

S&P Dow Jones Indices

A Division of S&P Global

INDEX INVESTMENT STRATEGY: Daily Index Dashboard

Sign up [here](#) to receive daily commentary

March 17, 2025

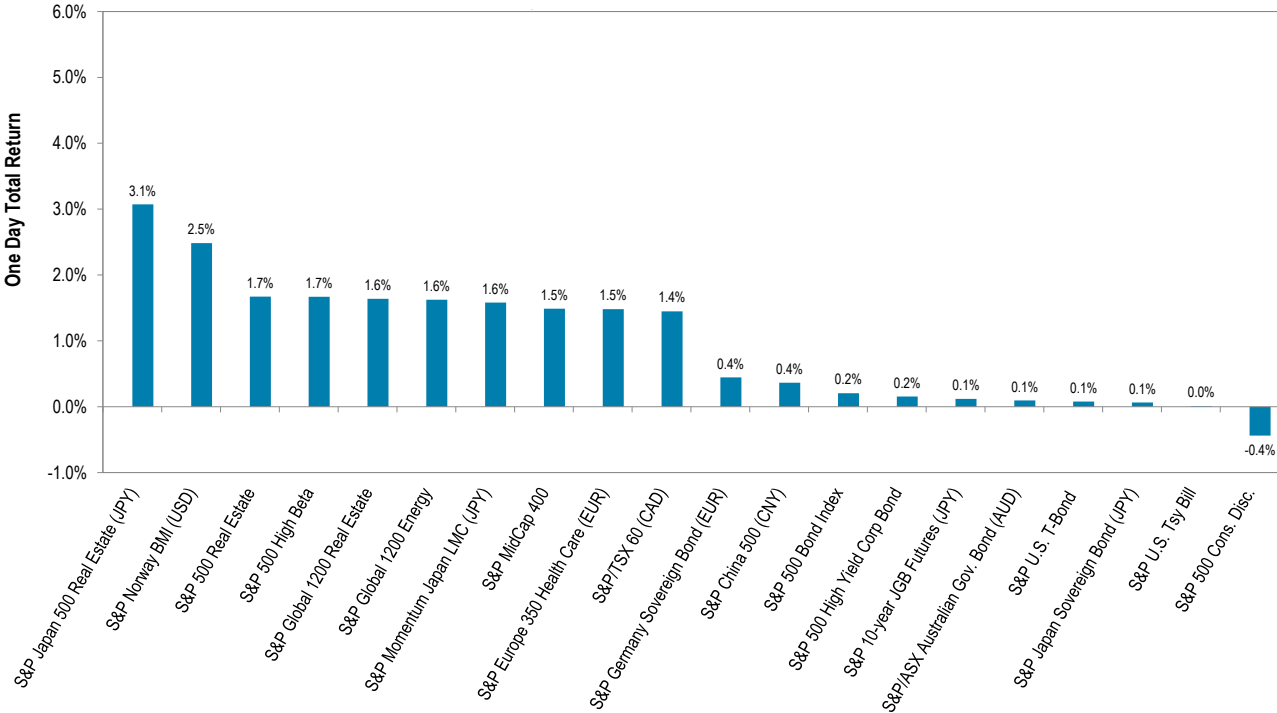
For financial professionals only

HEADLINE INDICES					[P2] Movers & Shakers	[P3] Equity Sectors	[P4] Equity Factors				
[P5] S&P Global BMI					[P6] U.S. Industries	[P7] Fixed Income	[P8] Commodities & Real Assets				
INDEX	Daily	MTD	YTD	12M							
U.S. Equity					U.S. Fixed Income						
S&P 500®	0.65%	-4.61%	-3.23%	12.41%	S&P U.S. Aggregate Bond	4.73%	0.10%	-0.46%	2.08%	5.39%	
S&P MidCap 400®	1.49%	-3.90%	-4.54%	3.14%	S&P U.S. Treasury Current 2-Year	4.06%	-0.03%	0.05%	1.14%	5.13%	
S&P SmallCap 600®	1.10%	-5.00%	-7.82%	2.21%	S&P U.S. Treasury Current 10-Year	4.30%	0.14%	-0.63%	3.05%	4.19%	
S&P Composite 1500®	0.70%	-4.58%	-3.42%	11.62%	iBoxx USD Treasuries	4.47%	0.09%	-0.39%	2.31%	4.73%	
S&P 500 Equal Weight	1.33%	-2.85%	-0.06%	8.34%	iBoxx USD Liquid Investment Grade	5.57%	0.31%	-0.69%	2.10%	5.27%	
S&P Total Market Index (TMI)	0.75%	-4.71%	-3.65%	11.61%	iBoxx USD Liquid High Yield	7.55%	0.18%	-0.66%	1.43%	8.98%	
Dow Jones Industrial Average®	0.86%	-4.42%	-1.25%	10.01%	iBoxx USD Liquid Leveraged Loans	7.30%	0.00%	-0.66%	-0.25%	6.13%	
Daily Leaders & Laggards: S&P 500 Related Strategies					Global Fixed Income						
Real Estate				1.7%	iBoxx Global Gov. Australia (AUD)	4.33%	0.08%	-0.30%	0.81%	3.22%	
High Beta				1.7%	iBoxx ALBI (Asian LCL)	3.65%	-0.01%	0.89%	1.76%	5.33%	
Energy				1.6%	iBoxx SGD	2.89%	-0.09%	0.54%	1.47%	6.19%	
Consumer Staples				1.6%	iBoxx Global Government Japan	1.87%	-0.01%	-1.39%	-2.80%	-4.84%	
Pure Value				1.5%	iBoxx USD Pan Asia ex-Japan	5.52%	0.03%	-0.06%	2.08%	6.96%	
				S&P 500, 0.6%	iBoxx GBP Overall	5.01%	0.31%	-0.83%	0.84%	0.88%	
Utilities				0.4%	iBoxx GBP Gilts	4.87%	0.36%	-0.88%	0.81%	-0.12%	
Growth				0.3%	iBoxx GBP Non Gilts	5.60%	0.17%	-0.68%	0.95%	3.51%	
Information Technology				0.2%	iBoxx EUR Overall	3.35%	0.42%	-1.97%	-1.26%	2.37%	
Communication Services				0.1%	iBoxx EUR Corporates	3.56%	0.26%	-1.37%	-0.27%	4.62%	
Consumer Discretionary	-0.4%				iBoxx EUR Liquid High Yield	3.65%	0.41%	-1.96%	-0.82%	3.69%	
					iBoxx EUR Covered	2.99%	0.14%	-1.09%	-0.23%	3.96%	
					iBoxx EUR Germany	2.79%	0.51%	-2.54%	-2.40%	0.54%	
Global Equity (USD)					Daily Leaders & Laggards: S&P Global BMI (USD)						
S&P Global BMI	0.93%	-1.90%	0.38%	11.21%	Korea				2.6%		
S&P Developed BMI	0.94%	-2.43%	0.06%	10.94%	Norway				2.5%		
S&P Emerging BMI	0.82%	2.82%	3.09%	13.54%	Hungary				2.4%		
S&P World	0.85%	-2.60%	0.20%	12.24%	Chile				2.4%		
S&P Global 1200	0.82%	-2.33%	0.60%	12.34%	Denmark				2.3%		
S&P 500	0.65%	-4.61%	-3.23%	12.41%							
S&P/TOPIX 150	0.92%	2.57%	3.42%	3.46%							
S&P Latin America 40	1.76%	8.18%	15.69%	-6.63%							
S&P Europe 350®	1.18%	3.89%	15.17%	13.17%	Czech Republic		-0.1%				
S&P/ASX All Australian 50	1.36%	-1.80%	-1.58%	1.54%	Mexico		-0.2%				
S&P Asia 50	1.10%	2.22%	9.97%	30.86%	Qatar		-0.2%				
S&P/TSX 60	1.45%	-1.96%	1.56%	10.29%	Indonesia		-0.4%				
					Kuwait		-0.5%				
Global Equity (Local Currency)					Commodities and Other Real Assets						
S&P South Africa Composite (ZAR)	1.19%	6.02%	10.03%	30.30%	S&P Real Assets		0.95%	0.78%	4.15%	9.41%	
S&P China 500 (CNY)	0.37%	4.49%	10.53%	29.07%	Dow Jones Commodity Index		0.56%	1.87%	5.56%	9.61%	
S&P/BVL Peru Select (PEN)	1.15%	4.33%	4.74%	3.83%	S&P Real Assets Equity		1.52%	0.91%	5.10%	12.72%	
S&P/CLX IPSA (CLP)	1.24%	3.68%	13.29%	17.61%	S&P Real Assets Bond		0.35%	0.35%	2.65%	5.12%	
S&P India LargeMidCap (INR)	0.63%	2.12%	-8.17%	2.72%	S&P GSCI		0.80%	0.53%	2.47%	2.89%	
S&P/TOPIX 150 (JPY)	1.20%	2.07%	-2.33%	3.94%	Crude Oil		0.72%	-2.78%	-3.28%	-3.24%	
S&P/BMV IPC (MXN)	0.00%	0.33%	6.24%	-3.28%	Gold		0.21%	5.71%	13.67%	37.71%	
S&P Europe 350 (EUR)	0.83%	-1.05%	9.14%	12.80%	Credit Spreads		Spread	Daily	MTD	YTD	12M
S&P/TSX Composite (CAD)	0.96%	-2.21%	0.79%	16.84%	CDX Investment Grade		54.73	-2.19	2.96	3.92	3.99
S&P/NZX 50 Portfolio (NZD)	-0.88%	-2.99%	-4.53%	2.76%	CDX High Yield		346.50	-9.08	37.17	34.80	16.89
S&P/ASX 200 (AUD)	0.83%	-3.31%	-2.72%	6.01%	iTraxx Europe		57.20	-1.67	3.43	-0.35	5.19
Environmental, Social & Governance					iTraxx Crossover		309.67	-5.64	20.71	-4.13	12.71
S&P 500 ESG	0.58%	-4.95%	-4.39%	10.62%	iTraxx Sr Financial		61.02	-2.37	3.66	-2.70	1.93
S&P 500 ESG Elite	0.93%	-3.86%	-1.18%	5.77%	iTraxx Sub Financial		105.75	-4.27	6.31	-6.41	-0.72
S&P 500 Net Zero 2050 Paris-Aligned ESG	0.64%	-4.77%	-3.19%	12.91%	Volatility		Spread	Daily	MTD	YTD	12M
S&P 500 Net Zero 2050 Climate Transition ESG	0.57%	-4.96%	-3.37%	13.03%	Cboe Volatility Index/ VIX®		20.51	-1.26	0.88	3.16	6.10
Dow Jones Sustainability World	1.13%	0.43%	4.84%	12.13%	Cboe S&P 500 Dispersion Index		31.94	-0.28	-0.32	1.02	3.34
S&P Green Bond Select	0.79%	1.94%	3.52%	3.26%	S&P/ASX 200 VIX		15.37	-0.80	3.52	4.05	3.77
Case-Shiller (as of Nov 2024)					S&P/JPX JGB VIX		3.94	0.11	0.07	1.18	-0.50
S&P CoreLogic Case-Shiller US National		-0.15%	-0.67%	3.92%							

