | 4.84%         | 8.87%         | 18.50%        | 34.68%        |
| S&P Global 1200 Div Stability Low Vol   | 3.07%         | 3.71%         | 11.06%        | 26.25%        |
| S&P Global 1200 Low Vol High Div        | 2.53%         | 3.49%         | 12.09%        | 29.44%        |

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**

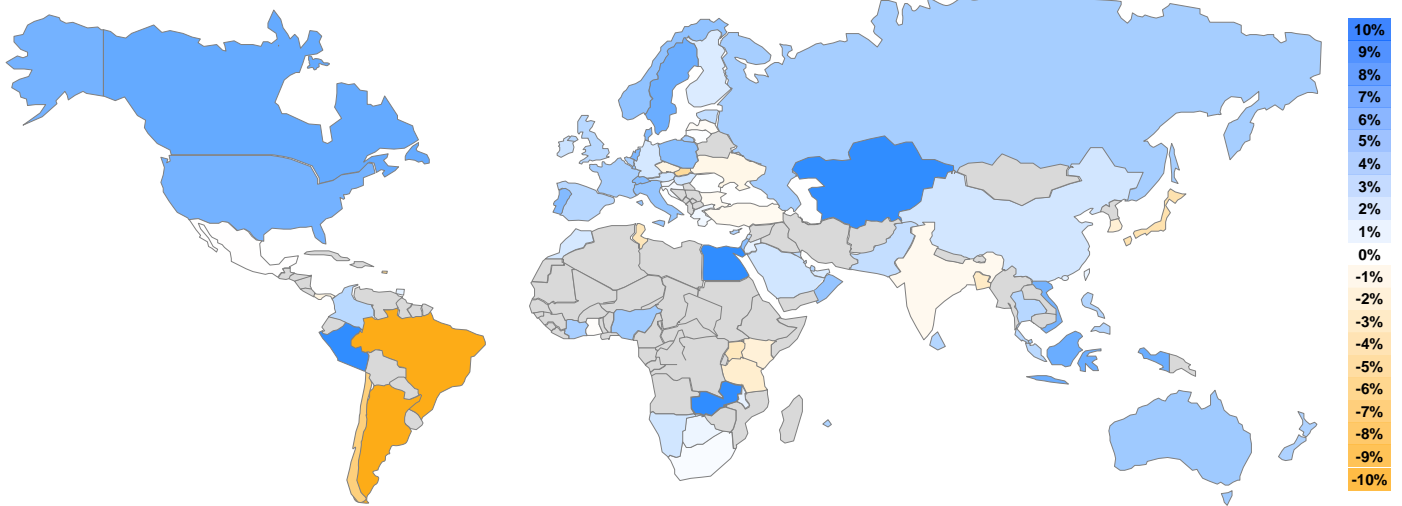
[P4] **Equity Factors**

**S&P GLOBAL BMI**

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

[P7] **Fixed Income**

[P8] **Commodities & Real Assets**



| INDEX                        | Oct          | 6M            | YTD           | 12M           |
|------------------------------|--------------|---------------|---------------|---------------|
| <b>S&amp;P Developed BMI</b> | <b>5.20%</b> | <b>7.70%</b>  | <b>18.80%</b> | <b>41.17%</b> |
| Canada                       | 7.46%        | 10.63%        | 27.08%        | 50.23%        |
| Sweden                       | 7.21%        | 5.40%         | 18.75%        | 45.92%        |
| United States                | 6.72%        | 9.86%         | 23.01%        | 44.22%        |
| Netherlands                  | 6.33%        | 13.20%        | 32.20%        | 62.05%        |
| Denmark                      | 6.18%        | 14.00%        | 19.14%        | 40.39%        |
| Portugal                     | 6.01%        | 8.70%         | 7.21%         | 37.36%        |
| Switzerland                  | 5.92%        | 9.84%         | 13.14%        | 30.67%        |
| Israel                       | 5.63%        | 10.02%        | 17.90%        | 43.11%        |
| Norway                       | 5.35%        | 7.89%         | 23.33%        | 65.00%        |
| Italy                        | 5.10%        | 9.51%         | 18.33%        | 54.68%        |
| Luxembourg                   | 5.05%        | 12.89%        | 23.29%        | 69.47%        |
| Australia                    | 4.64%        | 5.53%         | 14.35%        | 40.55%        |
| Singapore                    | 4.57%        | 9.06%         | 25.57%        | 53.25%        |
| France                       | 4.22%        | 5.18%         | 16.88%        | 48.24%        |
| Belgium                      | 4.08%        | 2.01%         | 7.16%         | 34.95%        |
| New Zealand                  | 3.93%        | 0.48%         | -3.99%        | 15.47%        |
| Spain                        | 3.50%        | 0.45%         | 7.82%         | 42.52%        |
| United Kingdom               | 3.45%        | 4.33%         | 15.95%        | 44.06%        |
| Ireland                      | 2.55%        | 5.56%         | 16.16%        | 36.69%        |
| Austria                      | 2.20%        | 10.88%        | 24.05%        | 69.20%        |
| Germany                      | 2.03%        | -0.96%        | 7.25%         | 34.33%        |
| Finland                      | 1.76%        | 3.44%         | 14.31%        | 34.80%        |
| Hong Kong                    | 1.35%        | -11.96%       | -0.49%        | 16.57%        |
| Korea                        | -1.81%       | -11.17%       | -6.24%        | 27.47%        |
| Japan                        | -3.43%       | 2.05%         | 2.46%         | 18.79%        |
| <b>S&amp;P Emerging BMI</b>  | <b>1.00%</b> | <b>-2.38%</b> | <b>3.28%</b>  | <b>19.26%</b> |
| Peru                         | 14.45%       | -1.67%        | -15.42%       | 6.24%         |
| Egypt                        | 10.76%       | 13.59%        | 10.31%        | 11.98%        |
| Indonesia                    | 7.20%        | 9.54%         | 2.51%         | 27.02%        |
| Poland                       | 5.73%        | 17.88%        | 23.96%        | 73.93%        |
| Russia                       | 4.32%        | 30.11%        | 38.65%        | 82.34%        |
| Philippines                  | 3.72%        | 8.98%         | -1.21%        | 13.26%        |
| Qatar                        | 3.69%        | 9.59%         | 17.17%        | 23.76%        |
| Thailand                     | 3.48%        | -2.08%        | 3.25%         | 32.32%        |
| Colombia                     | 3.36%        | 14.98%        | -9.38%        | 32.62%        |
| Malaysia                     | 3.32%        | -1.36%        | -2.72%        | 11.30%        |
| Kuwait                       | 3.13%        | 15.77%        | 31.23%        | 34.50%        |
| Pakistan                     | 2.87%        | -7.26%        | -1.13%        | 8.93%         |
| Hungary                      | 2.31%        | 24.18%        | 26.03%        | 76.90%        |
| Saudi Arabia                 | 2.23%        | 14.25%        | 40.62%        | 55.19%        |
| China                        | 2.19%        | -13.89%       | -12.76%       | -7.07%        |
| United Arab Emirates         | 1.79%        | 19.29%        | 38.32%        | 54.25%        |
| Taiwan                       | 1.06%        | -1.21%        | 19.62%        | 42.90%        |
| Greece                       | 0.62%        | -0.09%        | 14.82%        | 72.34%        |
| South Africa                 | 0.34%        | -3.74%        | 9.29%         | 34.29%        |

