

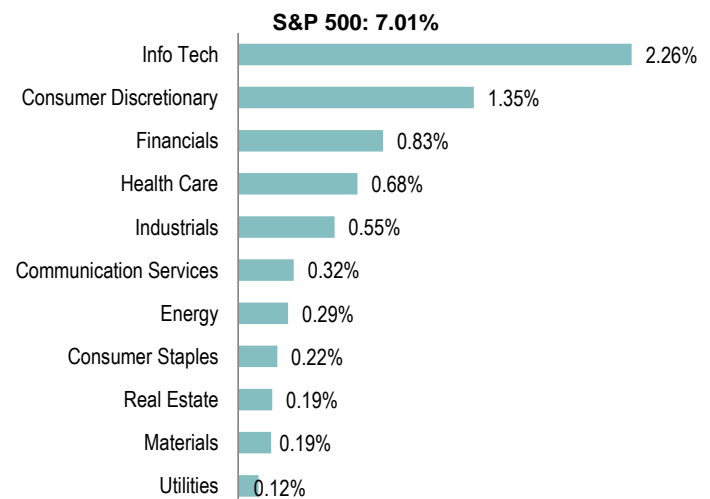
INDEX	1M	3M	YTD
Headline Equity			
S&P 500® (index level: 4605)	7.01%	5.13%	24.04%
S&P MidCap 400®	5.89%	3.66%	22.32%
S&P SmallCap 600®	3.43%	2.94%	24.17%
S&P Composite1500®	6.85%	4.99%	23.96%
S&P 500 Top 50	8.27%	7.03%	26.29%
S&P 500/CBOE Volatility (VIX® index level: 16.26)	-29.73%	-10.86%	-28.53%
Dow Jones Industrial Average® (index level: 35820)	5.93%	3.00%	18.77%
Factor-Based Equity			
S&P 500 Growth	9.08%	7.06%	27.02%
S&P 500 High Beta	7.44%	8.35%	39.82%
S&P 500 Momentum	7.35%	6.84%	22.86%
S&P 500 Quality	6.09%	3.65%	23.62%
S&P 500 Dividend Aristocrats	6.00%	1.90%	19.53%
S&P 500 Enhanced Value	5.92%	5.91%	32.13%
S&P 500 Equal Weight	5.32%	3.75%	25.25%
S&P High Yield Dividend Aristocrats	5.02%	1.00%	19.25%
S&P 500 Low Volatility	4.72%	1.35%	14.98%
S&P 500 Value	4.59%	2.89%	20.61%
Dow Jones U.S. Select Dividend	2.93%	3.03%	26.33%
S&P 500 Low Volatility High Dividend	2.00%	-0.60%	18.34%
S&P 500 Sectors			
Consumer Discretionary	10.94%	10.39%	22.34%
Energy	10.36%	18.31%	58.07%
Information Technology	8.17%	5.54%	24.70%
Materials	7.63%	1.78%	18.91%
Real Estate	7.55%	3.69%	33.77%
Financials	7.30%	10.73%	38.56%
Industrials	6.88%	1.46%	19.15%
Health Care	5.16%	1.69%	19.31%
Utilities	4.73%	2.17%	9.13%
Consumer Staples	3.89%	0.98%	8.76%
Communication Services	2.83%	0.87%	25.02%

Summary

- Despite lingering inflation concerns, U.S. equities recovered strongly in October, thanks to robust corporate earnings. The S&P 500® posted a gain of 7%, outperforming mid and small-caps, as the S&P MidCap 400® and the S&P SmallCap 600® rose 6% and 3%, respectively. Volatility declined, as the VIX® closed at 16.26.
- International performance was positive as well, with the S&P Developed Ex-U.S. BMI and the S&P Emerging BMI up 2.5% and 1%, respectively.
- All factors posted gains, with Growth and High Beta in the lead. Unsurprisingly, defensive factors trailed in October.
- All sectors posted gains. Consumer Discretionary led, followed by Energy, which continued its dramatic turnaround, up 58% year-to-date.
- U.S. fixed income performance was mixed.
- Commodities posted gains, driven by Energy's strong performance.

INDEX	1M	3M	YTD
International Equity			
S&P Developed Ex-U.S. BMI	2.50%	1.18%	11.70%
S&P Emerging BMI	1.00%	0.74%	3.28%
S&P Frontier BMI	-1.58%	3.49%	10.27%
S&P International 700	2.78%	0.82%	9.87%
S&P/TOPIX 150	-2.63%	2.95%	3.55%
S&P Europe 350®	4.43%	1.03%	15.69%
S&P/ASX All Australian 50	4.70%	2.07%	13.27%
S&P/TSX 60	7.70%	5.46%	28.70%
S&P Asia 50	2.56%	-3.53%	-6.26%
S&P Latin America 40	-5.74%	-15.61%	-13.23%
S&P BMI International Developed Low Volatility	2.85%	0.76%	8.20%
S&P BMI Emerging Markets Low Volatility	1.13%	5.26%	15.33%
Fixed Income			
	Yield		
S&P U.S. Preferred Stock	5.60%	1.02%	0.83%
S&P U.S. Aggregate Bond*	1.53%	-0.06%	-0.97%
S&P 500 Bond*	2.23%	0.11%	-1.07%
S&P/LSTA U.S. Leveraged Loan 100*	3.78%	0.01%	1.23%
S&P 500 High Yield Corporate Bond*	3.21%	-0.02%	-0.02%
S&P U.S. Agency*	0.87%	-0.35%	-0.93%
S&P National AMT-Free Muni Bond*	1.08%	-0.12%	-1.19%
S&P U.S. Treasury Bond 7-10 Year*	1.51%	-0.50%	-2.47%
S&P U.S. Treasury Bond*	1.01%	-0.11%	-1.21%
S&P 500/MarketAxess IG Corporate Bond*	2.26%	0.23%	-1.24%
Commodity			
Dow Jones Commodity (DJCI)	4.18%	5.88%	32.40%
S&P GSCI	5.80%	9.60%	46.28%
S&P GSCI Energy	7.95%	15.53%	75.74%
S&P GSCI Industrial Metals	3.66%	1.76%	25.90%
S&P GSCI Agriculture	3.55%	4.64%	22.01%
S&P GSCI Precious Metals	2.22%	-2.32%	-6.87%
S&P GSCI Livestock	-1.54%	-4.04%	3.39%

S&P 500 Sector Contribution October 2021



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