

HEADLINE INDICES

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

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

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

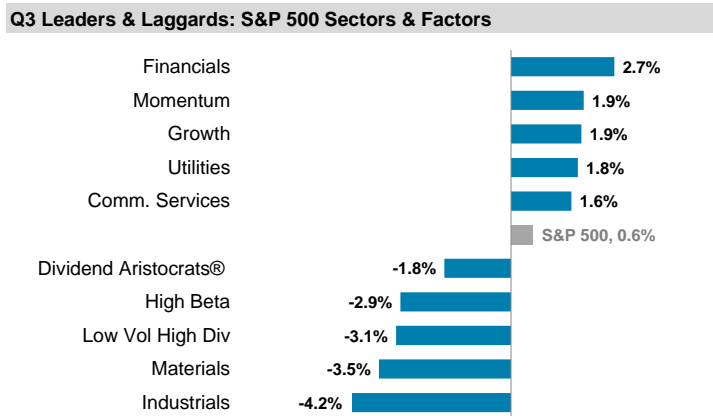
[\[P5\]](#) S&P Global BMI

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

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

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

INDEX	Sep	Q3	YTD	12M
U.S. Equity				
S&P 500®	-4.65%	0.58%	15.92%	30.00%
S&P MidCap 400®	-3.97%	-1.76%	15.52%	43.68%
S&P SmallCap 600®	-2.43%	-2.84%	20.05%	57.64%
S&P Composite 1500®	-4.56%	0.35%	16.02%	31.38%
S&P Total Market Index (TMI)	-4.54%	-0.12%	15.13%	32.13%
Dow Jones Industrial Average®	-4.20%	-1.46%	12.12%	24.15%



Global Equity (USD)	Sep	Q3	YTD	12M
S&P Global BMI				
S&P Developed BMI	-3.98%	-0.36%	12.92%	30.63%
S&P Emerging BMI	-3.12%	-6.22%	2.25%	20.49%
S&P Frontier BMI	-2.24%	4.70%	12.04%	40.76%
S&P Developed Ex-US BMI	-2.99%	-0.89%	8.98%	27.79%
S&P Global 1200				
S&P 500	-4.65%	0.58%	15.92%	30.00%
S&P/TOPIX 150	2.81%	4.09%	6.35%	23.56%
S&P Latin America 40	-10.38%	-15.67%	-7.95%	29.83%
S&P Europe 350®	-4.70%	-1.40%	10.78%	28.32%
S&P/ASX All Australian 50	-3.68%	-3.16%	8.18%	33.00%
S&P Asia 50	-5.93%	-13.91%	-8.61%	14.21%
S&P/TSX 60	-2.25%	-2.05%	19.50%	35.14%

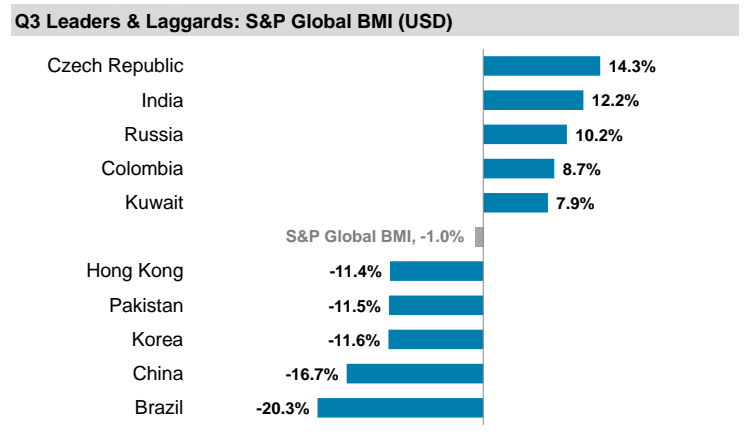
Global Equity (Local Currency)	Sep	Q3	YTD	12M
S&P Merval (ARS)	1.19%	24.04%	51.02%	87.50%
S&P BSE SENSEX (INR)	2.78%	12.91%	24.87%	56.96%
S&P/TOPIX 150 (JPY)	4.74%	5.45%	15.21%	31.14%
S&P/NZX 50 Portfolio (NZD)	0.54%	5.03%	3.91%	20.84%
S&P/BMV IPC (MXN)	-3.41%	2.77%	18.65%	40.87%
S&P United Kingdom (GBP)	-0.01%	2.10%	13.85%	26.37%
S&P/ASX 200 (AUD)	-1.85%	1.71%	14.83%	30.56%
S&P Europe 350 (EUR)	-2.87%	0.91%	17.02%	29.93%
S&P/CLX IPSA (CLP)	-2.87%	0.72%	4.44%	19.94%
S&P/TSX Composite (CAD)	-2.22%	0.17%	17.48%	28.02%
S&P Germany BMI (EUR)	-4.09%	-1.85%	10.97%	19.77%
S&P/BVL Peru Select (PEN)	2.89%	-3.30%	-12.78%	0.44%
S&P South Africa Composite (ZAR)	-6.83%	-5.90%	9.77%	37.18%
S&P Korea BMI (KRW)	-3.88%	-7.08%	4.02%	31.36%
S&P China 500 (CNY)	-2.08%	-10.51%	-8.37%	0.63%
S&P Brazil BMI (BRL)	-7.43%	-13.87%	-8.04%	16.33%
S&P/HKEX LargeCap (HKD)	-5.68%	-16.16%	2.98%	5.43%

Case-Shiller (as of Jul 2021)	Sep	6M	12M
Case-Shiller Case-Shiller US National	1.62%	12.22%	19.70%

INDEX	Yield	Sep	Q3	YTD	12M
U.S. Fixed Income					
S&P U.S. Aggregate Bond	1.42%	-0.80%	0.11%	-1.29%	-0.55%
S&P U.S. Treasury Current 2-Year	0.26%	-0.10%	0.11%	-0.02%	0.03%
S&P U.S. Treasury Current 10-Year	1.53%	-1.80%	-0.04%	-4.17%	-5.98%
S&P 500/MarketAxess IG Corp Bond	2.18%	-1.14%	0.00%	-1.71%	1.37%
S&P 500 High Yield Corporate Bond	3.12%	-0.49%	0.81%	3.46%	9.23%
S&P/LSTA U.S. Leveraged Loan 100	3.71%	0.63%	0.98%	3.17%	6.66%

Global Fixed Income					
S&P/ASX Australian Gov. Bond (AUD)	1.11%	-2.15%	0.26%	-1.97%	-2.54%
S&P Japan Sovereign Bond (JPY)	0.16%	-0.43%	0.06%	-0.09%	-0.12%
S&P Germany Sovereign Bond (EUR)	-0.40%	-1.33%	-0.12%	-2.64%	-2.40%
S&P Canada Sovereign Bond (CAD)	0.99%	-1.20%	-0.44%	-3.72%	-4.07%
S&P Global Dev. Sov. Bond (USD)	0.51%	-2.16%	-1.25%	-5.70%	-3.16%
S&P U.K. Gilt (GBP)	0.98%	-3.92%	-1.87%	-7.71%	-7.18%

Currencies					
Dow Jones FXCM Dollar Index		1.09%	1.49%	3.49%	0.19%
GBP/USD (1.3483)		-2.03%	-2.40%	-1.36%	4.30%
EUR/USD (1.1589)		-1.82%	-2.27%	-5.28%	-1.17%
USD/JPY (111.58)		1.56%	0.53%	8.07%	5.73%
USD/CAD (1.2669)		-0.25%	-2.25%	0.56%	5.44%
AUD/USD (0.7223)		-1.16%	-3.78%	-6.39%	0.78%



Environmental, Social & Governance	Sep	Q3	YTD	12M
S&P 500 ESG	-4.69%	0.69%	16.73%	29.73%
S&P 500 Fossil Fuel Free	-4.98%	0.51%	15.56%	29.31%
Dow Jones Sustainability World	-4.72%	-0.75%	11.85%	25.50%
S&P Green Bond Select	-2.59%	-1.79%	-5.97%	-1.26%
S&P 500 Net Zero 2050 Paris-Aligned Climate	-5.35%	1.54%	18.61%	33.24%

Commodities and Other Real Assets				
S&P Real Assets				
Dow Jones Commodity Index	2.94%	3.08%	27.09%	44.93%
S&P Real Assets Equity	-3.45%	-0.70%	15.48%	31.10%
S&P Real Assets Bond	-1.60%	-0.40%	-1.43%	3.49%
S&P GSCI				
Crude Oil	9.92%	3.69%	57.76%	86.75%
Gold	-3.36%	-1.03%	-7.92%	-8.25%
Copper	-6.19%	-4.86%	14.89%	33.41%

Volatility				
Cboe Volatility Index/ VIX® (23.14)	40.41%	46.18%	1.71%	-12.25%
S&P/ASX 200 VIX (12.46)	16.31%	1.78%	-10.37%	-41.97%
S&P/JPX JGB VIX (1.65)	13.79%	35.25%	36.36%	19.48%
S&P/BMV IPC VIX (13.04)	-7.61%	-14.87%	-2.87%	-20.37%