| INDEX                                | Oct           | 6M           | YTD           | 12M           |
|--------------------------------------|---------------|--------------|---------------|---------------|
| <b>S&amp;P Emerging BMI (Cont'd)</b> |               |              |               |               |
| Mexico                               | -0.06%        | 5.74%        | 14.41%        | 47.31%        |
| Turkey                               | -0.62%        | -5.23%       | -17.39%       | 22.33%        |
| India                                | -0.67%        | 21.73%       | 30.25%        | 57.91%        |
| Czech Republic                       | -1.22%        | 21.72%       | 34.59%        | 81.01%        |
| Chile                                | -5.66%        | -19.17%      | -13.74%       | 10.81%        |
| Brazil                               | -10.72%       | -18.11%      | -21.36%       | 10.45%        |
| <b>S&amp;P Frontier BMI</b>          | <b>-1.58%</b> | <b>5.38%</b> | <b>10.27%</b> | <b>30.74%</b> |
| Kazakhstan                           | 12.70%        | 38.18%       | 81.73%        | 114.90%       |
| Zambia                               | 10.34%        | 84.44%       | 93.75%        | 137.97%       |
| Vietnam                              | 6.76%         | 14.69%       | 34.50%        | 58.90%        |
| Oman                                 | 5.14%         | 13.09%       | 21.13%        | 27.12%        |
| Nigeria                              | 4.57%         | 10.97%       | 9.44%         | 18.68%        |
| Cote d'Ivoire                        | 4.17%         | 29.27%       | 28.80%        | 55.87%        |
| Mauritius                            | 3.89%         | 20.70%       | 22.43%        | 43.10%        |
| Cyprus                               | 3.83%         | 5.98%        | 38.34%        | 107.05%       |
| Sri Lanka                            | 3.61%         | 21.70%       | 21.86%        | 42.15%        |
| Estonia                              | 2.93%         | 27.23%       | 54.50%        | 90.67%        |
| Bahrain                              | 2.58%         | 26.49%       | 27.65%        | 31.22%        |
| Namibia                              | 2.21%         | 6.79%        | 12.05%        | 25.79%        |
| Morocco                              | 2.03%         | 15.35%       | 19.97%        | 34.36%        |
| Trinidad and Tobago                  | 1.23%         | 13.68%       | 14.56%        | 19.08%        |
| Jordan                               | 1.17%         | 21.39%       | 27.54%        | 32.56%        |
| Botswana                             | 0.89%         | 10.54%       | 5.73%         | 13.14%        |
| Slovenia                             | 0.54%         | 12.59%       | 29.89%        | 60.65%        |
| Croatia                              | 0.45%         | 3.49%        | 8.66%         | 22.98%        |
| Lithuania                            | 0.10%         | 9.41%        | 24.10%        | 49.45%        |
| Romania                              | 0.03%         | 10.67%       | 21.45%        | 48.15%        |
| Ghana                                | -0.18%        | 17.26%       | 53.43%        | 62.85%        |
| Latvia                               | -0.36%        | 24.55%       | 19.68%        | 24.44%        |
| Bulgaria                             | -0.54%        | 7.76%        | 23.45%        | 33.33%        |
| Panama                               | -1.24%        | -1.59%       | 6.25%         | 19.74%        |
| Kenya                                | -1.68%        | 6.95%        | 21.52%        | 30.80%        |
| Bangladesh                           | -2.44%        | 22.55%       | 28.10%        | 47.46%        |
| Tunisia                              | -3.00%        | -4.51%       | -2.01%        | 5.29%         |
| Slovakia                             | -4.33%        | -9.52%       | -23.94%       | -25.04%       |
| Jamaica                              | -5.20%        | 0.79%        | -0.50%        | 9.72%         |
| Argentina                            | -10.95%       | -4.31%       | -10.11%       | 23.95%        |
| <b>Additional Countries</b>          |               |              |               |               |
| Lebanon                              | 2.62%         | 13.21%       | 67.79%        | 90.45%        |
| Malawi                               | 1.18%         | 23.28%       | 23.54%        | 29.33%        |
| Palestine <sup>1</sup>               | 0.75%         | 25.93%       | 31.57%        | 43.33%        |
| Rwanda                               | -0.80%        | 7.32%        | 25.57%        | 27.29%        |
| Ukraine                              | -0.98%        | -6.44%       | 31.00%        | 86.35%        |
| Tanzania                             | -2.09%        | 2.37%        | 5.34%         | 7.40%         |
| Uganda                               | -2.82%        | -3.42%       | 5.78%         | 10.87%        |