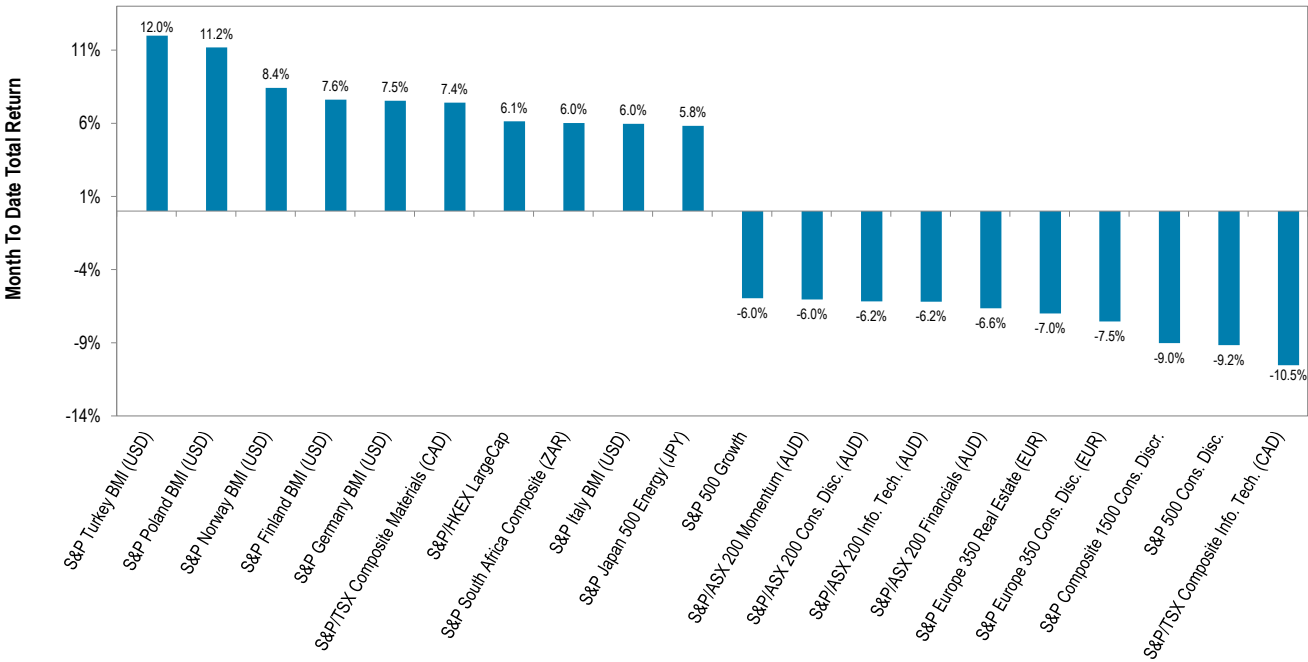
Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference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

[P1] Headline Indices	MOVERS AND SHAKERS	[P3] Equity Sectors	[P4] Equity Factors
[P5] S&P Global BMI	[P6] U.S. Industries	[P7] Fixed Income	[P8] Commodities & Real Assets

Selected Highlights - 1 Day Index Change



Selected Highlights - MTD Index Change



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

S&P Dow Jones Indices

A Division of S&P Global

INDEX INVESTMENT STRATEGY: Daily Index Dashboard

March 17, 2025

For financial professionals only

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

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

EQUITY SECTORS

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

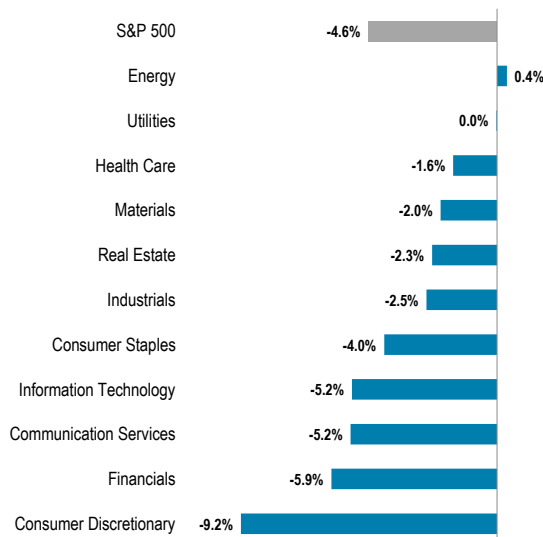
[\[P5\]](#) **S&P Global BMI**

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

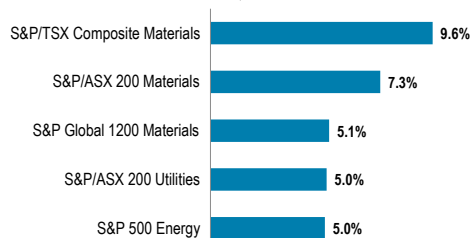
[\[P7\]](#) **Fixed Income**

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

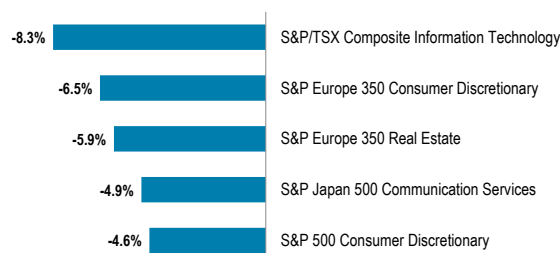
S&P 500 Sectors - Total Return MTD



Top 5 Outperforming Sectors - Excess Return MTD



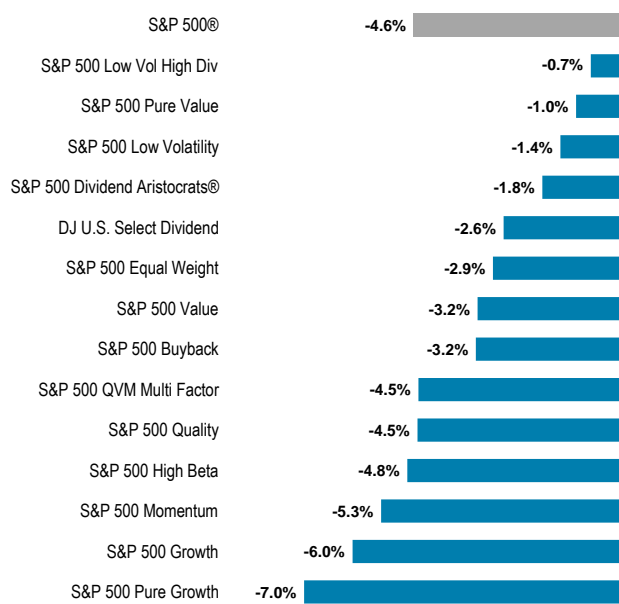
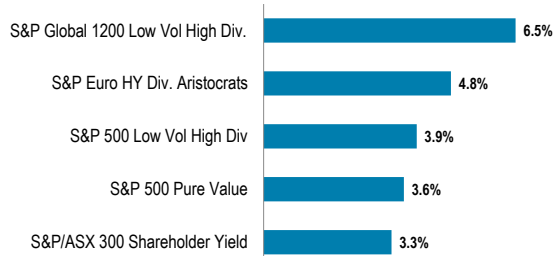
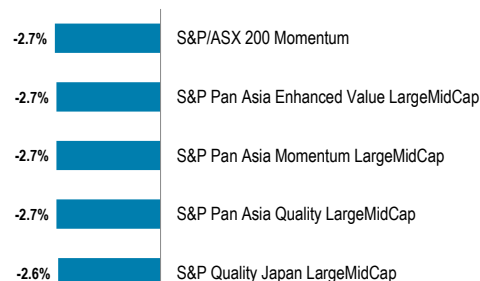
Top 5 Underperforming Sectors - Excess Return MTD