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**

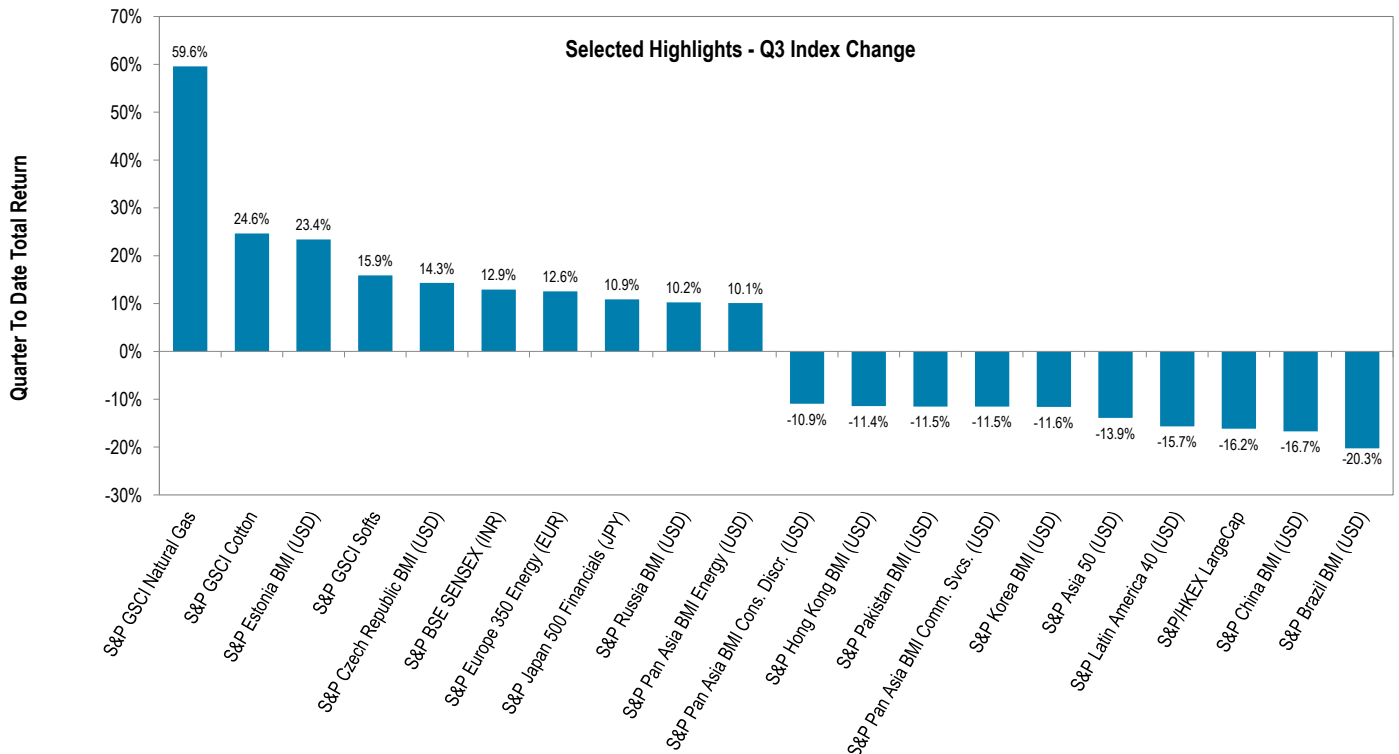
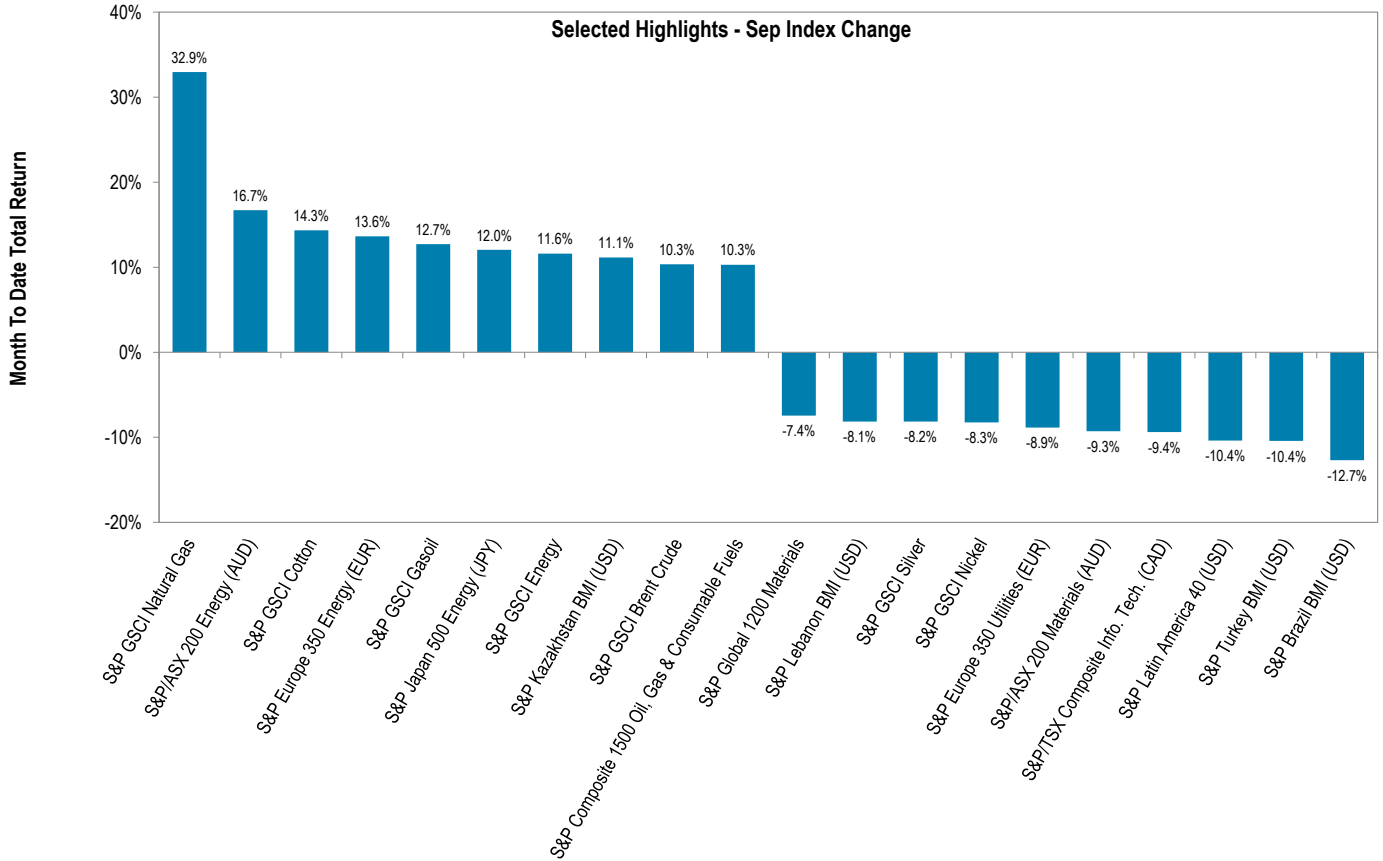
[\[P4\]](#) **Equity Factors**