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**

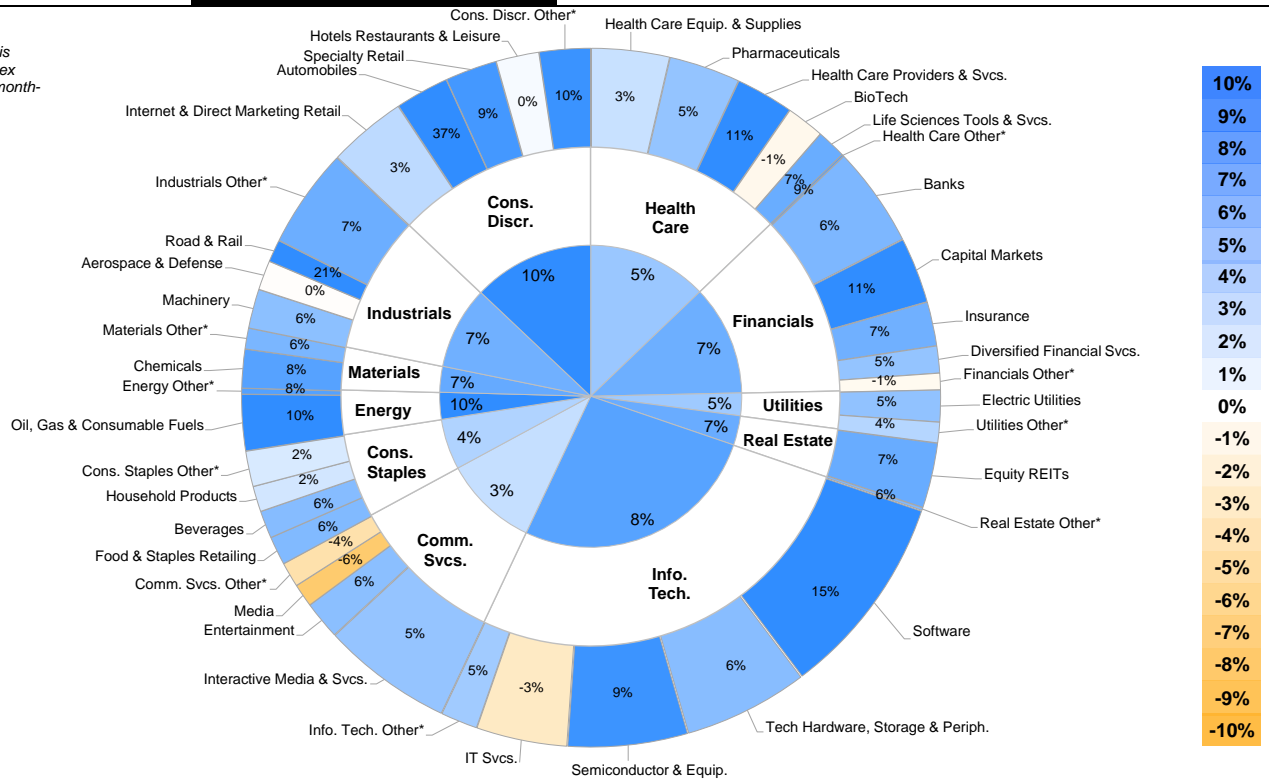
[P5] **S&P Global BMI**

**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        | Oct           | 6M            | YTD           | 12M            |
|------------------------------------|---------------|---------------|---------------|---------------|----------------|
| <b>S&amp;P Composite 1500</b>      | <b>100.0%</b> | <b>6.85%</b>  | <b>10.23%</b> | <b>23.96%</b> | <b>43.65%</b>  |
| <b>Energy</b>                      | <b>2.9%</b>   | <b>10.06%</b> | <b>20.88%</b> | <b>59.58%</b> | <b>113.76%</b> |
| Oil, Gas & Consumable Fuels        | 2.6%          | 10.24%        | 21.06%        | 62.50%        | 114.48%        |
| Energy Equip. & Svcs.              | 0.3%          | 8.29%         | 19.07%        | 35.22%        | 105.89%        |
| <b>Real Estate</b>                 | <b>3.2%</b>   | <b>7.24%</b>  | <b>12.28%</b> | <b>31.93%</b> | <b>47.61%</b>  |
| Equity REITs                       | 3.0%          | 7.28%         | 11.86%        | 30.94%        | 45.95%         |
| Real Estate Management & Develop   | 0.1%          | 6.12%         | 23.60%        | 61.45%        | 103.94%        |
| <b>Financials</b>                  | <b>11.8%</b>  | <b>7.06%</b>  | <b>11.21%</b> | <b>37.49%</b> | <b>70.63%</b>  |
| Capital Markets                    | 3.1%          | 11.38%        | 19.20%        | 41.65%        | 74.49%         |
| Insurance                          | 2.0%          | 6.91%         | 8.45%         | 28.79%        | 52.56%         |
| Banks                              | 4.7%          | 6.30%         | 10.33%        | 43.28%        | 86.25%         |
| Diversified Financial Svcs.        | 1.2%          | 5.15%         | 4.39%         | 23.95%        | 42.50%         |
| Thrifths & Mortgage Finance        | 0.1%          | 4.57%         | 6.07%         | 25.32%        | 56.01%         |
| Mortgage REITs                     | 0.0%          | 2.42%         | 1.18%         | 26.46%        | 57.30%         |
| Cons. Finance                      | 0.6%          | -1.73%        | 7.01%         | 40.43%        | 86.65%         |
| <b>Utilities</b>                   | <b>2.4%</b>   | <b>4.62%</b>  | <b>1.48%</b>  | <b>9.32%</b>  | <b>11.65%</b>  |
| Indep. Power and Renewables        | 0.0%          | 10.07%        | -9.10%        | 8.86%         | 31.19%         |
| Electric Utilities                 | 1.5%          | 5.33%         | 3.71%         | 10.22%        | 13.71%         |
| Gas Utilities                      | 0.1%          | 4.88%         | -4.35%        | 10.63%        | 19.22%         |
| Water Utilities                    | 0.1%          | 3.23%         | 10.00%        | 12.04%        | 19.39%         |
| Multi Utilities                    | 0.7%          | 3.05%         | -2.67%        | 6.85%         | 4.54%          |
| <b>Consumer Discretionary</b>      | <b>12.9%</b>  | <b>10.23%</b> | <b>9.52%</b>  | <b>23.27%</b> | <b>38.79%</b>  |
| Automobiles                        | 2.5%          | 37.02%        | 47.51%        | 56.48%        | 85.58%         |
| Textiles, Apparel & Luxury Goods   | 0.8%          | 12.55%        | 13.33%        | 19.42%        | 45.48%         |
| Distributors                       | 0.1%          | 12.28%        | 15.07%        | 42.06%        | 55.42%         |
| Multiline Retail                   | 0.5%          | 10.84%        | 12.35%        | 27.76%        | 46.12%         |
| Auto Comp.                         | 0.3%          | 10.07%        | 5.76%         | 23.60%        | 58.72%         |
| Specialty Retail                   | 2.4%          | 9.03%         | 10.19%        | 37.14%        | 49.08%         |
| Leisure Products                   | 0.1%          | 6.11%         | -2.27%        | 21.72%        | 45.27%         |
| Household Durables                 | 0.5%          | 4.00%         | -5.29%        | 23.83%        | 35.37%         |
| Internet & Direct Marketing Retail | 3.7%          | 3.21%         | -1.14%        | 6.37%         | 16.22%         |
| Diversified Cons. Svcs.            | 0.1%          | 1.86%         | 1.47%         | 13.08%        | 27.53%         |
| Hotels Restaurants & Leisure       | 2.0%          | 0.42%         | -0.65%        | 13.37%        | 35.68%         |
| <b>Consumer Staples</b>            | <b>5.4%</b>   | <b>3.84%</b>  | <b>4.64%</b>  | <b>8.82%</b>  | <b>19.21%</b>  |
| Personal Products                  | 0.2%          | 7.72%         | 2.00%         | 20.23%        | 48.56%         |
| Food & Staples Retailing           | 1.3%          | 6.08%         | 12.74%        | 16.96%        | 26.31%         |
| Beverages                          | 1.3%          | 5.87%         | 4.41%         | 5.12%         | 20.93%         |
| Food Products                      | 0.9%          | 2.41%         | -1.51%        | 7.00%         | 16.01%         |
| Household Products                 | 1.2%          | 2.17%         | 4.36%         | 1.31%         | 3.63%          |
| Tobacco                            | 0.5%          | -1.25%        | -0.36%        | 16.68%        | 37.11%         |