INDEX	Daily	MTD	YTD	12M
S&P 500	0.65%	-4.61%	-3.23%	12.41%
Energy	1.57%	0.35%	6.50%	3.00%
Utilities	0.42%	-0.02%	4.64%	28.95%
Health Care	1.18%	-1.57%	6.68%	2.57%
Materials	1.14%	-2.02%	3.44%	-2.52%
Real Estate	1.67%	-2.32%	3.67%	11.90%
Industrials	1.35%	-2.52%	0.91%	10.60%
Consumer Staples	1.55%	-4.04%	3.50%	12.78%
Information Technology	0.18%	-5.19%	-9.16%	11.92%
Communication Services	0.12%	-5.24%	-3.10%	22.00%
Financials	1.18%	-5.92%	1.66%	22.31%
Consumer Discretionary	-0.44%	-9.16%	-14.05%	10.30%
S&P Europe 350 (EUR)	0.83%	-1.05%	9.14%	12.80%
Industrials	0.62%	2.72%	13.35%	20.01%
Materials	0.43%	1.17%	7.81%	5.00%
Utilities	0.74%	0.91%	6.31%	16.10%
Financials	0.91%	0.58%	18.00%	38.60%
Energy	1.26%	-0.53%	7.57%	1.24%
Consumer Staples	0.71%	-0.55%	5.77%	6.52%
Communication Services	0.60%	-1.42%	8.81%	24.65%
Health Care	1.48%	-3.42%	6.21%	3.62%
Information Technology	0.80%	-4.38%	0.95%	-1.04%
Real Estate	0.68%	-7.00%	-4.79%	4.84%
Consumer Discretionary	0.27%	-7.54%	1.26%	-5.05%
S&P Japan 500 (JPY)	1.19%	2.40%	-1.76%	4.88%
Energy	1.63%	5.83%	1.79%	6.66%
Utilities	1.73%	5.06%	2.96%	0.29%
Financials	1.32%	4.44%	5.46%	30.69%
Industrials	1.71%	4.41%	-2.37%	9.22%
Real Estate	3.07%	3.28%	4.31%	4.72%
Consumer Staples	0.14%	3.00%	-3.27%	-0.14%
Materials	1.01%	2.64%	-2.59%	-8.77%
Health Care	0.64%	1.17%	-6.84%	-4.14%
Consumer Discretionary	0.95%	0.91%	-4.09%	0.78%
Information Technology	1.07%	0.87%	-3.94%	-7.51%
Communication Services	0.80%	-2.47%	0.14%	7.88%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	0.83%	-3.31%	-2.72%	6.01%
Materials	1.98%	4.04%	5.08%	0.83%
Utilities	1.65%	1.72%	2.42%	17.23%
Real Estate	0.13%	-2.15%	-4.15%	1.42%
Industrials	0.81%	-2.96%	1.73%	14.91%
Communication Services	0.00%	-3.21%	1.72%	8.21%
Energy	1.72%	-3.77%	-6.00%	-19.03%
Consumer Staples	0.32%	-3.81%	-1.73%	-2.78%
Health Care	-0.27%	-4.01%	-8.53%	-1.76%
Consumer Discretionary	0.25%	-6.17%	-2.63%	8.56%
Information Technology	-0.09%	-6.19%	-14.29%	3.05%
Financials	0.85%	-6.65%	-5.32%	15.63%
S&P/TSX Composite (CAD)	0.96%	-2.21%	0.79%	16.84%
Materials	1.76%	7.41%	20.56%	43.95%
Communication Services	0.14%	1.62%	5.41%	-11.47%
Energy	1.22%	1.02%	-0.45%	12.86%
Utilities	0.59%	-0.23%	2.84%	19.58%
Real Estate	1.25%	-0.72%	-0.91%	4.46%
Consumer Discretionary	0.65%	-1.95%	0.26%	9.02%
Consumer Staples	0.10%	-3.06%	-5.95%	4.11%
Health Care	0.42%	-3.45%	-8.02%	-3.46%
Industrials	0.34%	-3.62%	-0.95%	-1.47%
Financials	1.08%	-4.77%	-2.43%	22.53%
Information Technology	0.58%	-10.53%	-5.16%	23.79%
S&P Global 1200	0.82%	-2.33%	0.60%	12.34%
Materials	1.32%	2.81%	8.56%	0.29%
Utilities	0.67%	1.71%	6.76%	23.73%
Energy	1.62%	1.59%	6.88%	3.15%
Industrials	1.22%	1.26%	5.75%	12.01%
Health Care	1.29%	-0.70%	7.27%	2.30%
Consumer Staples	1.30%	-1.44%	5.27%	9.35%
Real Estate	1.64%	-1.54%	3.51%	9.74%
Financials	1.23%	-2.18%	6.60%	25.60%
Communication Services	0.22%	-3.20%	0.51%	22.83%
Information Technology	0.39%	-4.58%	-7.66%	10.80%
Consumer Discretionary	-0.09%	-5.93%	-6.94%	9.03%

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

[\[P1\]](#) **Headline Indices**[\[P2\]](#) **Movers & Shakers**[\[P3\]](#) **Equity Sectors****EQUITY FACTORS**[\[P5\]](#) **S&P Global BMI**[\[P6\]](#) **U.S. Industries**[\[P7\]](#) **Fixed Income**[\[P8\]](#) **Commodities & Real Assets****U.S. Equity Factors - Total Return MTD****Top 5 Outperformers - Excess Return MTD****Top 5 Underperformers - Excess Return MTD**

INDEX	Daily	MTD	YTD	12M
S&P 500	0.65%	-4.61%	-3.23%	12.41%
S&P 500 Low Vol High Div	0.97%	-0.69%	4.57%	20.40%
S&P 500 Pure Value	1.51%	-1.01%	2.21%	11.89%
S&P 500 Low Volatility	1.03%	-1.36%	5.40%	16.36%
S&P 500 Dividend Aristocrats®	1.13%	-1.76%	2.75%	5.91%
DJ U.S. Select Dividend	0.96%	-2.62%	2.57%	17.59%
S&P 500 Equal Weight	1.33%	-2.85%	-0.06%	8.34%
S&P 500 Value	1.04%	-3.19%	0.03%	7.29%
S&P 500 Buyback	1.18%	-3.23%	-0.55%	8.31%
S&P 500 QVM Multi Factor	1.28%	-4.50%	2.09%	18.00%
S&P 500 Quality	1.04%	-4.52%	0.14%	14.93%
S&P 500 High Beta	1.67%	-4.75%	-6.63%	0.20%
S&P 500 Momentum	0.68%	-5.33%	-0.43%	21.23%
S&P 500 Growth	0.27%	-5.96%	-6.25%	15.58%
S&P 500 Pure Growth	1.47%	-7.04%	-5.13%	10.43%
S&P Europe 350 (EUR)	0.83%	-1.05%	9.14%	12.80%
S&P Euro HY Div. Aristocrats	0.80%	3.75%	12.38%	20.29%
S&P Europe Div. Opps	0.87%	1.78%	9.56%	17.97%
S&P Europe 350 Enhanced Value	0.88%	1.41%	15.91%	21.83%
DJ Brookfield EU Infrastructure	1.04%	0.42%	5.84%	7.08%
S&P Europe 350 Low Volatility	0.64%	-0.28%	8.26%	17.62%
S&P Europe 350 Equal Weight	0.71%	-0.30%	8.30%	15.57%
S&P Europe 350 Momentum	0.80%	-0.68%	12.13%	18.42%
S&P Europe 350 Buyback	0.56%	-1.40%	7.86%	16.95%
S&P Europe 350 Quality	0.89%	-1.68%	5.57%	8.82%
S&P Europe 350 RC 15%	1.07%	-1.94%	11.96%	11.95%
S&P/TSX Composite (CAD)	0.96%	-2.21%	0.79%	16.84%
S&P/TSX Composite Equal Weight	1.24%	0.62%	1.23%	18.90%
S&P/TSX Composite Enhanced Value	1.17%	0.18%	0.17%	22.74%
S&P/TSX Canadian Dividend Aristocrats	0.72%	-0.47%	-0.84%	17.00%
S&P/TSX Composite High Dividend	0.93%	-0.50%	1.95%	15.23%
S&P/TSX Composite Low Volatility	0.63%	-0.53%	2.45%	18.32%
S&P/TSX 60 Equal Weight	0.83%	-0.68%	2.82%	18.15%
Dow Jones Canada Select Value	1.06%	-0.92%	2.41%	19.93%
S&P/TSX Capped Composite	0.96%	-2.21%	0.79%	16.84%
S&P/TSX Composite Momentum	0.92%	-2.90%	2.22%	19.83%
Dow Jones Canada Select Growth	0.64%	-4.24%	-0.15%	14.12%