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

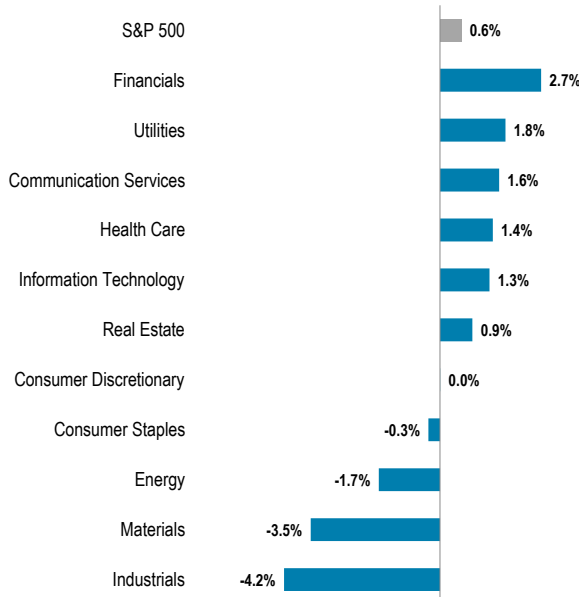
[\[P5\]](#) **S&P Global BMI**

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

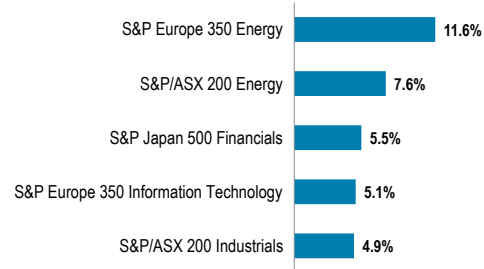
[\[P7\]](#) **Fixed Income**

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

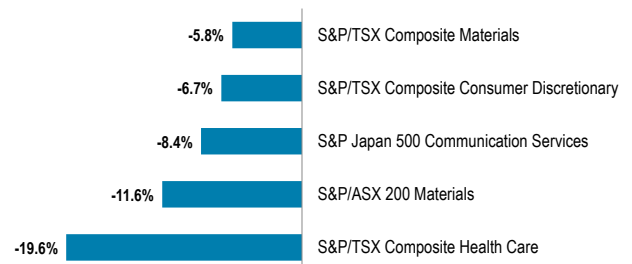
S&P 500 Sectors - Total Return Q3



Top 5 Outperforming Sectors - Excess Return Q3



Top 5 Underperforming Sectors - Excess Return Q3



INDEX	Sep	Q3	YTD	12M
S&P 500	-4.65%	0.58%	15.92%	30.00%
Financials	-1.85%	2.74%	29.14%	59.13%
Utilities	-6.18%	1.78%	4.20%	11.01%
Communication Services	-6.58%	1.60%	21.59%	38.39%
Health Care	-5.55%	1.43%	13.45%	22.56%
Information Technology	-5.78%	1.34%	15.29%	28.90%
Real Estate	-6.22%	0.88%	24.38%	30.53%
Consumer Discretionary	-2.56%	0.01%	10.28%	19.15%
Consumer Staples	-4.14%	-0.31%	4.69%	11.34%
Energy	9.44%	-1.66%	43.22%	82.99%
Materials	-7.21%	-3.51%	10.49%	26.48%
Industrials	-6.15%	-4.23%	11.48%	28.96%
S&P Europe 350 (EUR)	-2.87%	0.91%	17.02%	29.93%
Energy	13.63%	12.55%	33.59%	70.16%
Information Technology	-6.84%	5.98%	29.17%	40.08%
Financials	0.60%	3.93%	22.17%	50.62%
Industrials	-3.59%	2.14%	20.31%	35.75%
Health Care	-4.21%	1.52%	15.13%	12.58%
Communication Services	-3.10%	-1.42%	14.82%	29.47%
Real Estate	-7.18%	-1.61%	5.36%	19.96%
Consumer Staples	-2.41%	-2.31%	9.10%	10.58%
Materials	-6.83%	-2.42%	15.46%	30.76%
Utilities	-8.85%	-3.46%	-3.84%	6.62%
Consumer Discretionary	-2.41%	-4.70%	14.89%	37.10%
S&P Japan 500 (JPY)	4.51%	5.32%	14.81%	29.01%
Financials	8.60%	10.86%	29.08%	38.31%
Information Technology	4.65%	9.49%	23.14%	47.13%
Industrials	3.03%	6.30%	17.60%	30.38%
Health Care	3.62%	5.44%	3.28%	9.36%
Real Estate	8.02%	5.08%	22.42%	34.32%
Consumer Discretionary	5.96%	4.76%	18.20%	37.79%
Energy	12.04%	3.77%	35.08%	41.69%
Consumer Staples	2.59%	2.50%	5.05%	12.39%
Materials	1.17%	2.39%	9.92%	31.67%
Utilities	0.87%	-0.46%	-0.13%	-2.64%
Communication Services	5.85%	-3.06%	0.26%	15.31%

INDEX	Sep	Q3	YTD	12M
S&P/ASX 200 (AUD)	-1.85%	1.71%	14.83%	30.56%
Energy	16.70%	9.27%	10.19%	39.11%
Industrials	-0.42%	6.64%	12.15%	17.69%
Utilities	2.50%	5.14%	-1.46%	-6.80%
Communication Services	1.29%	5.08%	26.45%	41.99%
Financials	1.59%	4.90%	28.00%	57.13%
Information Technology	-3.94%	4.70%	4.16%	29.96%
Consumer Staples	-3.62%	4.57%	10.54%	17.59%
Real Estate	-2.43%	3.90%	12.69%	28.09%
Health Care	-4.94%	2.74%	9.41%	8.18%
Consumer Discretionary	-0.26%	2.59%	24.08%	37.88%
Materials	-9.28%	-9.90%	1.06%	16.57%
S&P/TSX Composite (CAD)	-2.22%	0.17%	17.48%	28.02%
Consumer Staples	-4.22%	4.61%	13.52%	7.15%
Industrials	-2.63%	3.94%	11.01%	18.84%
Real Estate	-3.16%	3.34%	25.81%	37.96%
Energy	8.73%	2.82%	40.90%	61.61%
Financials	-1.06%	1.14%	24.76%	45.55%
Utilities	-2.87%	1.02%	5.97%	11.89%
Communication Services	-3.17%	0.72%	19.02%	23.37%
Information Technology	-9.38%	-1.29%	20.14%	29.31%
Materials	-5.69%	-5.62%	-6.04%	-9.47%
Consumer Discretionary	-4.11%	-6.53%	9.91%	32.98%
Health Care	-10.32%	-19.41%	-1.68%	27.94%
S&P Global 1200	-4.17%	-0.65%	12.49%	28.46%
Financials	-1.26%	1.57%	21.65%	51.30%
Energy	9.31%	1.24%	34.49%	72.10%
Health Care	-5.15%	0.99%	10.85%	18.86%
Information Technology	-5.77%	0.87%	13.97%	30.46%
Real Estate	-5.53%	0.05%	18.45%	28.28%
Utilities	-7.19%	-0.79%	-0.27%	8.72%
Industrials	-4.63%	-1.33%	11.66%	28.94%
Communication Services	-5.90%	-1.62%	14.53%	30.30%
Consumer Staples	-3.86%	-1.69%	4.07%	11.19%
Consumer Discretionary	-2.89%	-3.92%	5.56%	19.60%
Materials	-7.44%	-5.85%	6.54%	25.57%