| INDEX                             | Weight       | Oct          | 6M            | YTD           | 12M           |
|-----------------------------------|--------------|--------------|---------------|---------------|---------------|
| <b>Health Care</b>                | <b>12.8%</b> | <b>4.88%</b> | <b>10.32%</b> | <b>18.62%</b> | <b>33.53%</b> |
| Health Care Providers & Svcs.     | 2.7%         | 10.54%       | 9.64%         | 25.11%        | 45.44%        |
| Health Care Tech                  | 0.1%         | 8.70%        | 1.59%         | 2.86%         | 22.82%        |
| Life Sciences Tools & Svcs.       | 1.4%         | 7.23%        | 23.83%        | 35.59%        | 47.33%        |
| Pharmaceuticals                   | 3.3%         | 5.18%        | 12.73%        | 14.91%        | 30.43%        |
| Health Care Equip. & Supplies     | 3.6%         | 2.64%        | 8.84%         | 18.66%        | 31.85%        |
| BioTech                           | 1.8%         | -0.81%       | 1.68%         | 6.63%         | 18.26%        |
| <b>Industrials</b>                | <b>8.9%</b>  | <b>6.89%</b> | <b>3.10%</b>  | <b>19.77%</b> | <b>41.51%</b> |
| Road & Rail                       | 1.0%         | 20.86%       | 11.10%        | 28.64%        | 48.27%        |
| Air Freight & Logistics           | 0.6%         | 13.11%       | 1.20%         | 18.77%        | 26.57%        |
| Trading Companies & Distributors  | 0.3%         | 10.64%       | 9.22%         | 29.55%        | 53.36%        |
| Electrical Equip.                 | 0.7%         | 10.27%       | 15.80%        | 33.00%        | 57.51%        |
| Commercial Svcs. & Supplies       | 0.5%         | 8.12%        | 13.55%        | 22.26%        | 39.99%        |
| Professional Svcs.                | 0.5%         | 7.69%        | 12.26%        | 27.36%        | 54.66%        |
| Construction & Engineering        | 0.1%         | 7.09%        | 3.95%         | 38.09%        | 65.47%        |
| Building Products                 | 0.6%         | 6.71%        | 6.82%         | 31.74%        | 47.34%        |
| Marine                            | 0.0%         | 5.93%        | 1.87%         | 18.74%        | 49.19%        |
| Machinery                         | 1.8%         | 5.55%        | -2.21%        | 16.27%        | 35.10%        |
| Industrial Conglomerates          | 1.0%         | 3.11%        | -1.25%        | 10.16%        | 38.38%        |
| Aerospace & Defense               | 1.4%         | -0.18%       | -0.86%        | 12.03%        | 39.09%        |
| Airlines                          | 0.2%         | -7.48%       | -19.85%       | 2.80%         | 30.92%        |
| <b>Materials</b>                  | <b>2.8%</b>  | <b>7.46%</b> | <b>3.13%</b>  | <b>19.59%</b> | <b>39.27%</b> |
| Construction Materials            | 0.1%         | 13.59%       | 9.26%         | 35.85%        | 44.06%        |
| Metals & Mining                   | 0.5%         | 9.00%        | 3.64%         | 32.25%        | 53.96%        |
| Chemicals                         | 1.8%         | 8.16%        | 4.02%         | 17.62%        | 38.34%        |
| Containers & Packaging            | 0.3%         | 0.70%        | -3.55%        | 8.58%         | 23.36%        |
| Paper & Forest Products           | 0.0%         | -1.37%       | -2.46%        | 36.20%        | 74.64%        |
| <b>Communication Services</b>     | <b>10.1%</b> | <b>2.82%</b> | <b>7.18%</b>  | <b>24.82%</b> | <b>41.29%</b> |
| Entertainment                     | 1.8%         | 5.60%        | 5.64%         | 4.80%         | 36.89%        |
| Interactive Media & Svcs.         | 6.1%         | 5.14%        | 14.98%        | 47.95%        | 58.46%        |
| Diversified Telecomm. Svcs.       | 1.0%         | -2.51%       | -10.66%       | -4.53%        | 0.45%         |
| Media                             | 1.1%         | -6.25%       | -5.37%        | 4.06%         | 27.05%        |
| Wireless Telecomm. Svcs.          | 0.2%         | -9.87%       | -13.02%       | -14.01%       | 4.92%         |
| <b>Information Technology</b>     | <b>26.8%</b> | <b>8.11%</b> | <b>15.67%</b> | <b>24.29%</b> | <b>47.31%</b> |
| Software                          | 9.5%         | 15.18%       | 30.39%        | 42.65%        | 59.06%        |
| Semiconductor & Equip.            | 5.6%         | 9.41%        | 18.30%        | 29.89%        | 56.96%        |
| Tech Hardware, Storage & Periph.  | 5.8%         | 5.75%        | 13.03%        | 13.98%        | 40.11%        |
| Communications Equip.             | 0.8%         | 4.86%        | 13.75%        | 28.78%        | 58.79%        |
| Electronic Equip., Instr. & Comp. | 0.9%         | 4.23%        | 3.91%         | 19.20%        | 49.11%        |
| IT Svcs.                          | 4.2%         | -2.54%       | -5.52%        | 2.34%         | 23.84%        |