INDEX	Daily	MTD	YTD	12M
S&P/ASX 200 (AUD)	0.83%	-3.31%	-2.72%	6.01%
S&P/ASX 300 Shareholder Yield	0.00%	0.00%	0.00%	16.34%
S&P/ASX 200 Value	1.21%	-1.80%	-1.52%	8.62%
S&P/ASX 200 Enhanced Value	1.34%	-1.87%	-1.72%	5.07%
S&P/ASX 200 Quality	0.99%	-2.19%	0.14%	11.92%
S&P/ASX 200 Equal Weight	0.98%	-2.61%	-0.75%	4.05%
S&P Low Beta Australia	0.95%	-3.00%	-2.60%	6.33%
S&P/ASX 200 Low Volatility	0.46%	-3.13%	-1.96%	3.61%
S&P/ASX Dividend Opportunities	0.55%	-4.04%	-1.90%	2.24%
S&P/ASX 200 Growth	0.48%	-4.68%	-3.81%	3.58%
S&P/ASX 200 Momentum	0.25%	-6.04%	-6.11%	5.83%
S&P Japan 500 (JPY)	1.19%	2.40%	-1.76%	4.88%
S&P Momentum Japan LargeMidCap	1.58%	3.46%	-0.32%	10.16%
S&P Japan 500 Equal Weight	1.10%	3.11%	0.19%	8.03%
S&P Enh. Value Japan LargeMidCap	1.33%	2.90%	0.09%	3.53%
S&P Intrinsic Value Japan	1.23%	2.90%	0.14%	7.98%
S&P GIVI® Japan	1.07%	2.61%	0.03%	6.26%
S&P/JPX Dividend Aristocrats	1.12%	2.60%	0.74%	12.45%
S&P Japan 500 Low Volatility	0.55%	2.06%	-0.79%	3.80%
S&P Low Beta Japan	0.96%	2.05%	-1.12%	4.25%
S&P Quality Japan LargeMidCap	0.84%	-0.35%	-3.48%	3.51%
S&P Pan Asia BMI (USD)	1.09%	2.68%	3.06%	9.22%
S&P Pan Asia Intrinsic Value Weighted	1.15%	4.00%	7.12%	14.54%
S&P Pan Asia Value	1.16%	3.75%	3.94%	9.79%
S&P Pan Asia GIVI	1.03%	3.66%	6.80%	15.03%
S&P Pan Asia Ethical Select Div. Opps	0.83%	3.66%	2.44%	10.08%
S&P Pan Asia Dividend Aristocrats®	1.09%	3.58%	6.53%	11.14%
S&P Pan Asia MidCap	1.11%	2.88%	2.51%	5.97%
S&P Pan Asia LargeCap	1.14%	2.66%	3.55%	10.81%
S&P Pan Asia SmallCap	0.82%	2.61%	1.06%	4.54%
S&P Pan Asia Low Beta	1.00%	2.18%	3.08%	9.54%
S&P Pan Asia Growth	1.03%	1.74%	2.28%	8.71%
S&P Pan Asia Low Volatility	0.55%	0.41%	2.46%	13.70%
S&P Global LargeMidCap	0.87%	-1.96%	0.70%	12.21%
S&P Global 1200 Low Vol High Div.	1.33%	4.13%	11.06%	21.60%
S&P Global LargeMidCap Value	1.20%	-0.70%	5.18%	13.97%
S&P Global LargeMidCap Growth	0.56%	-3.11%	-3.16%	10.57%

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

S&P Dow Jones Indices

A Division of S&P Global

INDEX INVESTMENT STRATEGY: Daily Index Dashboard

March 17, 2025

For financial professionals only

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

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

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

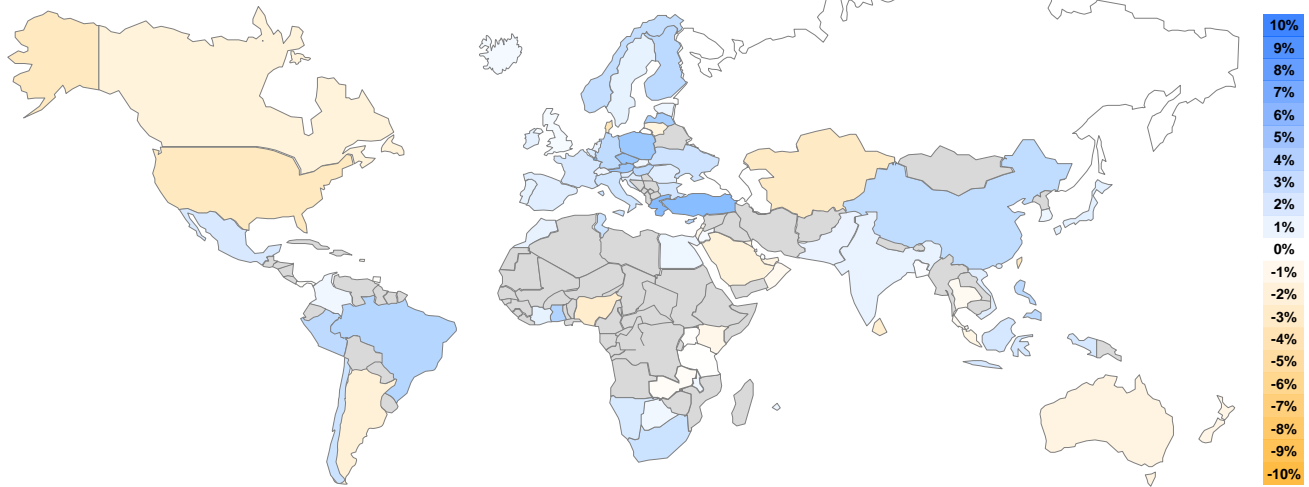
[\[P4\]](#) Equity Factors

S&P GLOBAL BMI

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

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

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



INDEX	Daily	MTD	YTD	12M
S&P Developed BMI	0.94%	-2.43%	0.06%	10.94%
Luxembourg	0.85%	15.72%	41.82%	22.85%
Austria	0.45%	9.93%	25.09%	37.94%
Norway	2.48%	8.41%	13.45%	17.39%
Finland	1.12%	7.62%	19.51%	17.79%
Germany	1.25%	7.54%	21.89%	27.45%
Italy	1.40%	5.97%	20.06%	20.31%
Belgium	1.98%	5.57%	11.93%	20.14%
France	1.06%	4.91%	15.50%	4.20%
Spain	1.59%	4.55%	22.67%	30.89%
Korea	2.61%	4.41%	11.43%	-11.13%
Portugal	1.97%	4.30%	9.05%	5.37%
Hong Kong	1.09%	4.14%	8.02%	12.91%
Japan	1.12%	3.87%	4.22%	5.47%
Ireland	1.10%	3.63%	11.74%	-2.53%
Sweden	1.06%	3.39%	17.93%	17.87%
Netherlands	1.14%	3.29%	8.60%	-0.86%
Switzerland	1.56%	3.13%	14.81%	13.30%
United Kingdom	1.09%	2.06%	10.05%	17.79%
Singapore	1.32%	0.71%	6.68%	34.53%
Israel	1.38%	-0.44%	3.44%	31.79%
Australia	1.82%	-0.82%	-0.05%	2.07%
New Zealand	0.91%	-1.16%	-4.35%	-0.47%
Canada	1.55%	-1.49%	1.14%	10.77%
Denmark	2.27%	-4.25%	-0.56%	-23.44%
United States	0.75%	-4.71%	-3.63%	11.63%
S&P Emerging BMI	0.82%	2.82%	3.09%	13.54%
Greece	0.51%	12.30%	22.30%	22.48%
Turkey	0.43%	11.99%	5.66%	10.78%
Poland	1.33%	11.19%	33.10%	28.35%
Czech Republic	-0.08%	9.82%	22.98%	39.39%
Brazil	2.17%	9.60%	17.50%	-9.78%
Hungary	2.44%	9.20%	22.83%	39.01%
Peru	1.56%	7.94%	9.45%	7.38%
Chile	2.44%	7.46%	22.22%	20.02%
China	0.81%	6.94%	18.60%	40.82%
Philippines	-0.03%	6.48%	-0.62%	-5.75%
South Africa	1.20%	6.15%	8.77%	32.21%
Mexico	-0.18%	3.60%	10.26%	-18.26%
Indonesia	-0.39%	3.56%	-14.76%	-21.25%
Colombia	1.86%	3.22%	29.75%	30.01%
India	0.78%	2.91%	-11.28%	-1.72%
Egypt	0.80%	2.46%	5.07%	-6.13%
Qatar	-0.19%	-0.03%	0.26%	7.45%
Malaysia	1.14%	-1.14%	-7.43%	9.71%
Thailand	0.02%	-1.14%	-15.00%	-6.03%

INDEX	Daily	MTD	YTD	12M
Saudi Arabia	1.58%	-1.65%	-0.97%	-4.70%
United Arab Emirates	0.90%	-1.70%	0.90%	17.44%
Kuwait	-0.53%	-2.56%	7.99%	10.28%
Taiwan	0.63%	-4.94%	-5.05%	11.33%
S&P Frontier BMI	1.50%	0.92%	8.62%	25.87%
Latvia	-0.07%	8.55%	4.52%	-8.24%
Cyprus	0.91%	8.11%	21.70%	51.07%
Ghana	0.30%	8.00%	14.74%	61.56%
Tunisia	0.58%	5.57%	11.64%	23.64%
Bulgaria	0.37%	4.73%	6.03%	6.96%
Romania	1.50%	4.55%	9.74%	16.07%
Namibia	0.52%	4.28%	8.61%	14.88%
Slovenia	1.17%	4.12%	26.67%	45.11%
Croatia	0.91%	4.06%	9.88%	29.93%
Vietnam	0.82%	3.87%	7.35%	-5.15%
Pakistan	0.91%	2.97%	1.58%	82.57%
Cote d'Ivoire	0.62%	2.95%	8.17%	53.67%
Morocco	0.62%	2.90%	18.45%	34.70%
Slovakia	0.45%	1.99%	6.53%	1.31%
Estonia	-0.09%	1.68%	13.49%	6.21%
Mauritius	-0.24%	1.53%	6.67%	25.71%
Jordan	0.15%	0.87%	8.74%	19.12%
Botswana	-0.65%	0.76%	2.71%	23.06%
Iceland	-0.37%	0.76%	-2.97%	12.17%
Bahrain	-0.42%	0.43%	1.16%	5.67%
Bangladesh	-0.16%	-0.01%	-2.31%	-13.64%
Panama	0.35%	-0.08%	7.38%	24.19%
Trinidad and Tobago	0.10%	-0.26%	-0.83%	-5.44%
Argentina	3.02%	-0.54%	11.01%	45.58%
Kenya	0.62%	-1.20%	4.52%	49.09%
Zambia	-0.89%	-1.51%	-4.33%	23.09%
Oman	0.14%	-1.56%	-4.25%	-1.54%
Lithuania	1.02%	-1.75%	8.10%	30.75%
Jamaica	-0.99%	-2.55%	-2.57%	2.02%
Kazakhstan	1.19%	-3.82%	0.83%	10.99%
Sri Lanka	-1.07%	-5.09%	-4.43%	47.23%
Additional Countries				
Ukraine	-0.03%	4.83%	5.66%	79.58%
Malawi	-0.10%	1.30%	84.46%	204.65%
Russia	0.00%	0.00%	0.00%	-3.18%
Tanzania	-0.05%	-0.16%	-1.70%	13.42%
Uganda	0.01%	-0.19%	3.98%	64.26%
Rwanda	-0.03%	-0.40%	-2.22%	10.70%
Palestine	0.08%	-0.91%	-3.55%	-9.13%
Lebanon	-0.83%	-2.36%	-15.55%	36.97%
Nigeria	-1.13%	-5.31%	4.31%	12.17%