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

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

EQUITY FACTORS

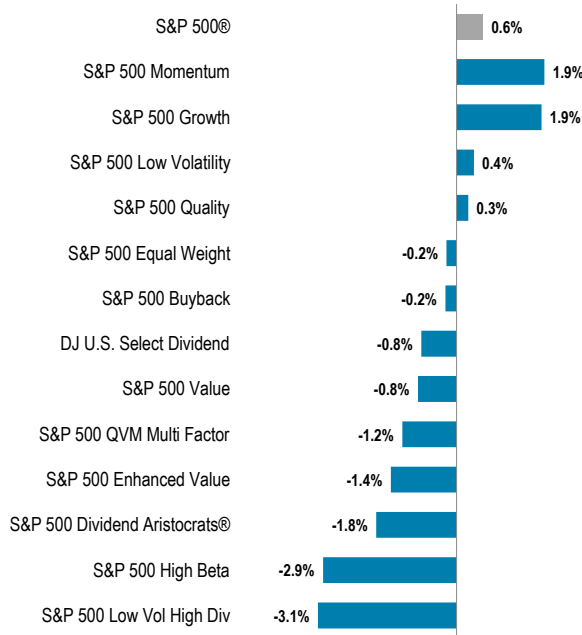
[\[P5\]](#) **S&P Global BMI**

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

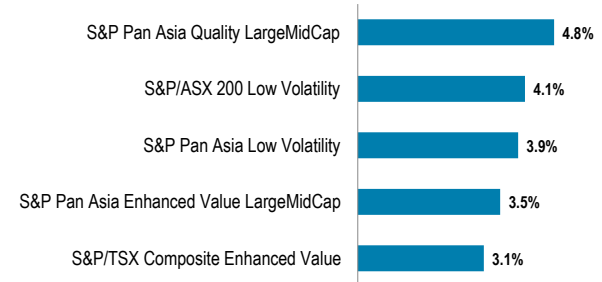
[\[P7\]](#) **Fixed Income**

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

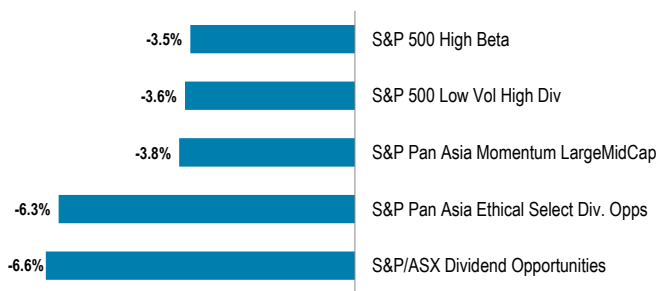
U.S. Equity Factors - Total Return Q3



Top 5 Outperformers - Excess Return Q3



Top 5 Underperformers - Excess Return Q3



INDEX	Sep	Q3	YTD	12M
S&P 500	-4.65%	0.58%	15.92%	30.00%
S&P 500 Momentum	-4.80%	1.93%	14.45%	21.89%
S&P 500 Growth	-5.79%	1.87%	16.44%	28.86%
S&P 500 Low Volatility	-4.88%	0.38%	9.80%	15.62%
S&P 500 Quality	-4.26%	0.26%	16.52%	27.40%
S&P 500 Equal Weight	-3.79%	-0.22%	18.92%	40.87%
S&P 500 Buyback	-5.88%	-0.24%	22.24%	49.73%
DJ U.S. Select Dividend	-2.70%	-0.77%	22.73%	46.15%
S&P 500 Value	-3.29%	-0.85%	15.31%	32.02%
S&P 500 QVM Multi Factor	-3.97%	-1.19%	16.45%	24.65%
S&P 500 Enhanced Value	-2.44%	-1.45%	24.74%	55.43%
S&P 500 Dividend Aristocrats@	-5.67%	-1.77%	12.77%	25.82%
S&P 500 High Beta	-1.86%	-2.94%	30.15%	78.82%
S&P 500 Low Vol High Div	-4.00%	-3.05%	16.02%	33.95%
S&P Europe 350 (EUR)	-2.87%	0.91%	17.02%	29.93%
S&P Europe 350 Enhanced Value	0.10%	3.96%	26.72%	62.55%
S&P Europe 350 Momentum	-5.04%	2.89%	15.63%	19.52%
S&P Europe 350 Buyback	-2.28%	2.82%	19.45%	41.60%
S&P Europe 350 Low Volatility	-4.64%	1.22%	15.03%	19.12%
S&P Europe 350 Equal Weight	-2.71%	1.03%	16.84%	35.97%
DJ Brookfield EU Infrastructure	-2.43%	0.94%	10.89%	17.92%
S&P Europe 350 RC 15%	-4.34%	0.77%	19.90%	27.13%
S&P D.A.E. Europe	-2.27%	0.48%	9.35%	10.45%
S&P Euro HY Div. Aristocrats	-4.58%	0.08%	11.40%	19.93%
S&P Europe Div. Opps	-4.02%	-0.05%	12.22%	27.31%
S&P Europe 350 Quality	-5.22%	-0.43%	16.83%	25.87%
S&P/TSX Composite (CAD)	-2.22%	0.17%	17.48%	28.02%
S&P/TSX Composite Enhanced Value	1.25%	3.24%	31.11%	65.39%
S&P/TSX Composite Low Volatility	-2.62%	3.14%	15.44%	19.10%
S&P/TSX Canadian Dividend Aristocrats	-1.61%	1.58%	21.77%	36.31%
S&P/TSX Composite Momentum	-2.47%	1.48%	1.50%	-3.45%
S&P/TSX Composite High Dividend	1.02%	0.82%	26.65%	43.88%
S&P/TSX 60 Equal Weight	-1.66%	0.29%	20.44%	33.55%
Dow Jones Canada Select Growth	-4.22%	0.22%	13.55%	17.72%
S&P/TSX Capped Composite	-2.22%	0.17%	17.48%	28.02%
S&P/TSX Composite Equal Weight	-2.55%	0.01%	15.60%	34.19%
Dow Jones Canada Select Value	0.33%	-0.42%	22.73%	40.65%

INDEX	Sep	Q3	YTD	12M
S&P/ASX 200 (AUD)	-1.85%	1.71%	14.83%	30.56%
S&P/ASX 200 Low Volatility	-0.98%	5.79%	15.63%	21.69%
S&P/ASX 200 Value	0.88%	4.62%	20.86%	42.75%
S&P/ASX 200 Equal Weight	-1.04%	3.73%	12.39%	28.16%
S&P/ASX 200 Enhanced Value	-1.75%	3.04%	13.37%	35.71%
S&P Low Beta Australia	-2.74%	1.61%	15.32%	29.02%
S&P/ASX 300 Shareholder Yield	-3.80%	-0.24%	10.78%	16.03%
S&P/ASX 200 Momentum	-6.37%	-0.56%	7.08%	15.47%
S&P/ASX 200 Quality	-4.88%	-0.68%	8.60%	18.61%
S&P/ASX 200 Growth	-4.76%	-1.37%	8.62%	19.55%
S&P/ASX Dividend Opportunities	-5.70%	-3.76%	4.75%	21.24%
S&P Japan 500 (JPY)	4.51%	5.32%	14.81%	29.01%
S&P Momentum Japan LargeMidCap	6.08%	6.49%	2.82%	17.24%
S&P Quality Japan LargeMidCap	4.02%	6.30%	9.51%	20.21%
S&P Enh. Value Japan LargeMidCap	5.30%	6.17%	28.14%	40.99%
S&P Japan 500 Low Volatility	3.21%	5.97%	10.01%	15.64%
S&P GIVI@ Japan	4.59%	5.54%	18.38%	26.53%
S&P Low Beta Japan	3.87%	5.46%	12.48%	22.08%
S&P Intrinsic Value Japan	4.67%	5.29%	20.25%	31.97%
S&P Japan 500 Equal Weight	3.99%	4.73%	16.27%	26.12%
S&P/JPX Dividend Aristocrats	4.31%	2.96%	16.32%	25.34%
S&P Pan Asia BMI (USD)	-1.41%	-3.03%	2.80%	20.84%
S&P Pan Asia Quality LargeMidCap	-1.93%	1.36%	3.98%	21.51%
S&P Pan Asia Low Volatility	-0.72%	0.88%	5.27%	13.04%
S&P Pan Asia Enhanced Value LargeMidCap	0.78%	0.05%	14.62%	34.59%
S&P Pan Asia GIVI	-0.27%	-1.35%	6.43%	22.01%
S&P Pan Asia Value	-0.25%	-1.44%	8.55%	28.55%
S&P Pan Asia Intrinsic Value Weighted	-0.33%	-1.48%	7.60%	26.26%
S&P Pan Asia Low Beta	-1.52%	-2.78%	1.75%	16.99%
S&P Pan Asia Dividend Aristocrats@	-1.92%	-4.10%	3.20%	15.88%
S&P Pan Asia Growth	-2.45%	-4.46%	-2.14%	14.31%
S&P Pan Asia Momentum LargeMidCap	-3.30%	-7.18%	-3.01%	15.38%
S&P Pan Asia Ethical Select Div. Opps	-5.32%	-9.36%	-3.76%	15.49%
S&P Global 1200	-4.17%	-0.65%	12.49%	28.46%
S&P Global 1200 Low Vol High Div.	-3.58%	-0.62%	9.32%	22.63%
S&P Global 1200 Div Stability Low Vol	-3.77%	-1.40%	7.75%	18.64%
S&P Global 1200 QVM Multi-Factor	-3.80%	-1.49%	13.03%	23.38%