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](#)

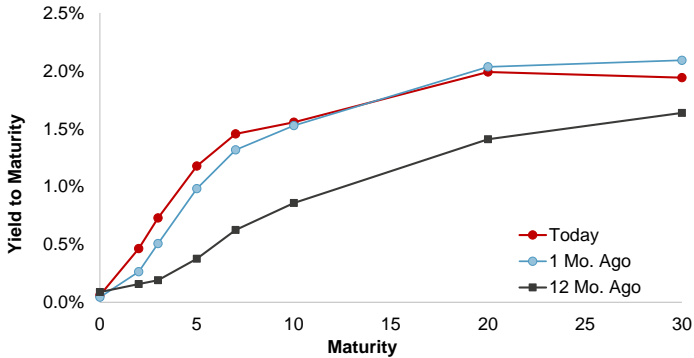
[\[P5\] S&P Global BMI](#)

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

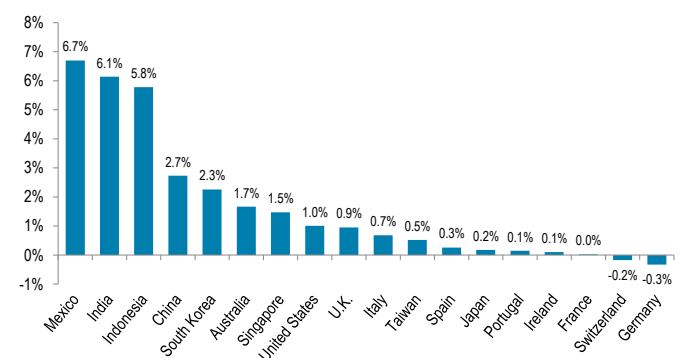
**FIXED INCOME**

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

**U.S. Treasury Yield Curve**



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



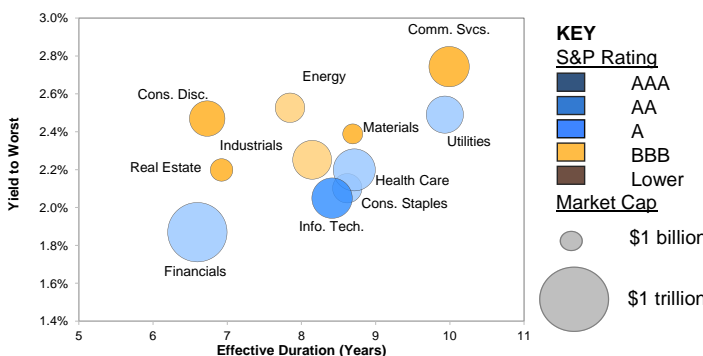
| United States               | Yield | Oct    | 6M     | YTD    | 12M    |
|-----------------------------|-------|--------|--------|--------|--------|
| S&P U.S. TIPS               | -1.8% | 1.06%  | 4.68%  | 4.72%  | 7.01%  |
| S&P U.S. Treasury Bill      | 0.1%  | 0.00%  | 0.01%  | 0.04%  | 0.06%  |
| S&P U.S. Treasury           | 1.0%  | -0.07% | 0.87%  | -2.21% | -2.03% |
| S&P U.S. Aggregate          | 1.5%  | -0.04% | 1.09%  | -1.34% | -0.18% |
| S&P U.S. MBS                | 1.6%  | -0.22% | -0.46% | -0.90% | -0.59% |
| S&P U.S. IG Corporate       | 2.1%  | 0.12%  | 2.43%  | -0.78% | 2.12%  |
| S&P U.S. HY Corporate       | 4.2%  | -0.13% | 2.56%  | 4.26%  | 10.15% |
| S&P U.S. Preferred Stock    | 6.4%  | 1.02%  | 4.31%  | 6.48%  | 13.38% |
| S&P 500/MarketAxis IG Corp. | 2.3%  | 0.27%  | 2.97%  | -1.45% | 1.98%  |
| S&P 500 Bond                | 2.2%  | 0.16%  | 2.59%  | -0.70% | 2.43%  |
| S&P National AMT-Free Muni  | 1.1%  | -0.08% | 0.19%  | 0.65%  | 2.73%  |
| S&P/LSTA U.S. Lev. Loan 100 | 3.8%  | 0.00%  | 1.64%  | 3.16%  | 6.94%  |

| S&P 500 Bond Sectors   | Yield | Oct    | 6M    | YTD    | 12M    |
|------------------------|-------|--------|-------|--------|--------|
| Utilities              | 2.5%  | 0.57%  | 3.07% | -1.35% | 1.57%  |
| Industrials            | 2.3%  | 0.49%  | 3.14% | 0.05%  | 4.27%  |
| Energy                 | 2.5%  | 0.46%  | 4.39% | 3.51%  | 11.25% |
| Materials              | 2.4%  | 0.33%  | 2.94% | -0.20% | 3.41%  |
| Communication Services | 2.7%  | 0.26%  | 3.35% | -0.77% | 2.70%  |
| Consumer Staples       | 2.1%  | 0.22%  | 2.91% | -0.65% | 1.89%  |
| Health Care            | 2.2%  | 0.21%  | 2.92% | -1.34% | 1.51%  |
| Information Technology | 2.0%  | 0.07%  | 2.09% | -2.05% | 0.27%  |
| Consumer Discretionary | 2.5%  | 0.03%  | 2.06% | 0.31%  | 4.13%  |
| Financials             | 1.9%  | -0.18% | 1.59% | -1.23% | 0.77%  |
| Real Estate            | 2.2%  | -0.25% | 1.91% | -0.70% | 2.15%  |