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

S&P Dow Jones Indices

A Division of S&P Global

INDEX INVESTMENT STRATEGY: Daily Index Dashboard

March 17, 2025

For financial professionals only

[P1] **Headline Indices**

[P2] **Movers & Shakers**

[P3] **Equity Sectors**

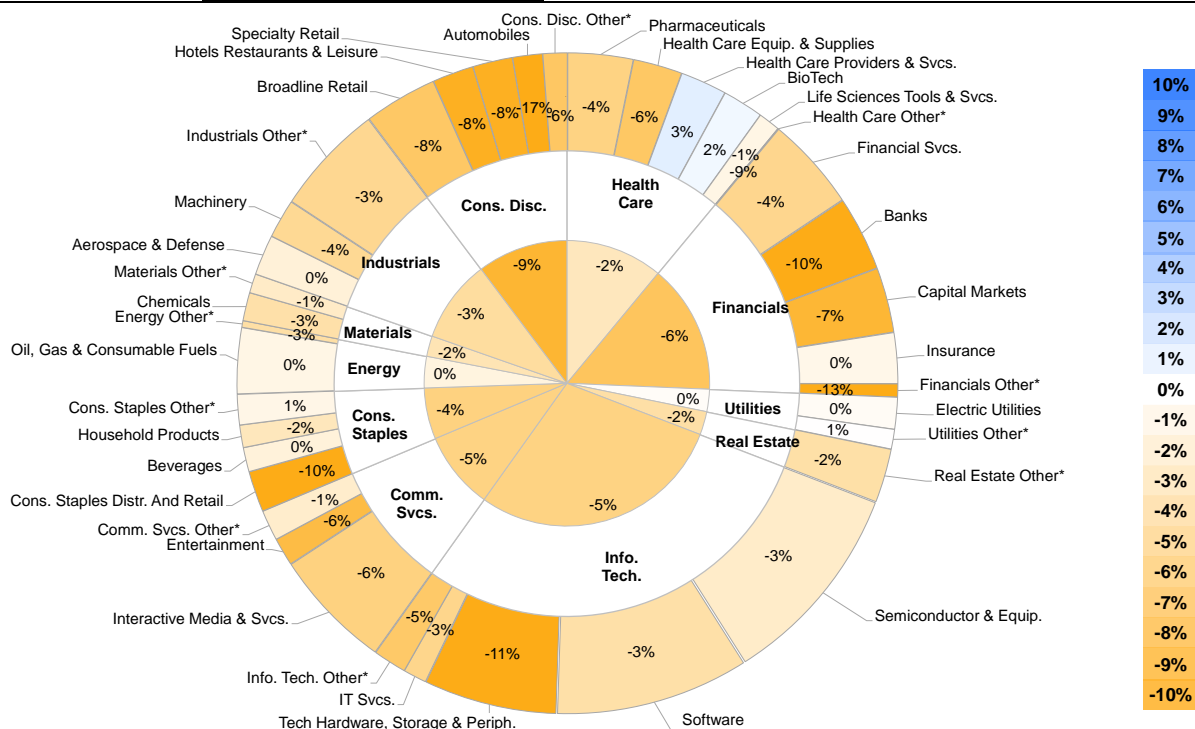
[P4] **Equity Factors**

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

U.S. INDUSTRIES

[P7] **Fixed Income**

[P8] **Commodities & Real Assets**



INDEX	Weight	Daily	MTD	YTD	12M
S&P Composite 1500	100.0%	0.70%	-4.58%	-3.42%	11.62%
Energy	3.6%	1.6%	0.2%	5.1%	2.1%
Oil, Gas & Consumable Fuels	3.2%	1.63%	0.48%	5.56%	3.94%
Energy Equip. & Svcs.	0.3%	1.37%	-2.56%	0.56%	-14.15%
Real Estate	2.6%	1.60%	-2.32%	2.91%	12.05%
Equity REITs	2.5%	1.57%	-2.20%	2.96%	12.22%
Real Estate Mgmt. & Develop.	0.2%	2.01%	-3.94%	2.24%	9.39%
Financials	14.6%	1.17%	-5.89%	1.14%	21.95%
Insurance	2.5%	1.32%	0.37%	9.41%	22.03%
Mortgage REITs	0.1%	0.55%	-2.00%	10.50%	17.79%
Financial Svcs.	4.6%	1.32%	-3.64%	6.01%	19.84%
Capital Markets	3.2%	1.94%	-6.93%	-3.60%	23.52%
Banks	3.7%	0.72%	-10.20%	-3.56%	22.73%
Cons. Finance	0.6%	-1.95%	-14.01%	-9.91%	22.39%
Information Technology	29.0%	0.2%	-5.1%	-9.2%	11.5%
Semiconductor & Equip.	10.2%	-0.53%	-2.86%	-9.17%	17.99%
Software	9.5%	0.61%	-3.16%	-7.38%	-0.41%
IT Svcs.	1.1%	1.81%	-3.25%	1.89%	7.47%
Electronic Equip., Instr. & Comp.	0.8%	1.34%	-4.92%	-5.41%	7.10%
Communications Equip.	0.9%	1.10%	-5.78%	-5.85%	25.01%
Tech Hardware, Storage & Periph.	6.5%	0.29%	-11.28%	-14.15%	21.57%
Consumer Discretionary	10.3%	-0.24%	-9.02%	-13.81%	8.10%
Distributors	0.1%	0.87%	-1.63%	5.41%	-16.73%
Household Durables	0.4%	0.35%	-2.85%	-6.02%	-6.38%
Leisure Products	0.1%	2.18%	-4.05%	-0.09%	-10.74%
Auto Comp.	0.1%	-0.55%	-4.79%	-4.70%	-20.09%
Diversified Cons. Svcs.	0.1%	1.56%	-5.42%	-2.55%	29.45%
Broadline Retail	3.6%	-1.01%	-7.57%	-10.51%	12.16%
Hotels Restaurants & Leisure	2.0%	1.78%	-7.90%	-3.42%	9.45%
Specialty Retail	2.0%	1.23%	-8.43%	-7.54%	-1.03%
Textiles, Apparel & Luxury Goods	0.4%	2.45%	-10.18%	-12.78%	-19.99%
Automobiles	1.5%	-3.98%	-16.67%	-37.92%	36.89%
Consumer Staples	5.8%	1.57%	-3.97%	3.11%	12.03%
Tobacco	0.7%	1.76%	1.75%	23.90%	64.16%
Food Products	0.7%	1.39%	0.21%	0.78%	-3.61%
Beverages	1.2%	1.56%	-0.07%	5.54%	2.26%
Household Products	1.1%	0.94%	-1.99%	1.83%	7.64%
Personal Products	0.2%	2.31%	-2.63%	-2.38%	-20.53%
Cons. Staples Dist. & Retail	2.0%	1.87%	-10.12%	-1.76%	19.55%

INDEX	Weight	Daily	MTD	YTD	12M
Health Care	11.0%	1.23%	-1.66%	5.86%	2.28%
Health Care Providers & Svcs.	2.3%	2.01%	3.44%	7.53%	-0.38%
BioTech	2.0%	1.27%	1.93%	16.00%	13.34%
Life Sciences Tools & Svcs.	1.1%	0.35%	-0.79%	-6.58%	-15.96%
Pharmaceuticals	3.2%	1.10%	-4.29%	5.53%	2.64%
Health Care Equip. & Supplies	2.4%	1.06%	-5.69%	3.28%	5.84%
Health Care Tech	0.0%	-0.52%	-9.08%	13.63%	39.00%
Industrials	9.4%	1.33%	-2.86%	-0.48%	8.80%
Aerospace & Defense	2.0%	1.29%	-0.39%	6.18%	23.34%
Industrial Conglomerates	0.4%	0.98%	-1.19%	1.94%	26.93%
Building Products	0.7%	1.41%	-1.66%	-4.55%	4.26%
Construction & Engineering	0.2%	1.71%	-2.04%	-14.46%	13.14%
Air Freight & Logistics	0.3%	1.37%	-2.43%	-6.65%	-9.76%
Professional Svcs.	0.8%	1.68%	-2.59%	-0.62%	11.62%
Electrical Equip.	0.8%	2.30%	-3.00%	-6.79%	13.21%
Commercial Svcs. & Supplies	0.7%	1.35%	-3.06%	3.90%	12.67%
Trading Companies & Distributors	0.4%	0.62%	-3.27%	-3.62%	1.20%
Machinery	1.9%	1.14%	-3.52%	-0.32%	4.54%
Ground Transportation	1.0%	1.07%	-4.98%	3.42%	-8.35%
Marine Transportation	0.0%	0.24%	-6.86%	-4.85%	17.43%
Passenger Airlines	0.2%	1.00%	-17.06%	-20.22%	20.33%
Materials	2.3%	1.05%	-2.22%	2.37%	-2.66%
Metals & Mining	0.5%	0.72%	1.49%	9.68%	-2.04%
Construction Materials	0.1%	1.82%	-2.12%	-7.50%	-12.31%
Chemicals	1.4%	1.10%	-2.66%	2.96%	-3.15%
Containers & Packaging	0.3%	0.96%	-5.27%	-4.50%	3.39%
Paper & Forest Products	0.0%	1.67%	-6.56%	-11.48%	11.40%
Communication Services	8.8%	0.15%	-5.18%	-3.11%	21.88%
Diversified Telecomm. Svcs.	0.8%	0.62%	-0.49%	14.18%	38.98%
Media	0.5%	0.65%	-1.80%	-1.65%	-2.87%
Wireless Telecomm. Svcs.	0.3%	1.61%	-3.51%	17.66%	63.68%
Entertainment	1.4%	2.57%	-5.66%	0.60%	26.70%
Interactive Media & Svcs.	5.9%	-0.56%	-5.98%	-6.52%	20.23%
Utilities	2.5%	0.40%	0.09%	5.01%	29.21%
Water Utilities	0.1%	0.23%	5.89%	13.52%	19.86%
Multi Utilities	0.6%	0.71%	-0.51%	4.53%	26.82%
Gas Utilities	0.1%	0.78%	0.18%	10.79%	33.28%
Electric Utilities	1.6%	0.13%	-0.31%	5.11%	28.53%
Indep. Power and Renewables	0.1%	2.15%	-1.73%	-4.66%	62.18%