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

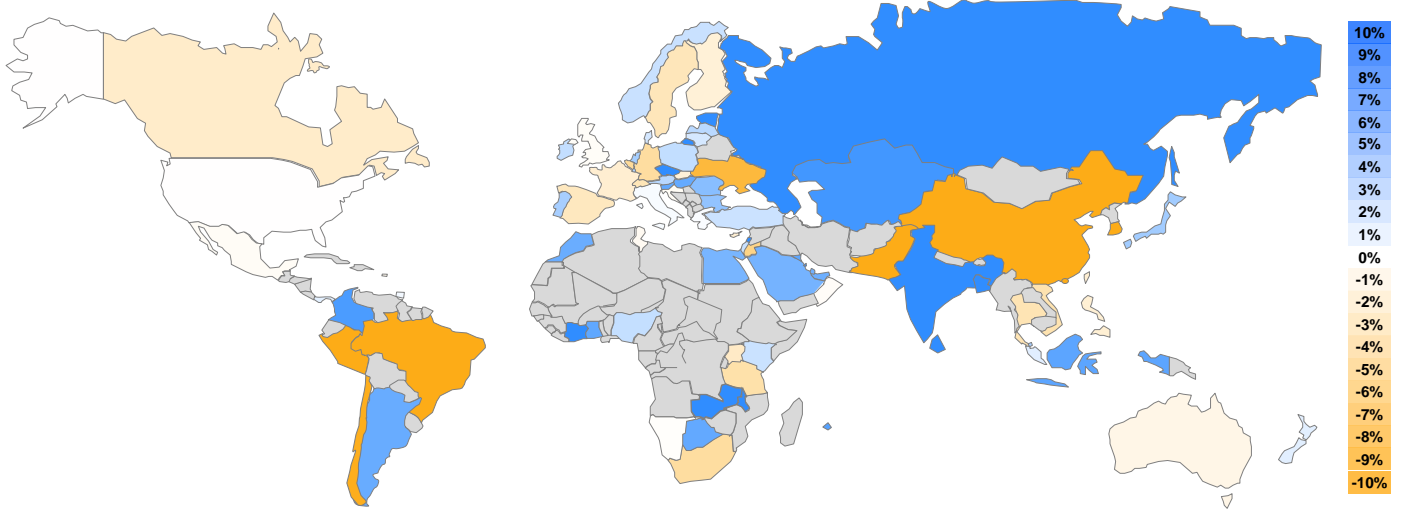
[P4] Equity Factors

S&P GLOBAL BMI

[P6] U.S. Industries

[P7] Fixed Income

[P8] Commodities & Real Assets



INDEX	Sep	Q3	YTD	12M
S&P Developed BMI	-3.98%	-0.36%	12.92%	30.63%
Japan	2.49%	4.47%	6.11%	20.64%
Netherlands	-7.22%	4.33%	24.33%	47.81%
Singapore	-1.85%	4.27%	20.09%	44.58%
Portugal	-1.89%	4.27%	1.13%	26.72%
Luxembourg	-9.19%	3.73%	17.37%	63.25%
Austria	-1.80%	3.41%	21.38%	60.59%
Ireland	-5.38%	2.92%	13.27%	30.66%
Norway	1.96%	2.63%	17.07%	45.92%
Israel	-1.42%	2.60%	11.62%	36.76%
Denmark	-5.57%	2.07%	12.20%	28.44%
New Zealand	-2.94%	1.42%	-7.63%	14.05%
Italy	-2.95%	0.37%	12.59%	37.14%
United States	-4.53%	-0.06%	15.27%	32.27%
United Kingdom	-2.90%	-0.30%	12.09%	33.19%
Australia	-2.66%	-1.05%	9.28%	34.28%
Finland	-7.08%	-1.73%	12.34%	25.15%
France	-4.08%	-2.00%	12.15%	34.94%
Canada	-2.37%	-2.28%	18.25%	35.69%
Spain	-2.89%	-2.77%	4.17%	32.03%
Sweden	-7.32%	-2.99%	10.76%	28.72%
Switzerland	-7.42%	-3.04%	6.82%	16.64%
Germany	-5.84%	-4.08%	5.11%	18.37%
Belgium	-4.42%	-4.37%	2.96%	20.74%
Hong Kong	-6.42%	-11.42%	-1.81%	14.69%
Korea	-5.86%	-11.59%	-4.51%	29.80%
S&P Emerging BMI	-3.12%	-6.22%	2.25%	20.49%
Czech Republic	3.01%	14.31%	36.25%	80.43%
India	1.72%	12.24%	31.13%	62.15%
Russia	6.18%	10.24%	32.91%	60.90%
Colombia	2.41%	8.69%	-12.33%	25.64%
Kuwait	0.27%	7.91%	27.25%	29.91%
Indonesia	2.35%	7.88%	-4.37%	29.20%
Hungary	-2.89%	7.49%	23.18%	69.57%
United Arab Emirates	-0.84%	7.03%	35.89%	52.71%
Qatar	2.91%	6.88%	13.00%	15.71%
Saudi Arabia	2.17%	6.69%	37.54%	47.00%
Egypt	-6.05%	6.51%	-0.40%	-3.49%
Poland	-3.46%	2.93%	17.24%	40.44%
Turkey	-10.43%	2.51%	-16.87%	10.05%
Malaysia	-2.62%	1.46%	-5.85%	5.84%
Greece	-4.81%	0.23%	14.11%	51.38%
Mexico	-5.81%	-0.39%	14.48%	51.04%
Philippines	-0.62%	-1.85%	-4.76%	17.93%
Taiwan	-3.49%	-1.95%	18.37%	43.53%
Thailand	-6.39%	-3.21%	-0.22%	25.13%

INDEX	Sep	Q3	YTD	12M
S&P Emerging BMI (Cont'd)				
South Africa	-4.29%	-4.12%	8.92%	34.96%
Chile	-7.22%	-9.76%	-8.57%	16.13%
Peru	-1.05%	-10.58%	-26.10%	-7.84%
Pakistan	-7.11%	-11.54%	-3.89%	6.81%
China	-4.70%	-16.71%	-14.63%	-4.68%
Brazil	-12.69%	-20.28%	-11.92%	20.25%
S&P Frontier BMI	-2.24%	4.70%	12.04%	40.76%
Zambia	10.89%	68.72%	75.59%	108.84%
Estonia	-4.62%	23.38%	50.10%	86.06%
Bangladesh	7.15%	17.15%	31.30%	48.76%
Cote d'Ivoire	3.58%	15.35%	23.64%	51.17%
Sri Lanka	4.12%	14.94%	17.62%	29.51%
Bahrain	5.19%	10.92%	24.43%	26.66%
Kazakhstan	11.15%	9.14%	61.25%	103.62%
Mauritius	2.76%	8.25%	17.84%	30.80%
Ghana	6.20%	7.67%	53.71%	60.36%
Slovenia	-2.55%	7.58%	29.19%	48.29%
Botswana	4.18%	7.53%	4.79%	13.64%
Argentina	-9.76%	7.31%	0.95%	54.40%
Morocco	3.16%	7.21%	17.58%	39.22%
Romania	1.91%	5.73%	21.41%	38.15%
Bulgaria	2.25%	5.27%	24.12%	35.54%
Latvia	-1.82%	3.33%	20.12%	16.03%
Nigeria	4.05%	2.83%	4.66%	31.06%
Kenya	-3.05%	2.54%	23.59%	29.51%
Lithuania	-1.36%	2.05%	23.97%	46.94%
Panama	0.03%	1.35%	7.57%	19.22%
Trinidad and Tobago	0.66%	0.64%	13.17%	14.57%
Namibia	-4.72%	-0.18%	9.63%	27.72%
Oman	-0.03%	-0.30%	15.21%	19.06%
Croatia	-0.93%	-0.41%	8.17%	19.90%
Tunisia	-2.02%	-0.58%	1.01%	4.96%
Jamaica	0.69%	-0.77%	4.96%	11.42%
Slovakia	2.47%	-1.68%	-20.50%	-23.17%
Cyprus	-5.93%	-1.95%	33.23%	97.69%
Vietnam	0.38%	-3.39%	25.99%	57.19%
Jordan	-2.61%	-5.20%	26.06%	27.70%
Additional Countries				
Lebanon	-8.15%	14.71%	63.51%	97.43%
Malawi	5.75%	13.95%	22.11%	27.12%
Palestine	1.17%	8.74%	30.59%	40.99%
Rwanda	-1.99%	0.55%	26.59%	22.37%
Uganda	-0.85%	-2.48%	8.85%	8.47%
Tanzania	-1.14%	-3.66%	7.58%	13.07%
Ukraine	-6.40%	-8.38%	32.30%	91.25%

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

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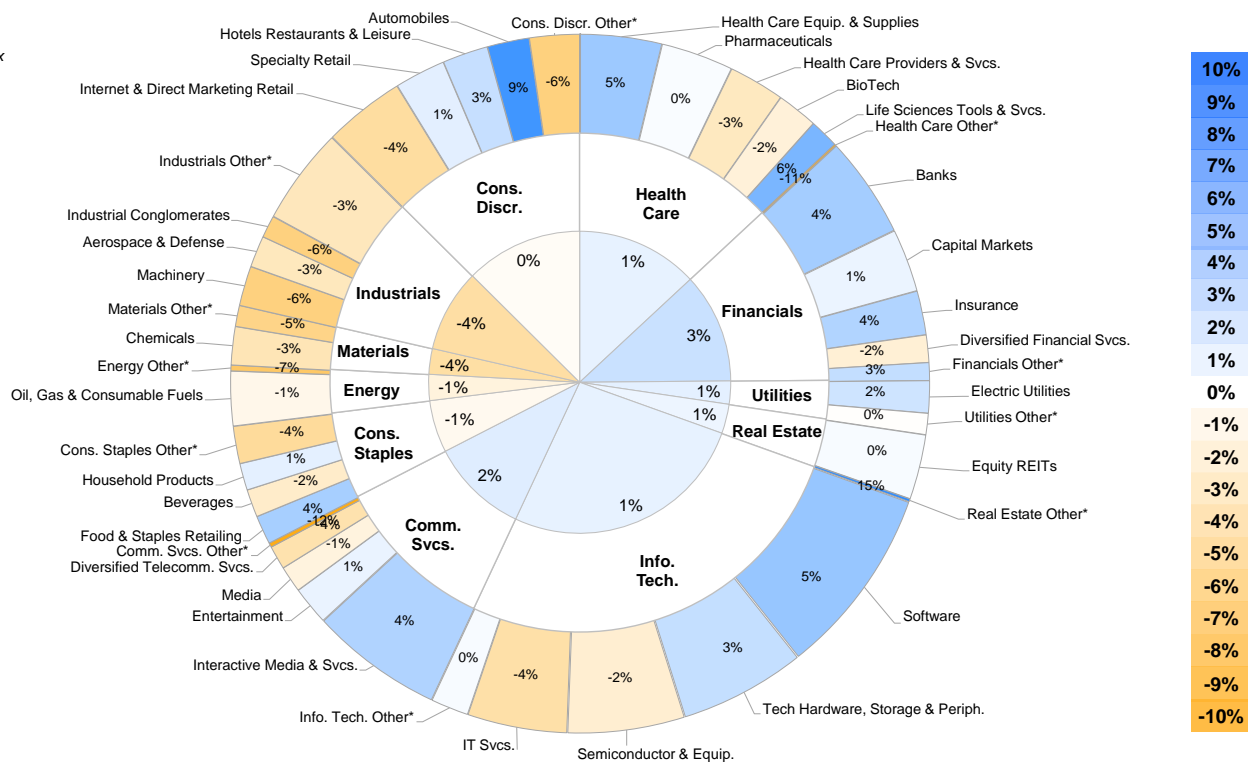
[P5] S&P Global BMI