| Canada                            | Yield | Oct    | 6M     | YTD    | 12M    |
|-----------------------------------|-------|--------|--------|--------|--------|
| S&P Canada Aggregate              | 1.9%  | -0.94% | 0.12%  | -4.73% | -3.49% |
| S&P Canada Sovereign              | 1.3%  | -1.10% | -0.57% | -4.78% | -4.53% |
| S&P Canada IG Corporate           | 2.3%  | -0.86% | 0.25%  | -2.79% | -0.72% |
| S&P Canada Provincial & Municipal | 2.0%  | -0.90% | 0.37%  | -5.55% | -4.22% |
| S&P/TSX Preferred Share           | 5.3%  | 1.81%  | 7.65%  | 19.57% | 28.81% |

| Australia & New Zealand          | Yield | Oct    | 6M     | YTD    | 12M     |
|----------------------------------|-------|--------|--------|--------|---------|
| S&P/ASX Australian Government 0+ | 1.7%  | -4.02% | -2.21% | -5.70% | -6.36%  |
| S&P/ASX Corporate 0+             | 2.2%  | -2.79% | -1.95% | -2.73% | -1.78%  |
| S&P/NZX NZ Government Bond       | 2.3%  | -3.32% | -5.05% | -7.59% | -10.03% |

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



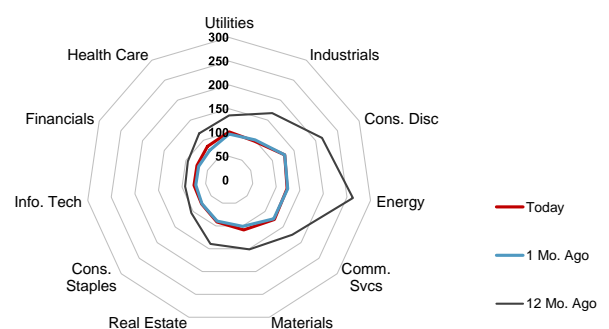
| Europe                         | Yield | Oct    | 6M     | YTD    | 12M    |
|--------------------------------|-------|--------|--------|--------|--------|
| S&P Eurozone Sovereign         | 0.1%  | -0.63% | -0.21% | -3.36% | -3.09% |
| S&P Eurozone Sov Inf.-Linked   | -1.6% | -0.01% | 3.63%  | 4.37%  | 6.30%  |
| S&P Eurozone IG Corporate      | 0.4%  | -0.67% | -0.39% | -1.07% | -0.11% |
| S&P U.K. Gilt                  | 0.9%  | 2.41%  | 1.71%  | -5.49% | -4.43% |
| S&P U.K. Inflation-Linked Gilt | -2.7% | 4.94%  | 10.32% | 4.30%  | 4.88%  |
| S&P U.K. IG Corporate          | 1.9%  | 0.53%  | 0.69%  | -3.01% | 0.49%  |
| S&P Germany Sovereign          | -0.3% | 0.01%  | 0.19%  | -2.63% | -3.14% |
| S&P France Sovereign           | 0.0%  | -0.38% | -0.27% | -4.14% | -4.31% |
| S&P Spain Sovereign            | 0.3%  | -0.75% | 0.08%  | -2.98% | -2.46% |
| S&P Italy Sovereign            | 0.7%  | -1.34% | -0.61% | -2.78% | -1.46% |
| S&P Switzerland Sovereign      | -0.2% | -0.14% | -0.14% | -4.21% | -4.14% |
| S&P Ireland Sovereign          | 0.1%  | -0.77% | -0.63% | -4.26% | -3.96% |

| Asia                      | Yield | Oct    | 6M     | YTD    | 12M    |
|---------------------------|-------|--------|--------|--------|--------|
| S&P Pan Asia Bond (USD)   | 3.2%  | 0.78%  | 2.22%  | 3.27%  | 6.68%  |
| S&P Indonesia Sovereign   | 5.8%  | 0.73%  | 5.31%  | 4.45%  | 9.72%  |
| S&P China Corporate       | 3.2%  | 0.12%  | 1.47%  | 2.54%  | 3.00%  |
| S&P Japan Corporate       | 0.4%  | 0.02%  | 0.34%  | 0.74%  | 0.98%  |
| S&P Japan Sovereign       | 0.2%  | -0.08% | 0.12%  | -0.17% | -0.04% |
| S&P BSE India Sovereign   | 6.1%  | -0.20% | 2.34%  | 2.26%  | 3.44%  |
| S&P China Sovereign       | 2.7%  | -0.25% | 2.44%  | 3.76%  | 4.89%  |
| S&P Hong Kong Sovereign   | 0.7%  | -0.53% | -0.46% | -1.30% | -1.58% |
| S&P Taiwan Sovereign      | 0.5%  | -0.86% | -1.05% | -1.84% | -1.65% |
| S&P Singapore Sovereign   | 1.5%  | -1.71% | -1.07% | -5.20% | -5.40% |
| S&P South Korea Sovereign | 2.3%  | -2.52% | -2.37% | -4.93% | -5.98% |

| Latin America            | Yield | Oct    | 6M      | YTD     | 12M     |
|--------------------------|-------|--------|---------|---------|---------|
| S&P Peru Sovereign       | 5.8%  | 3.74%  | -3.25%  | -12.86% | -8.42%  |
| S&P/BMV Mexico Sovereign | 6.7%  | -0.18% | 0.56%   | -2.28%  | 1.10%   |
| S&P Colombia Sovereign   | 7.2%  | -1.67% | -2.46%  | -7.45%  | -4.89%  |
| S&P Chile Sovereign      | 6.0%  | -3.23% | -12.46% | -18.31% | -18.65% |
| S&P Brazil Sovereign     | 12.1% | -3.40% | -6.85%  | -11.67% | -8.35%  |

| ESG Bonds                    | Yield | Oct    | 6M     | YTD    | 12M    |
|------------------------------|-------|--------|--------|--------|--------|
| S&P Green Bond (USD)         | 1.2%  | -0.40% | -2.17% | -4.82% | -0.40% |
| S&P Green Bond Select (USD)  | 1.1%  | -0.55% | -2.86% | -6.49% | -1.86% |
| S&P ESG Europe Dev Sov (EUR) | 0.2%  | 0.35%  | 0.66%  | -2.72% | -2.37% |