Source: S&P Dow Jones Indices LLC and/or its affiliates. Index performance based on total return. (*) Indicates delayed data. Returns are in USD unless otherwise stated. Numbers in brackets are the most recent closing price level for the corresponding index. 12M returns are calculated with reference to latest index level available exactly one calendar year prior to the calculation date. See disclaimer for further information. Segments within sectors are sorted by the market cap of the industries. Marketcap of "Other" segments are a sum of the industries, whilst performance is a weighted average of the market cap and performance of industries with an index weight of less than 1%. Sector and Industry breakdowns are based on GICS® definitions. Please see GICS methodology for more information. Charts are provided for illustrative purposes. Past performance is no guarantee of future results.

S&P Dow Jones
Indices

A Division of S&P Global

INDEX INVESTMENT STRATEGY: Daily Index Dashboard

March 17, 2025

For financial professionals only

[P1] [Headline Indices](#)

[P2] [Movers & Shakers](#)

[P3] [Equity Sectors](#)

[P4] [Equity Factors](#)

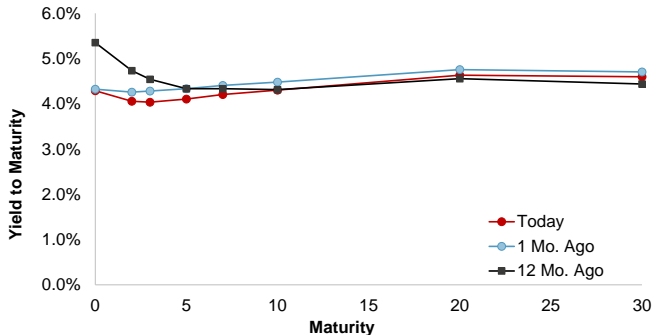
[P5] [S&P Global BMI](#)

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

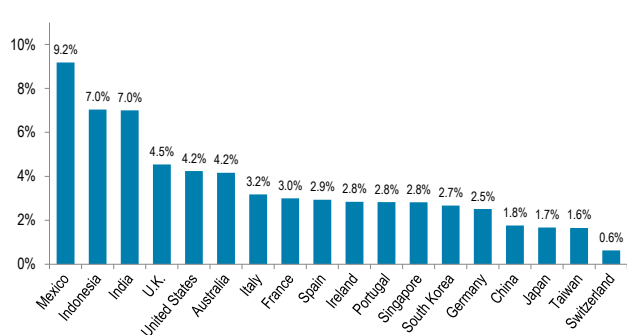
FIXED INCOME

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

U.S. Treasury Yield Curve



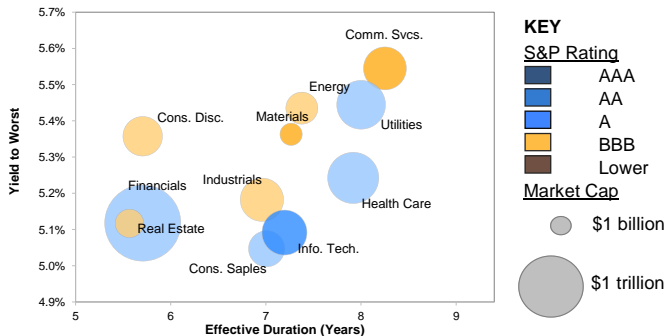
Yield to Worst - Selected Sovereign Bond Indices



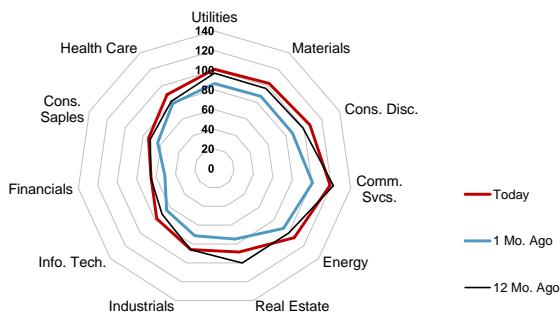
United States	Yield	Daily	MTD	YTD	12M
S&P U.S. TIPS	1.56%	0.07%	-0.74%	2.50%	5.79%
S&P U.S. Treasury Bill	4.29%	0.01%	0.18%	0.88%	5.10%
iBoxx USD Treasuries	4.47%	0.09%	-0.39%	2.31%	4.73%
S&P U.S. Aggregate	4.73%	0.10%	-0.46%	2.08%	5.39%
S&P U.S. MBS	5.11%	0.08%	-0.48%	2.51%	5.99%
iBoxx USD Liquid Investment Grade	5.57%	0.31%	-0.69%	2.10%	5.27%
iBoxx USD Liquid High Yield	7.55%	0.18%	-0.66%	1.43%	8.98%
S&P U.S. Preferred Stock	6.79%	0.70%	-1.26%	0.39%	4.35%
S&P 500 Bond	5.24%	0.20%	-0.73%	1.73%	5.52%
S&P National AMT-Free Muni	3.65%	0.08%	-1.26%	-0.12%	1.36%
iBoxx USD Liquid Leveraged Loans	7.30%	0.00%	-0.66%	-0.25%	6.13%
iBoxx USD Corporates	5.54%	0.21%	-0.50%	1.89%	5.83%
iBoxx USD Financials	5.41%	0.16%	-0.42%	1.75%	6.41%
iBoxx USD Technology	5.41%	0.27%	-0.50%	1.86%	4.67%
iBoxx USD Financial Services	5.35%	0.19%	-0.52%	1.60%	6.02%
iBoxx USD Consumer Goods	5.51%	0.22%	-0.52%	1.63%	5.56%
iBoxx USD Health Care	5.49%	0.30%	-0.55%	2.33%	4.59%
iBoxx USD Real Estate	5.41%	0.14%	-0.57%	1.67%	6.87%
iBoxx USD Telecommunications	5.66%	0.36%	-0.64%	2.06%	5.22%
iBoxx USD Oil & Gas	5.70%	0.26%	-0.69%	1.94%	5.21%
iBoxx USD Industrials	5.47%	0.25%	-0.69%	1.80%	5.29%
iBoxx USD Consumer Services	5.71%	0.28%	-0.70%	2.11%	5.10%
iBoxx USD Basic Materials	5.74%	0.25%	-0.76%	1.87%	5.58%
iBoxx USD Utilities	5.64%	0.29%	-0.76%	1.37%	5.32%
Canada					
S&P Canada Aggregate	3.28%	0.35%	-0.66%	1.54%	7.77%
S&P Canada Sovereign	2.79%	0.28%	-0.44%	1.73%	6.85%
S&P Canada IG Corporate	3.70%	0.26%	-0.56%	1.30%	8.72%
S&P Canada Provincial & Municipal	3.42%	0.44%	-0.85%	1.51%	7.92%
S&P/TSX Preferred Share	5.62%	0.06%	-0.85%	1.83%	17.57%
Australia & New Zealand					
S&P/ASX Australian Government 0+	4.15%	0.09%	-0.36%	0.75%	3.04%
S&P/ASX Corporate 0+	4.78%	0.04%	0.01%	1.28%	6.10%
S&P/NZX NZ Government Bond	4.30%	-0.14%	-0.84%	-0.22%	5.38%

Europe	Yield	Daily	MTD	YTD	12M
iBoxx EUR Overall	3.35%	0.42%	-1.97%	-1.26%	2.37%
iBoxx EUR Corporates	3.56%	0.26%	-1.37%	-0.27%	4.62%
iBoxx EUR Liquid High Yield	3.65%	0.41%	-1.96%	-0.82%	3.69%
S&P Eurozone Sov Inf.-Linked	1.08%	0.47%	-1.24%	-0.49%	1.05%
iBoxx EUR Eurozone	3.33%	0.53%	-2.23%	-1.66%	1.50%
iBoxx EUR Germany	2.79%	0.51%	-2.54%	-2.40%	0.54%
iBoxx EUR Italy	3.74%	0.55%	-1.96%	-1.15%	3.58%
iBoxx GBP Overall	5.01%	0.31%	-0.83%	0.84%	0.88%
iBoxx GBP Non Gilts	5.60%	0.17%	-0.68%	0.95%	3.51%
iBoxx GBP Gilts	4.87%	0.36%	-0.88%	0.81%	-0.12%
S&P U.K. Inflation-Linked Gilt	1.30%	0.48%	-1.34%	-0.78%	-5.11%
Pan Asia					
iBoxx ALBI (Asian LCL)	3.65%	-0.01%	0.89%	1.76%	5.33%
India	7.00%	0.12%	0.75%	1.75%	8.98%
Singapore	2.82%	-0.11%	0.57%	1.54%	6.15%
Thailand	2.50%	0.00%	0.35%	1.55%	6.90%
Malaysia	3.94%	0.03%	0.35%	1.20%	4.35%
Indonesia	7.04%	0.04%	0.26%	2.42%	5.73%
China Offshore	2.93%	0.02%	0.14%	0.75%	3.72%
Philippines	4.98%	0.04%	0.11%	1.42%	5.39%
Hong Kong	4.00%	-0.08%	0.11%	1.48%	5.90%
Taiwan	1.65%	0.03%	-0.23%	0.42%	-1.48%
South Korea	2.67%	0.04%	-0.46%	2.61%	10.13%
China Onshore	1.99%	-0.20%	-0.76%	-1.22%	5.15%
Latin America					
iBoxx GEMX Brazil	14.60%	0.25%	1.73%	5.39%	2.23%
iBoxx GEMX Chile	5.93%	0.04%	0.67%	-0.93%	2.01%
S&P/BMV Mexico Sovereign	9.18%	0.00%	0.53%	5.00%	10.59%
S&P Peru Sovereign	6.09%	0.05%	-0.06%	3.27%	10.63%
iBoxx Global Gov. Colombia	11.62%	-0.04%	-0.31%	3.37%	3.66%
ESG Bonds					
iBoxx EUR Green Bonds Select	3.52%	0.45%	-2.16%	-1.35%	2.48%
S&P Green Bond Select (USD)	3.79%	0.79%	1.94%	3.52%	3.26%
iBoxx EUR Corporates ESG	3.54%	0.26%	-1.34%	-0.25%	4.64%