U.S. INDUSTRIES

[P7] Fixed Income

[P8] Commodities & Real Assets

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



INDEX	Weight	Sep	Q3	YTD	12M
S&P Composite 1500	100.0%	-4.56%	0.35%	16.02%	31.38%
Energy	2.8%	9.85%	-1.46%	45.00%	86.26%
Oil, Gas & Consumable Fuels	2.5%	10.29%	-0.91%	47.40%	85.86%
Energy Equip. & Svcs.	0.3%	5.78%	-6.61%	24.87%	89.29%
Real Estate	3.1%	-5.63%	0.88%	23.03%	33.21%
Real Estate Management & Develop	0.1%	1.00%	14.70%	52.13%	112.62%
Equity REITs	3.0%	-5.89%	0.37%	22.05%	31.16%
Financials	11.8%	-1.70%	2.61%	28.42%	59.64%
Thrifts & Mortgage Finance	0.1%	1.84%	8.53%	19.85%	63.55%
Banks	4.7%	2.45%	4.38%	34.79%	82.01%
Insurance	2.0%	-3.09%	3.77%	20.47%	41.57%
Cons. Finance	0.7%	-1.59%	2.40%	42.90%	85.25%
Capital Markets	2.9%	-5.86%	0.97%	27.18%	54.96%
Diversified Financial Svcs.	1.3%	-4.49%	-1.79%	17.87%	28.66%
Mortgage REITs	0.0%	-0.29%	-4.74%	23.47%	52.75%
Utilities	2.5%	-6.24%	1.28%	4.49%	11.97%
Water Utilities	0.1%	-7.18%	8.05%	8.54%	19.34%
Electric Utilities	1.5%	-6.60%	2.38%	4.65%	14.26%
Multi Utilities	0.7%	-5.19%	0.27%	3.68%	5.45%
Gas Utilities	0.1%	-7.46%	-7.58%	5.49%	13.75%
Indep. Power and Renewables	0.0%	-4.36%	-11.87%	-1.10%	29.27%
Consumer Discretionary	12.6%	-2.82%	-0.40%	11.83%	22.65%
Automobiles	1.9%	5.74%	9.22%	14.20%	55.48%
Hotels Restaurants & Leisure	2.1%	-0.02%	2.77%	12.90%	31.94%
Specialty Retail	2.4%	-2.01%	1.37%	25.79%	31.53%
Diversified Cons. Svcs.	0.1%	-3.67%	0.03%	11.01%	28.15%
Distributors	0.1%	-5.98%	-2.65%	26.53%	42.44%
Internet & Direct Marketing Retail	3.8%	-5.42%	-4.12%	3.07%	8.51%
Household Durables	0.5%	-10.11%	-4.69%	19.07%	22.81%
Multiline Retail	0.5%	-5.86%	-5.03%	15.26%	30.01%
Auto Comp.	0.3%	-0.77%	-5.63%	12.28%	52.29%
Textiles, Apparel & Luxury Goods	0.7%	-10.84%	-7.05%	6.10%	27.87%
Leisure Products	0.1%	-7.24%	-8.61%	14.71%	41.28%
Consumer Staples	5.6%	-4.10%	-0.69%	4.80%	11.81%
Food & Staples Retailing	1.3%	-4.21%	4.25%	10.26%	17.37%
Household Products	1.2%	-2.04%	1.30%	-0.84%	0.05%
Beverages	1.3%	-4.54%	-2.28%	-0.71%	10.13%
Tobacco	0.6%	-7.17%	-3.11%	18.16%	30.82%
Food Products	0.9%	-2.07%	-4.32%	4.49%	9.48%
Personal Products	0.2%	-12.10%	-7.61%	11.61%	38.04%

INDEX	Weight	Sep	Q3	YTD	12M
Health Care	13.1%	-5.39%	1.16%	13.10%	23.18%
Life Sciences Tools & Svcs.	1.4%	-4.01%	6.41%	26.45%	42.79%
Health Care Equip. & Supplies	3.8%	-4.85%	4.74%	15.60%	26.85%
Pharmaceuticals	3.4%	-6.40%	0.30%	9.25%	15.85%
BioTech	1.9%	-7.01%	-1.65%	7.50%	9.00%
Health Care Providers & Svcs.	2.6%	-4.26%	-2.70%	13.18%	30.63%
Health Care Tech	0.1%	-7.27%	-10.79%	-5.37%	13.36%
Industrials	8.9%	-5.93%	-3.93%	12.04%	30.92%
Professional Svcs.	0.5%	-2.97%	4.10%	18.27%	40.56%
Commercial Svcs. & Supplies	0.5%	-3.90%	2.04%	13.08%	27.00%
Construction & Engineering	0.1%	-0.29%	1.40%	28.95%	67.71%
Marine	0.0%	-4.08%	-0.36%	12.09%	64.32%
Trading Companies & Distributors	0.3%	-4.99%	-0.96%	17.09%	37.33%
Electrical Equip.	0.6%	-9.00%	-1.36%	20.61%	42.46%
Aerospace & Defense	1.5%	-1.19%	-2.83%	12.23%	30.09%
Building Products	0.6%	-9.66%	-2.90%	23.45%	40.39%
Airlines	0.3%	3.49%	-3.55%	11.11%	43.53%
Road & Rail	0.9%	-6.46%	-5.25%	6.44%	17.65%
Industrial Conglomerates	1.0%	-7.07%	-5.51%	6.84%	37.74%
Machinery	1.8%	-8.36%	-5.53%	10.16%	30.47%
Air Freight & Logistics	0.6%	-8.68%	-13.24%	5.00%	8.66%
Materials	2.7%	-7.24%	-3.90%	11.28%	29.65%
Paper & Forest Products	0.0%	-2.79%	0.14%	38.10%	74.35%
Containers & Packaging	0.4%	-7.60%	-1.73%	7.82%	26.88%
Chemicals	1.8%	-6.16%	-3.16%	8.76%	25.10%
Construction Materials	0.1%	-10.47%	-3.42%	19.60%	37.88%
Metals & Mining	0.5%	-10.38%	-8.57%	21.33%	47.80%
Communication Services	10.5%	-6.53%	1.54%	21.40%	38.38%
Interactive Media & Svcs.	6.2%	-8.72%	3.84%	40.72%	59.52%
Entertainment	1.8%	-1.17%	1.03%	-0.76%	23.94%
Media	1.2%	-6.73%	-1.40%	11.00%	27.25%
Diversified Telecomm. Svcs.	1.1%	-1.71%	-3.50%	-2.07%	-0.60%
Wireless Telecomm. Svcs.	0.2%	-6.45%	-11.55%	-4.60%	11.50%
Information Technology	26.5%	-5.73%	1.15%	14.97%	29.78%
Software	8.8%	-6.06%	5.04%	23.86%	32.60%
Tech Hardware, Storage & Periph.	5.9%	-6.78%	2.83%	7.78%	24.68%
Communications Equip.	0.9%	-6.89%	2.45%	22.81%	43.86%
Electronic Equip., Instr. & Comp.	0.9%	-8.05%	-1.56%	14.36%	46.47%
Semiconductor & Equip.	5.4%	-4.91%	-2.00%	18.72%	39.59%
IT Svcs.	4.6%	-4.02%	-3.73%	5.01%	17.44%

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. 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**