**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.

[P1] Headline Indices

[P2] Movers & Shakers

[P3] Equity Sectors

[P4] Equity Factors

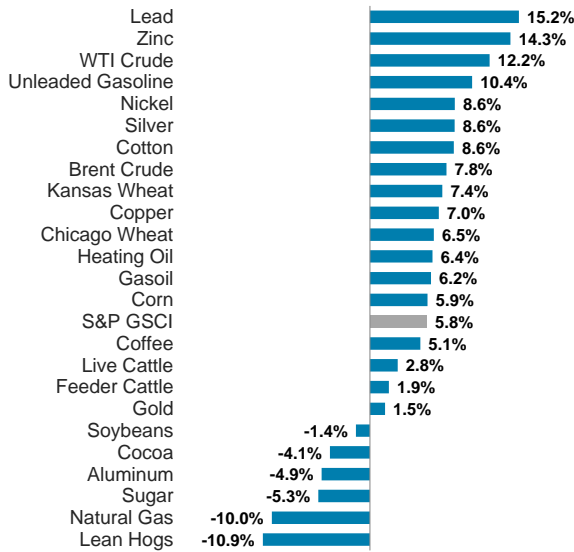
[P5] S&P Global BMI

[P6] U.S. Industries

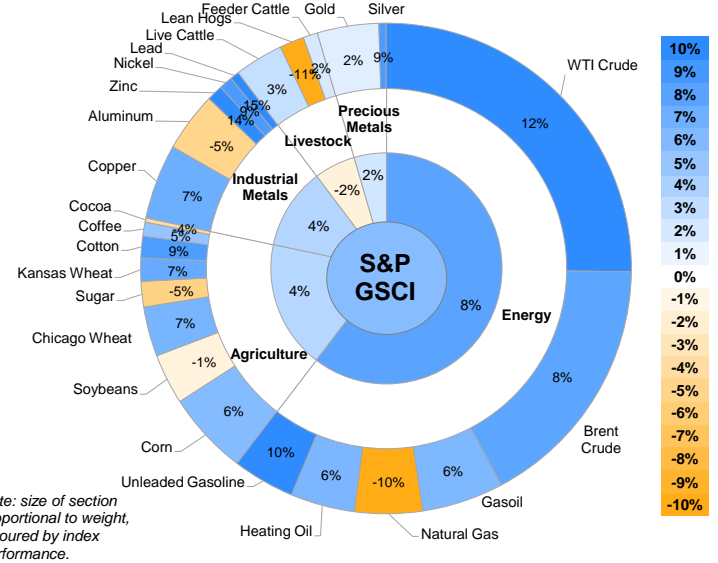
[P7] Fixed Income

**COMMODITIES & REAL ASSETS**

S&P GSCI Constituents - Total Return Oct



S&P GSCI Constituents - Index Weights & Oct Performance



| INDEX                                      | Oct     | 6M      | YTD    | 12M     |
|--|---------|---------|--------|---------|
| <b>Headline Commodities</b>                |         |         |        |         |
| S&P GSCI                                   | 5.80%   | 19.03%  | 46.28% | 73.68%  |
| Dow Jones Commodity Index                  | 4.18%   | 11.99%  | 32.40% | 52.13%  |
| <b>Commodity Sectors</b>                   |         |         |        |         |
| Energy                                     | 7.95%   | 34.96%  | 75.74% | 125.72% |
| Industrial Metals                          | 3.66%   | 5.29%   | 25.90% | 39.49%  |
| Agriculture                                | 3.55%   | -0.56%  | 22.01% | 40.10%  |
| Precious Metals                            | 2.22%   | -0.33%  | -6.87% | -5.45%  |
| Livestock                                  | -1.54%  | -3.14%  | 3.39%  | 7.28%   |
| <b>Energy</b>                              |         |         |        |         |
| Natural Gas                                | -9.99%  | 75.19%  | 98.25% | 42.69%  |
| Petroleum                                  | 9.66%   | 32.71%  | 74.18% | 134.93% |
| WTI Crude                                  | 12.19%  | 34.81%  | 76.99% | 137.14% |
| Unleaded Gasoline                          | 10.42%  | 29.82%  | 78.82% | 143.62% |
| Brent Crude                                | 7.80%   | 30.99%  | 72.63% | 134.28% |
| Heating Oil                                | 6.38%   | 29.17%  | 67.86% | 126.44% |
| Gasoil                                     | 6.22%   | 33.51%  | 66.54% | 125.39% |
| <b>Agriculture</b>                         |         |         |        |         |
| Softs                                      | 1.22%   | 20.41%  | 32.22% | 46.92%  |
| Cotton                                     | 8.56%   | 29.15%  | 41.06% | 55.76%  |
| Coffee                                     | 5.13%   | 39.93%  | 49.61% | 79.31%  |
| Cocoa                                      | -4.07%  | 1.86%   | -3.66% | 8.81%   |
| Sugar                                      | -5.26%  | 9.17%   | 25.23% | 35.10%  |
| Grains                                     | 4.31%   | -5.64%  | 19.01% | 37.92%  |
| Kansas Wheat                               | 7.38%   | 8.54%   | 23.84% | 36.13%  |
| Chicago Wheat                              | 6.52%   | 2.43%   | 16.19% | 22.74%  |
| Corn                                       | 5.87%   | -8.55%  | 30.89% | 55.79%  |
| Soybeans                                   | -1.42%  | -13.63% | 1.58%  | 25.53%  |
| <b>Livestock</b>                           |         |         |        |         |
| Live Cattle                                | 2.83%   | -1.19%  | -4.16% | -0.98%  |
| Feeder Cattle                              | 1.93%   | 1.78%   | -7.00% | -3.52%  |
| Lean Hogs                                  | -10.92% | -8.11%  | 22.01% | 27.65%  |
| <b>Industrial Metals</b>                   |         |         |        |         |
| Lead                                       | 15.19%  | 12.11%  | 19.76% | 30.38%  |
| Zinc                                       | 14.32%  | 15.69%  | 22.09% | 32.26%  |
| Nickel                                     | 8.65%   | 10.15%  | 16.86% | 27.78%  |
| Copper                                     | 7.03%   | -2.99%  | 22.97% | 41.96%  |
| Aluminum                                   | -4.92%  | 12.57%  | 34.42% | 42.71%  |
| <b>Precious Metals</b>                     |         |         |        |         |
| Silver                                     | 8.63%   | -7.72%  | -9.84% | 0.15%   |
| Gold                                       | 1.53%   | 0.60%   | -6.51% | -6.08%  |
| <b>Reduced Energy &amp; Sustainability</b> |         |         |        |         |
| Light Energy                               | 4.07%   | 8.35%   | 28.20% | 45.32%  |
| Reduced Energy                             | 3.98%   | 12.26%  | 33.04% | 46.24%  |
| Ultra Light Energy                         | 3.47%   | 5.00%   | 22.79% | 37.30%  |
| Biofuel                                    | 1.48%   | 1.18%   | 35.09% | 55.78%  |
| Carbon Emission Allowances EUA (EUR)       | -4.96%  | 19.81%  | 78.47% | 144.71% |