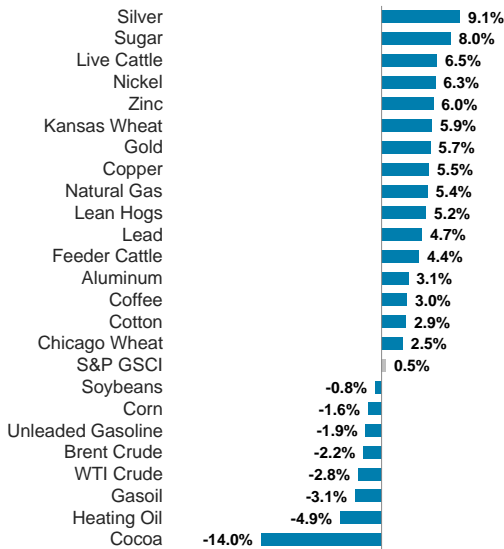
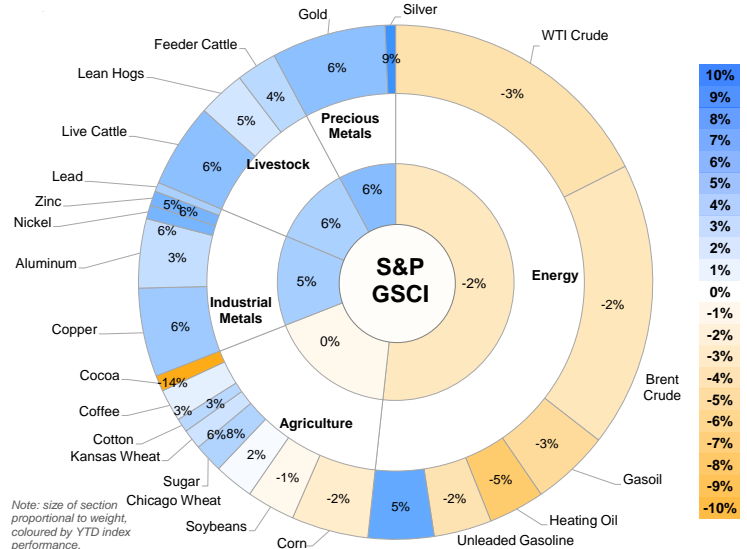
S&P 500 Bond Sectors - Selected Statistics



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



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

[\[P1\] Headline Indices](#)[\[P2\] Movers & Shakers](#)[\[P3\] Equity Sectors](#)[\[P4\] Equity Factors](#)[\[P5\] S&P Global BMI](#)[\[P6\] U.S. Industries](#)[\[P7\] Fixed Income](#)**COMMODITIES & REAL ASSETS****S&P GSCI Constituents - Total Return MTD****S&P GSCI Constituents - Index Weights & MTD Performance**

INDEX	Daily	MTD	YTD	12M
Headline Commodities				
S&P GSCI	0.80%	0.53%	2.47%	2.89%
Dow Jones Commodity Index	0.56%	1.87%	5.56%	9.61%
Commodity Sectors				
Precious Metals	0.16%	5.99%	13.97%	37.40%
Livestock	1.48%	5.61%	6.23%	13.31%
Industrial Metals	0.42%	4.72%	8.75%	10.21%
Agriculture	1.26%	0.48%	0.87%	3.38%
Energy	0.69%	-2.09%	-0.69%	-3.90%
Petroleum				
Natural Gas	-2.03%	5.39%	29.12%	48.87%
Unleaded Gasoline	0.93%	-2.67%	-2.60%	-6.67%
Brent Crude	1.49%	-1.88%	-2.51%	-12.73%
WTI Crude	0.81%	-2.15%	-2.28%	-4.69%
Gasoil	0.72%	-2.78%	-3.28%	-3.24%
Heating Oil	1.28%	-3.12%	-2.57%	-14.43%
Agriculture	1.51%	-4.87%	-0.93%	-15.21%
Agriculture				
Softs	1.71%	0.98%	1.60%	26.12%
Sugar	4.10%	8.04%	13.05%	2.52%
Coffee	1.68%	2.98%	23.91%	131.20%
Cotton	-0.54%	2.86%	-2.84%	-29.96%
Cocoa	-0.47%	-14.04%	-33.30%	45.02%
Grains	1.04%	0.23%	0.49%	-5.69%
Kansas Wheat	3.36%	5.88%	7.39%	3.42%
Chicago Wheat	2.10%	2.50%	1.66%	-2.87%
Soybeans	-0.01%	-0.80%	-0.21%	-13.32%
Corn	0.58%	-1.61%	-1.23%	-3.53%
Livestock				
Live Cattle	1.48%	5.61%	6.23%	13.31%
Lean Hogs	0.90%	6.46%	7.27%	15.90%
Feeder Cattle	2.97%	5.19%	1.55%	9.88%
Industrial Metals	0.97%	4.37%	9.10%	15.19%
Industrial Metals				
Nickel	0.42%	4.72%	8.75%	10.21%
Zinc	-0.26%	6.26%	6.87%	-9.98%
Copper	-0.56%	6.03%	-1.10%	14.58%
Lead	0.84%	5.54%	13.16%	8.69%
Aluminum	0.58%	4.71%	6.98%	-4.30%
Precious Metals	0.22%	3.13%	6.29%	18.67%
Reduced Energy & Sustainability				
Silver	0.16%	5.99%	13.97%	37.40%
Gold	-0.33%	9.14%	17.25%	33.92%
Ultra Light Energy	0.21%	5.71%	13.67%	37.71%
Light Energy	0.89%	2.83%	5.16%	9.52%
Reduced Energy	0.87%	2.28%	4.53%	7.88%
Biofuel	0.85%	1.91%	3.82%	5.48%
Carbon Emission Allowances EUA (EU)	2.27%	1.86%	5.52%	-3.73%
	-1.22%	-1.15%	-3.46%	18.21%

INDEX	Daily	MTD	YTD	12M
S&P Real Assets				
S&P Real Assets Equity	0.95%	0.78%	4.15%	9.41%
S&P Real Assets Bond	1.52%	0.91%	5.10%	12.72%
Digital Assets & Cryptocurrency				
S&P Bitcoin Index	0.35%	0.35%	2.65%	5.12%
S&P Cryptocurrency MegaCap Index	-0.09%	0.39%	-9.53%	22.47%
S&P Ethereum Index	-0.03%	-1.37%	-15.31%	5.31%
Modified Roll				
12M Forward	0.41%	-12.33%	-41.85%	-47.37%
6M Forward	0.73%	1.21%	2.57%	3.67%
Dynamic Roll	0.75%	1.07%	2.82%	3.27%
3M Forward	0.80%	1.07%	0.88%	-4.64%
Multiple Contract	0.82%	0.91%	2.67%	2.61%
Pre-Roll	0.80%	0.64%	2.58%	2.72%
Modified Weighting				
Risk Weight	0.80%	0.63%	2.48%	2.62%
Equal Weight Commodity Sector	0.93%	3.32%	5.85%	13.84%
Covered Call Select	0.64%	2.81%	6.20%	12.59%
Equal Weight Select	0.52%	2.19%	7.05%	15.04%
Roll Weight Select	0.90%	2.06%	3.75%	2.74%
Capped Component	1.02%	1.98%	3.03%	2.71%
Enhanced	0.76%	1.65%	4.33%	7.76%
Quantitative & Thematic				
S&P Commodity Producers Gold	0.81%	0.89%	2.45%	2.11%
S&P Commodity Producers Agribusiness	2.14%	11.68%	31.36%	52.12%
S&P Commodity Producers Oil & Gas Expl.	1.87%	1.74%	3.57%	-0.21%
S&P Dynamic Futures Index (DFI)	1.54%	0.48%	1.57%	-3.56%
S&P Strategic Futures Index (SFI)	0.11%	1.22%	4.02%	5.41%
S&P GSCI Gold Dyn. Roll 70/30 Fut./Eq.	0.00%	-0.16%	-1.88%	1.77%
S&P GSCI Gold (U.S. 10Y Rate)	0.80%	7.41%	18.54%	42.80%
S&P GSCI Sector Equities	0.21%	5.72%	13.71%	36.80%
S&P GSCI Daily Risk Control 5%	1.43%	1.39%	7.29%	3.32%
S&P Systematic Global Macro Commds.	0.33%	0.35%	1.45%	3.71%
S&P Systematic Global Macro	0.05%	1.77%	4.18%	9.09%
Other Single S&P GSCI Indices				
Tin	-0.49%	-1.43%	1.22%	2.37%
Platinum	-0.38%	12.74%	21.93%	26.86%
North America Copper	1.26%	9.38%	13.46%	8.81%
Palladium	1.32%	9.25%	23.07%	21.84%
Skim Milk Powder	0.17%	7.10%	6.29%	-10.23%
Soybean Meal	0.04%	2.10%	3.47%	-0.32%
Rough Rice	-0.49%	1.57%	-5.67%	-8.56%
Iron Ore	-1.25%	0.01%	-4.25%	-10.91%
Nonfat Dry Milk	-1.77%	-0.33%	3.69%	11.86%
Soybean Oil	0.10%	-2.80%	-10.14%	4.62%
Class III Milk	1.26%	-4.39%	4.15%	-13.88%
Orange Juice	-2.39%	-6.29%	-12.58%	10.57%
	-0.14%	-13.87%	-46.63%	-19.35%