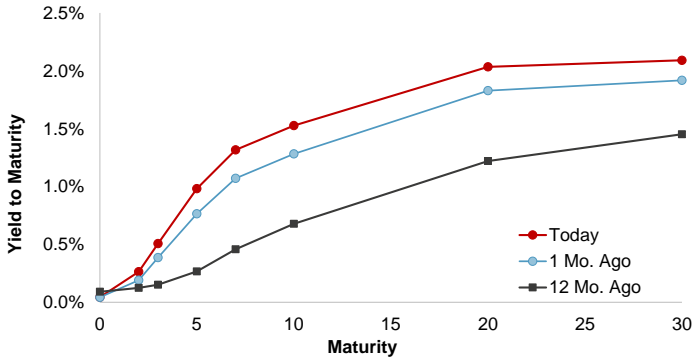
[P5] **S&P Global BMI**

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

FIXED INCOME

[P8] **Commodities & Real Assets**

U.S. Treasury Yield Curve



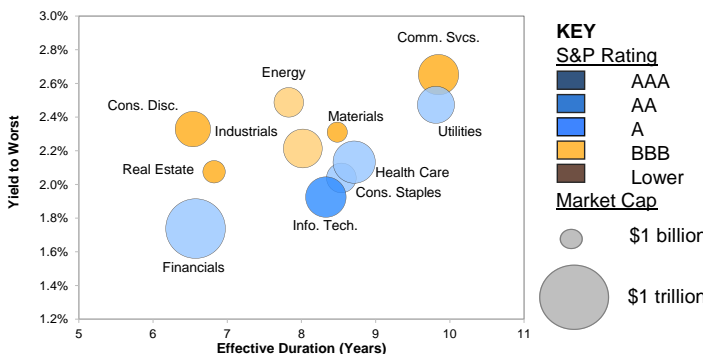
United States	Yield	Sep	Q3	YTD	12M
S&P U.S. TIPS	-1.5%	-0.61%	1.78%	3.63%	5.26%
S&P U.S. Treasury Bill	0.0%	0.00%	0.01%	0.04%	0.07%
S&P U.S. Treasury	0.9%	-0.95%	0.07%	-2.14%	-2.82%
S&P U.S. Aggregate	1.4%	-0.80%	0.11%	-1.29%	-0.55%
S&P U.S. MBS	1.5%	-0.31%	0.10%	-0.68%	-0.34%
S&P U.S. IG Corporate	2.0%	-0.91%	0.14%	-0.91%	1.74%
S&P U.S. HY Corporate	4.0%	-0.01%	0.92%	4.40%	10.87%
S&P U.S. Preferred Stock	6.4%	0.01%	0.03%	5.41%	12.73%
S&P 500/MarketAxess IG Corp.	2.2%	-1.14%	0.00%	-1.71%	1.37%
S&P 500 Bond	2.1%	-0.96%	0.12%	-0.86%	2.00%
S&P National AMT-Free Muni	1.0%	-0.73%	-0.38%	0.74%	2.61%
S&P/LSTA U.S. Lev. Loan 100	3.7%	0.63%	0.98%	3.17%	6.66%

S&P 500 Bond Sectors	Yield	Sep	Q3	YTD	12M
Energy	2.5%	-0.42%	0.68%	3.04%	9.78%
Consumer Staples	2.0%	-0.90%	0.35%	-0.87%	1.40%
Real Estate	2.1%	-0.75%	0.33%	-0.46%	2.16%
Materials	2.3%	-1.18%	0.29%	-0.52%	3.17%
Industrials	2.2%	-0.84%	0.14%	-0.44%	3.68%
Health Care	2.1%	-1.05%	0.13%	-1.55%	1.10%
Consumer Discretionary	2.3%	-0.72%	0.12%	0.27%	4.32%
Utilities	2.5%	-1.39%	0.11%	-1.91%	0.44%
Financials	1.7%	-0.80%	0.09%	-1.04%	0.97%
Communication Services	2.7%	-1.41%	-0.06%	-1.02%	1.74%
Information Technology	1.9%	-1.07%	-0.23%	-2.12%	-0.38%

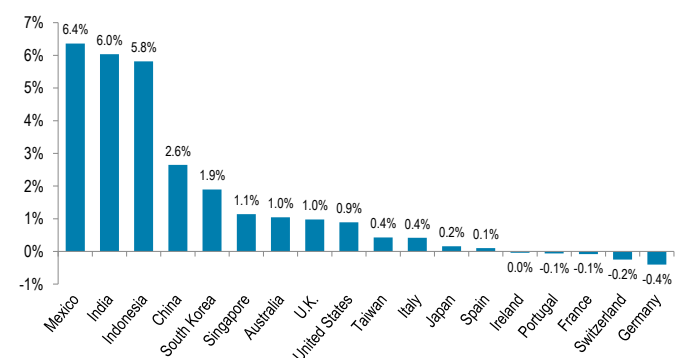
Canada	Yield	Sep	Q3	YTD	12M
S&P Canada Aggregate	1.7%	-1.32%	-0.49%	-3.83%	-3.32%
S&P Canada Sovereign	1.0%	-1.20%	-0.44%	-3.72%	-4.07%
S&P Canada IG Corporate	2.1%	-0.98%	-0.04%	-1.95%	-0.56%
S&P Canada Provincial & Municipal	1.8%	-1.52%	-0.71%	-4.69%	-4.18%
S&P/TSX Preferred Share	5.3%	0.87%	2.76%	17.45%	26.03%

Australia & New Zealand	Yield	Sep	Q3	YTD	12M
S&P/ASX Australian Government 0+	1.0%	-2.02%	0.34%	-1.75%	-2.31%
S&P/ASX Corporate 0+	1.4%	-0.78%	0.30%	0.06%	1.61%
S&P/NZX NZ Government Bond	1.7%	-1.10%	-1.23%	-4.41%	-7.13%

S&P 500 Bond Sectors - Selected Statistics



Yield to Worst - Selected S&P Sovereign Bond Indices



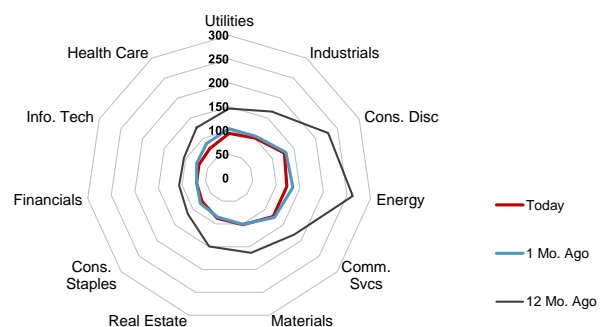
Europe	Yield	Sep	Q3	YTD	12M
S&P Eurozone Sovereign	0.0%	-1.15%	-0.01%	-2.74%	-1.63%
S&P Eurozone Sov Inf.-Linked	-1.7%	0.36%	2.64%	4.39%	7.27%
S&P Eurozone IG Corporate	0.2%	-0.62%	0.04%	-0.40%	1.29%
S&P U.K. Gilt	1.0%	-3.92%	-1.87%	-7.71%	-7.18%
S&P U.K. Inflation-Linked Gilt	-2.5%	-4.28%	2.24%	-0.61%	0.47%
S&P U.K. IG Corporate	1.8%	-2.19%	-0.96%	-3.53%	0.13%
S&P Germany Sovereign	-0.4%	-1.33%	-0.12%	-2.64%	-2.40%
S&P France Sovereign	-0.1%	-1.36%	-0.13%	-3.77%	-3.25%
S&P Spain Sovereign	0.1%	-0.78%	0.38%	-2.25%	-0.89%
S&P Italy Sovereign	0.4%	-0.78%	0.05%	-1.45%	0.93%
S&P Switzerland Sovereign	-0.2%	-1.70%	-0.37%	-4.07%	-3.82%
S&P Ireland Sovereign	0.0%	-1.34%	-0.07%	-3.52%	-2.42%

Asia	Yield	Sep	Q3	YTD	12M
S&P Indonesia Sovereign	5.8%	-0.15%	2.99%	3.70%	10.23%
S&P BSE India Sovereign	6.0%	1.12%	2.22%	2.47%	5.25%
S&P China Sovereign	2.6%	0.19%	1.96%	4.02%	5.30%
S&P China Corporate	3.2%	0.02%	0.91%	2.42%	3.18%
S&P Pan Asia Bond (USD)	3.1%	-0.45%	0.87%	2.48%	8.08%
S&P Japan Corporate	0.4%	-0.16%	0.14%	0.72%	0.95%
S&P Japan Sovereign	0.2%	-0.43%	0.06%	-0.09%	-0.12%
S&P Taiwan Sovereign	0.4%	-0.22%	0.04%	-0.98%	0.09%
S&P Hong Kong Sovereign	0.5%	-0.55%	-0.07%	-0.78%	-1.24%
S&P Singapore Sovereign	1.1%	-1.01%	-0.08%	-3.55%	-3.24%
S&P South Korea Sovereign	1.9%	-2.19%	-0.11%	-2.47%	-4.12%

Latin America	Yield	Sep	Q3	YTD	12M
S&P/BMV Mexico Sovereign	6.4%	-0.69%	0.18%	-2.10%	1.08%
S&P Colombia Sovereign	6.6%	-1.64%	-0.82%	-5.88%	-3.60%
S&P Brazil Sovereign	10.2%	-1.78%	-4.31%	-8.56%	-5.36%
S&P Chile Sovereign	5.4%	-4.76%	-5.91%	-15.59%	-15.02%
S&P Peru Sovereign	6.2%	-1.40%	-6.42%	-16.00%	-11.02%

ESG Bonds	Yield	Sep	Q3	YTD	12M
S&P Green Bond (USD)	1.1%	-2.23%	-1.39%	-4.44%	0.19%
S&P Green Bond Select (USD)	0.9%	-2.59%	-1.79%	-5.97%	-1.26%
S&P ESG Europe Dev Sov (EUR)	0.1%	-1.65%	-0.33%	-3.06%	-1.97%

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](#)