| INDEX                                     | Oct    | 6M      | YTD     | 12M     |
|---|--------|---------|---------|---------|
| <b>S&amp;P Real Assets</b>                |        |         |         |         |
| S&P Real Assets Equity                    | 4.81%  | 5.05%   | 13.44%  | 26.60%  |
| S&P Real Assets Bond                      | 0.41%  | 1.34%   | -1.02%  | 3.95%   |
| <b>Modified Roll</b>                      |        |         |         |         |
| Pre-Roll                                  | 5.73%  | 19.71%  | 47.53%  | 75.38%  |
| Multiple Contract                         | 5.43%  | 19.38%  | 47.00%  | 74.36%  |
| Dynamic Roll                              | 5.23%  | 14.74%  | 39.36%  | 56.19%  |
| Oct Forward                               | 5.15%  | 19.98%  | 48.33%  | 75.94%  |
| 2M Forward                                | 4.65%  | 19.52%  | 46.98%  | 73.75%  |
| 3M Forward                                | 4.29%  | 19.08%  | 45.86%  | 72.12%  |
| 4M Forward                                | 4.33%  | 19.04%  | 45.76%  | 71.61%  |
| 5M Forward                                | 4.39%  | 18.39%  | 44.68%  | 69.81%  |
| 6M Forward                                | 4.32%  | 17.82%  | 43.32%  | 66.60%  |
| 12M Forward                               | 4.33%  | 18.04%  | 40.90%  | 60.40%  |
| <b>Modified Weighting</b>                 |        |         |         |         |
| Roll Weight Select                        | 5.94%  | 9.10%   | 33.72%  | 58.06%  |
| Enhanced                                  | 5.75%  | 20.25%  | 47.62%  | 69.85%  |
| Equal Weight Select                       | 5.14%  | 10.83%  | 31.59%  | 53.59%  |
| Equal Weight Commodity Sector             | 4.02%  | 9.09%   | 25.70%  | 41.75%  |
| Capped Component                          | 3.98%  | 13.67%  | 36.97%  | 57.62%  |
| Covered Call Select                       | 3.22%  | 16.61%  | 29.66%  | 37.53%  |
| Risk Weight                               | 2.28%  | 3.54%   | 16.07%  | 27.37%  |
| <b>Quantitative &amp; Thematic</b>        |        |         |         |         |
| S&P Commodity Producers Oil & Gas Expl.   | 9.51%  | 34.10%  | 76.89%  | 146.10% |
| S&P Commodity Producers Gold              | 8.35%  | -6.81%  | -9.61%  | -12.57% |
| S&P Commodity Producers Agribusiness      | 4.10%  | 1.61%   | 20.53%  | 44.64%  |
| S&P Dynamic Futures Index (DFI)           | -0.02% | -1.93%  | 5.48%   | 8.10%   |
| S&P Strategic Futures Index (SFI)         | -0.35% | -0.14%  | 2.12%   | 4.50%   |
| S&P GSCI Sector Equities                  | 6.97%  | 7.53%   | 29.51%  | 61.20%  |
| S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq. | 3.44%  | -1.66%  | -7.43%  | -8.18%  |
| S&P GSCI Gold (U.S. 10Y Rate)             | 1.65%  | 1.31%   | -5.46%  | -4.88%  |
| S&P GSCI Daily Risk Control 5%            | 1.52%  | 4.73%   | 10.89%  | 15.60%  |
| S&P Systematic Global Macro Commodities   | 5.31%  | 17.36%  | 42.99%  | 70.66%  |
| S&P Systematic Global Macro               | 3.34%  | 4.21%   | 14.71%  | 36.70%  |
| <b>Other Single S&amp;P GSCI Indices</b>  |        |         |         |         |
| Tin                                       | 10.22% | 37.49%  | 115.59% | 148.58% |
| North America Copper                      | 6.83%  | -2.18%  | 24.01%  | 42.92%  |
| Nonfat Dry Milk                           | 6.68%  | 2.32%   | 8.79%   | 9.24%   |
| Platinum                                  | 6.06%  | -15.83% | -6.36%  | 18.67%  |
| Skim Milk Powder                          | 5.71%  | 8.32%   | 27.46%  | 32.17%  |
| Soybean Oil                               | 4.40%  | 5.20%   | 63.10%  | 107.29% |
| Palladium                                 | 4.24%  | -33.27% | -20.02% | -11.79% |
| Class III Milk                            | 3.68%  | -13.41% | -5.76%  | -18.35% |
| Soybean Meal                              | 1.19%  | -23.57% | -24.82% | -14.82% |
| Rough Rice                                | -3.02% | -6.90%  | -3.53%  | -2.37%  |
| Orange Juice                              | -9.00% | 3.04%   | -11.99% | -4.48%  |
| Iron Ore                                  | -9.93% | -33.61% | -16.31% | 21.14%  |

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



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