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

© 2024 S&P DOW JONES Indices. All rights reserved. S&P, S&P 500, S&P 500 LOW VOLATILITY INDEX, S&P 100, S&P COMPOSITE 1500, S&P 400, S&P MIDCAP 400, S&P 600, S&P SMALLCAP 600, S&P GVI, GLOBAL TITANS, DIVIDEND ARISTOCRATS, S&P TARGET DATE INDICES, S&P PRISM, S&P STRIDE, GCIS, SPINA, SPQR and INDEXOLOGY are registered trademarks of S&P Global, Inc. ("S&P Global") or its affiliates. DOW JONES, DJ, DJIA, THE DOW and DOW JONES INDUSTRIAL AVERAGE are registered trademarks of Dow Jones Trademark Holdings LLC ("Dow Jones"). These trademarks together with other marks herein are the property of Dow Jones Trademark Holdings LLC. This document does not constitute an offer of services in jurisdictions where Dow Jones Indices LLC, S&P Global, Dow Jones or their respective affiliates (collectively "S&P Dow Jones Indices") do not have the necessary licenses. Except for certain custom index calculation services, all information provided by S&P Dow Jones Indices is impersonal and not tailored to the needs of any person, entity or group of persons. S&P Dow Jones Indices receives compensation in connection with licensing its index to third parties and providing custom calculation services. Past performance of an index is not an indication or guarantee of future results.

These materials have been prepared solely for informational purposes based upon information generally available to the public and from sources believed to be reliable. No content contained in these materials (including index data, ratings, credit-related analyses and data, research, valuations, model, software or other application or output therefrom) or any part thereof ("Content") may be modified, reverse-engineered, reproduced or distributed in any form or by any means, or stored in a database or retrieval system, without the prior written permission of S&P Dow Jones Indices. The Content shall not be used for any *unlawful* or unauthorized purposes. S&P Dow Jones Indices and its third-party data providers and licensors (collectively "S&P Dow Jones Indices Parties") do not guarantee the accuracy, completeness, timeliness or availability of the Content. S&P Dow Jones Indices Parties are not responsible for any errors or omissions, regardless of the cause, for the results obtained from the use of the Content. THE CONTENT IS PROVIDED ON AN "AS IS" BASIS. S&P DOW JONES INDICES PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION. In no event shall S&P Dow Jones Indices Parties be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the Content even if advised of the possibility of such damages.

To the extent that regulatory authorities allow a rating agency to acknowledge in one direction a rating issued in another jurisdiction for certain regulatory purposes, S&P Global Ratings reserves the right to assign, withdraw or suspend such acknowledgement at any time and in its sole discretion. S&P Dow Jones Indices, including S&P Global Ratings, disclaim any duty whatsoever arising out of the assignment, withdrawal or suspension of an acknowledgement as well as any liability for any damage suffered on account thereof. Affiliates of S&P Dow Jones Indices LLC, including S&P Global Ratings, may receive compensation for its ratings and analyses, directly from issuers or underwriters of securities or from obligors. S&P Dow Jones Indices LLC and its affiliates, including S&P Global Ratings, reserve the right to disseminate its public ratings and analyses. Public ratings and analyses from S&P Global Ratings are made available on its Web sites, www.standardandpoors.com, (free of charge), and www.ratingsdirect.com (by subscription), and may be distributed through other means, including via S&P Global Ratings publications and third-party intermediaries. Additional information about our ratings fees is available at www.standardandpoors.com/ratingsfees.

In addition, S&P Dow Jones Indices provides a wide range of services to, or relating to, many organizations, including issuers of securities, investment advisers, broker-dealers, investment banks, other financial institutions and financial intermediaries, and accordingly may receive fees or other economic benefits from those organizations, including organizations whose securities or services they may recommend, rate, include in model portfolios, evaluate or otherwise address.

ASX, ALL ORDINARIES are trademarks of ASX Operations Pty Ltd. and have been licensed for use by S&P Dow Jones Indices.

B3 is a trademark of B3 S.A. - Brasil, Bolsa, Balcão and has been licensed for use by S&P Dow Jones Indices.

CLX, IGPA, IPSA, BOLSA DE SANTIAGO, BOLSA DE COMERCIO DE SANTIAGO, BOLSA DE COMERCIO DE SANTIAGO BOLSA ELECTRÓNICA, BOLSA DE COMERCIO SANTIAGO -CHILE, BOLSA DE VALORES DE SANTIAGO, BOLSA NACIONAL DE COMERCIO, BOLSA OFF SHORE, BOLSA DE COMERCIO DE SANTIAGO, BOLSA DE VALORES, SANTIAGO STOCK EXCHANGE are trademarks of Bolsa de Comercio de Santiago and have been licensed for use by S&P Dow Jones Indices.

BMV is a trademark of Bolsa Mexicana de Valores, S.A.B. de C.V. and has been licensed for use by S&P Dow Jones Indices.

BNY Mellon is a trademark of The Bank of New York Mellon Corporation and has been licensed for use by S&P Dow Jones Indices.

Brookfield Redding, Inc. and/or its affiliates (including but not limited to Brookfield Asset Management Inc., collectively "Co-Publisher") own certain intellectual property rights with respect to the Dow Jones Brookfield Infrastructure Indexes, which rights have been licensed to S&P for use.

BVL is a trademark of Bolsa de Valores de Lima S.A. and has been licensed for use by S&P Dow Jones Indices

BYMA is a trademark of Bolsas y Mercados Argentinos S.A. and has been licensed for use by S&P Dow Jones Indices

CASE-SHILLER is a registered trademark of CoreLogic Case-Shiller, LLC and has been licensed for use by S&P Dow Jones Indices.

CSE is a trademark of Colombo Stock Exchange and has been licensed for use by S&P Dow Jones Indices.

DRUCKER INSTITUTE is a trademark of Claremont Graduate University and has been licensed for use by S&P Dow Jones Indices

EGX is a trademark of The Egyptian Exchange and has been licensed for use by S&P Dow Jones Indices.

EXPERIAN is a trademark of Experian Information Services Inc. and has been licensed for use by S&P Dow Jones Indices.

FEAS is a trademark of the Federation of Euro-Asian Stock Exchanges and has been licensed for use by S&P Dow Jones Indices.

FMDQ is a trademark of FMDQ OTC Securities Exchange and has been licensed for use by S&P Dow Jones Indices

GSCI is a registered trademark of The Goldman Sachs Group, Inc. ("Goldman") and has been licensed for use by S&P Dow Jones Indices. The S&P GSCI index is not created, owned, endorsed, sponsored, sold or promoted by Goldman or its affiliates and Goldman bears no liability with respect to such index or data related thereto. Goldman provides no guarantee as to the accuracy and/or the completeness of the S&P GSCI index or any data related thereto.

HAREL is a trademark of Harel Insurance Investments and Financial Services Ltd. and has been licensed for use by S&P Dow Jones Indices.

HAWKAMAH is a trademark of Hawkamah LLC and has been licensed for use by S&P Dow Jones Indices.

HKEx is a trademark of HKEx Information Services Limited and has been licensed for use by S&P Dow Jones Indices.

IFCI and IFCG are trademarks of International Finance Corporation and have been licensed for use by S&P Dow Jones Indices.

ISDA is a trademark of the International Swaps & Derivatives Association, Inc. and has been licensed for use by S&P Dow Jones Indices

JPX is a trademark of Japan Exchange Group, Inc. and has been licensed for use by S&P Dow Jones Indices

KENSHO is a trademark of Kensho Technologies, LLC and has been licensed for use by S&P Dow Jones Indices.

KRX and KOSPI are trademarks of The Korea Exchange and have been licensed for use by S&P Dow Jones Indices.

LINKUP is a trademark of JobDig, Inc. and has been licensed for use by S&P Dow Jones Indices.

LSTA is a trademark of Loan Syndications and Trading Association, Inc. and has been licensed for use by S&P Dow Jones Indices.

MARKETAXXESS is a trademark of MarketAxess Corporation and has been licensed for use by S&P Dow Jones Indices.

MERVAL is a trademark of Bolsas y Mercados Argentinos S.A. and has been licensed for use by S&P Dow Jones Indices.

In countries within the global territory other than Chile, MILA is a trademark of Balsa de Valores.

NZX is a trademark of NZX Limited and have been licensed for use by S&P Dow Jones Indices.

S&P Global, provides the data that powers the globally recognized Dow Jones Sustainability Indices, S&P 500 ESG Index, and others in the S&P ESG Index Series. Each year, S&P Global conducts the Corporate Sustainability Assessment, an ESG analysis of over 7,300 companies. The CSA has produced one of the world's most comprehensive databases of financially material sustainability information, and serves as the basis for the scores that govern S&P DJI ESG indices.

TAIFEX is a trademark of Taiwan Futures Exchange and has been licensed for use by S&P Dow Jones Indices.

TOPIX is a trademark of Tokyo Stock Exchange and has been licensed for use by S&P Dow Jones Indices.

TABLE 1. *Continued*