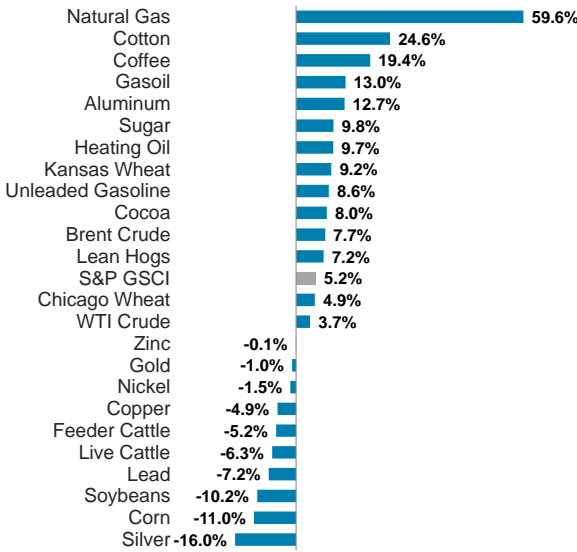
[P5] [S&P Global BMI](#)

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

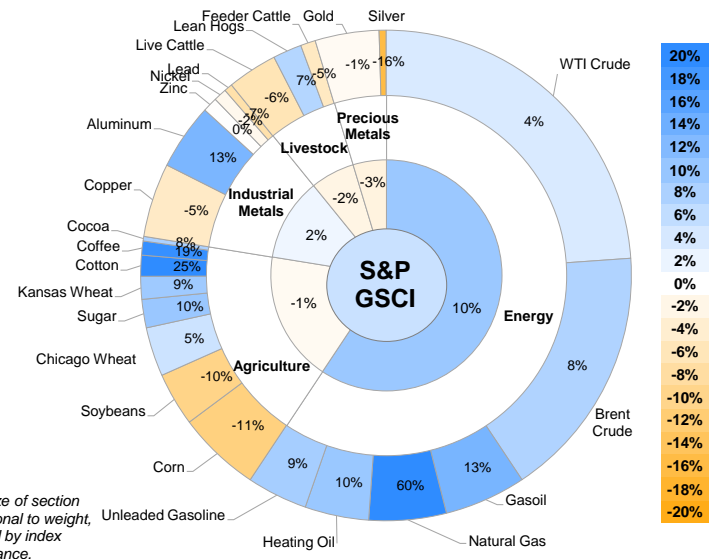
[P7] [Fixed Income](#)

COMMODITIES & REAL ASSETS

S&P GSCI Constituents - Total Return Q3



S&P GSCI Constituents - Index Weights & Q3 Performance



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

INDEX	Sep	Q3	YTD	12M
Headline Commodities				
S&P GSCI	6.03%	5.22%	38.27%	58.30%
Dow Jones Commodity Index	2.94%	3.08%	27.09%	44.93%
Commodity Sectors				
Energy	11.60%	9.71%	62.80%	90.31%
Industrial Metals	-2.04%	1.63%	21.46%	38.29%
Agriculture	0.76%	-1.07%	17.83%	40.42%
Livestock	-3.04%	-2.27%	5.01%	7.09%
Precious Metals	-3.84%	-2.71%	-8.89%	-8.13%
Energy	11.60%	9.71%	62.80%	90.31%
Natural Gas	32.94%	59.58%	120.27%	79.56%
Petroleum	9.96%	6.63%	58.84%	90.92%
Gasoil	12.70%	12.98%	56.79%	93.30%
Heating Oil	9.90%	9.74%	57.80%	99.02%
Unleaded Gasoline	5.31%	8.57%	61.95%	96.92%
Brent Crude	10.34%	7.66%	60.14%	92.85%
WTI Crude	9.92%	3.69%	57.76%	86.75%
Agriculture	0.76%	-1.07%	17.83%	40.42%
Softs	3.68%	15.88%	30.63%	48.15%
Cotton	14.35%	24.63%	29.94%	50.32%
Coffee	-0.97%	19.42%	42.31%	60.50%
Sugar	-1.00%	9.80%	32.18%	51.58%
Cocoa	4.41%	8.04%	0.42%	2.16%
Grains	-0.16%	-5.52%	14.10%	37.92%
Kansas Wheat	2.78%	9.24%	15.33%	34.61%
Chicago Wheat	0.45%	4.92%	9.08%	19.32%
Soybeans	-2.82%	-10.21%	3.04%	31.30%
Corn	0.47%	-11.00%	23.63%	54.73%
Livestock	-3.04%	-2.27%	5.01%	7.09%
Lean Hogs	5.04%	7.24%	36.96%	48.92%
Feeder Cattle	-9.85%	-5.24%	-8.76%	-9.42%
Live Cattle	-4.90%	-6.26%	-6.79%	-7.17%
Industrial Metals	-2.04%	1.63%	21.46%	38.29%
Aluminum	5.03%	12.73%	41.37%	58.03%
Zinc	-0.78%	-0.09%	6.79%	21.19%
Nickel	-8.25%	-1.51%	7.56%	22.69%
Copper	-6.19%	-4.86%	14.89%	33.41%
Lead	-7.43%	-7.18%	3.96%	12.95%
Precious Metals	-3.84%	-2.71%	-8.89%	-8.13%
Gold	-3.36%	-1.03%	-7.92%	-8.25%
Silver	-8.16%	-16.00%	-17.00%	-7.21%
Reduced Energy & Sustainability				
Carbon Emission Allowances EUA (EUR)	1.56%	9.34%	87.79%	126.58%
Reduced Energy	2.70%	2.99%	27.95%	37.98%
Light Energy	1.95%	1.89%	23.19%	39.22%
Ultra Light Energy	0.60%	0.78%	18.67%	33.59%
Biofuel	-0.21%	-2.05%	33.13%	60.68%

INDEX	Sep	Q3	YTD	12M
S&P Real Assets	-2.07%	-0.21%	10.15%	21.44%
S&P Real Assets Equity	-3.45%	-0.70%	15.48%	31.10%
S&P Real Assets Bond	-1.60%	-0.40%	-1.43%	3.49%
Modified Roll				
Multiple Contract	6.02%	5.52%	39.42%	59.16%
Pre-Roll	6.03%	5.46%	39.54%	59.67%
Dynamic Roll	2.23%	2.32%	32.43%	43.41%
Sep Forward	6.06%	5.82%	41.06%	60.70%
2M Forward	5.93%	5.99%	40.46%	59.34%
3M Forward	5.76%	6.03%	39.86%	58.49%
4M Forward	5.51%	5.91%	39.71%	58.04%
5M Forward	4.78%	5.30%	38.59%	56.39%
6M Forward	4.35%	4.92%	37.39%	53.56%
12M Forward	3.81%	5.24%	35.06%	48.06%
Modified Weighting				
Covered Call Select	2.89%	7.84%	25.61%	35.62%
Enhanced	6.05%	5.57%	39.58%	55.18%
Capped Component	4.33%	4.76%	31.73%	49.18%
Equal Weight Select	1.19%	1.98%	25.16%	45.14%
Equal Weight Commodity Sector	1.28%	1.82%	20.83%	34.67%
Roll Weight Select	0.43%	0.55%	26.22%	48.20%
Risk Weight	-0.53%	0.17%	13.47%	25.59%
Quantitative & Thematic				
S&P Commodity Producers Oil & Gas Expl.	18.61%	6.12%	61.53%	113.33%
S&P Commodity Producers Agribusiness	-0.99%	-0.29%	15.79%	38.29%
S&P Commodity Producers Gold	-9.79%	-12.44%	-16.58%	-22.64%
S&P Strategic Futures Index (SFI)	1.01%	1.02%	2.47%	4.99%
S&P Dynamic Futures Index (DFI)	1.10%	-0.71%	5.50%	9.07%
S&P GSCI Daily Risk Control 5%	1.54%	1.31%	9.24%	12.88%
S&P GSCI Gold (U.S. 10Y Rate)	-3.25%	-0.71%	-6.99%	-7.14%
S&P GSCI Sector Equities	-0.89%	-3.31%	21.07%	48.44%
S&P GSCI Gold Dyn. Roll 70/30 Futures/Eq.	-5.26%	-4.49%	-10.51%	-12.79%
S&P Systematic Global Macro Commodities	7.20%	10.03%	35.78%	58.08%
S&P Systematic Global Macro	-8.50%	-8.67%	0.65%	15.44%
Other Single S&P GSCI Indices				
Tin	2.05%	9.70%	95.60%	128.84%
Nonfat Dry Milk	5.02%	6.30%	1.97%	-2.28%
Orange Juice	-3.25%	4.25%	-3.28%	4.22%
Class III Milk	8.54%	3.24%	-9.11%	-3.95%
Skim Milk Powder	8.75%	3.09%	20.58%	24.86%
Rough Rice	2.47%	-0.29%	-0.53%	-1.69%
North America Copper	-6.53%	-4.46%	16.08%	34.46%
Soybean Oil	-0.10%	-6.47%	56.23%	101.44%
Platinum	-5.37%	-10.55%	-11.71%	4.41%
Soybean Meal	-4.89%	-13.87%	-25.71%	-7.02%
Palladium	-23.11%	-31.82%	-23.27%	-19.48%
Iron Ore	-21.07%	-38.54%	-7.09%	33.88%

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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