

INDEX	1M	YTD	12M
Europe Equity			
S&P Europe 350®	-0.98%	9.80%	16.10%
S&P United Kingdom (GBP)	-1.03%	8.13%	13.72%
S&P Euro (350 Eurozone)	-2.46%	9.20%	14.62%
S&P Europe Ex-UK LargeMidCap*	-0.83%	9.99%	17.78%
S&P Europe MidCap*	-2.80%	7.00%	15.53%
S&P Europe SmallCap*	-3.11%	5.29%	14.35%
S&P Europe 350 Sectors			
S&P Europe 350 Information Technology	8.42%	24.92%	34.71%
S&P Europe 350 Health Care	3.13%	16.59%	18.95%
S&P Europe 350 Communication Services	-0.41%	7.78%	13.85%
S&P Europe 350 Energy	-1.72%	7.20%	21.29%
S&P Europe 350 Utilities	-2.47%	-2.43%	0.03%
S&P Europe 350 Consumer Discretionary	-2.60%	5.31%	0.92%
S&P Europe 350 Consumer Staples	-2.70%	-1.31%	-3.66%
S&P Europe 350 Financials	-2.80%	14.77%	28.38%
S&P Europe 350 Materials	-2.94%	4.00%	16.37%
S&P Europe 350 Industrials	-3.50%	9.46%	20.45%
S&P Europe 350 Real Estate	-5.09%	-1.17%	35.63%
European Equity Strategy			
S&P Europe 350 Momentum	1.47%	19.65%	40.60%
S&P Europe 350 Dividend Aristocrats®	1.00%	4.91%	14.38%
S&P Europe 350 Quality	0.12%	12.27%	21.19%
S&P Europe 350 Low Volatility	-1.44%	5.38%	9.66%
S&P Europe 350 Risk Control 15%	-1.67%	12.94%	18.04%
S&P Europe Dividend Opportunities*	-2.45%	2.05%	11.43%
S&P Europe 350 Buyback	-2.96%	5.27%	13.18%
S&P Europe 350 Equal Weight	-3.04%	5.27%	13.64%
S&P Euro High Yield Dividend Aristocrats	-3.05%	7.35%	15.77%
S&P Europe 350 Enhanced Value	-5.97%	7.50%	18.10%
European Equity ESG			
DJ Sustainability™ Eurozone Ex+*	-0.40%	12.78%	22.33%
S&P Europe 350 ESG	-0.57%	8.78%	14.90%
S&P Europe 350 Fossil Fuel Free*	-0.64%	10.05%	16.80%
DJ Sustainability™ Europe Developed Diversified Select*	-0.97%	9.07%	16.53%
S&P Europe 350 Carbon Efficient	-1.01%	9.71%	16.29%
S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG*	-1.17%	10.71%	17.08%
S&P Eurozone LargeMidCap Net Zero 2050 Climate Transition ESG*	-1.48%	9.42%	14.98%

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Global Equity (USD)				
Dow Jones Industrial Average®*	1.35%	4.91%	17.80%	
S&P Global 1200*	2.49%	12.77%	22.65%	
S&P 500®*	4.00%	15.75%	27.13%	
S&P Developed BMI*	1.86%	10.86%	21.31%	
S&P Emerging BMI*	2.55%	7.64%	14.15%	
Europe Fixed Income				
	Yield			
S&P Eurozone Sovereign Inflation-Linked Bond*	1.50%	-0.41%	-1.26%	-0.33%
S&P Eurozone IG Corporate Bond	3.83%	0.61%	0.57%	5.78%
S&P Eurozone 7-10 Year IG Corporate Bond	3.90%	0.65%	-0.22%	6.76%
S&P Eurozone Sovereign Bond	3.26%	0.17%	-1.63%	2.11%
S&P U.K. Bond (GBP)	4.38%	1.22%	-3.03%	4.06%
S&P U.K. Inflation-Linked Bond (GBP)	1.19%	0.13%	-3.84%	-0.17%
S&P Switzerland Sovereign Bond	0.65%	3.14%	0.91%	4.68%
S&P Germany Sovereign Bond*	2.67%	1.43%	-1.46%	1.93%
S&P Spain Sovereign Bond*	3.30%	0.38%	-0.53%	3.54%
S&P France Sovereign Bond*	3.22%	-0.29%	-3.00%	1.03%
S&P Italy Sovereign Bond*	3.74%	-0.01%	-0.01%	3.82%
S&P Greece Sovereign Bond	3.60%	-0.49%	-2.25%	3.05%
iBoxx Benchmark & Liquid Indices				
iBoxx EUR Corporates	3.83%	0.65%	0.43%	6.09%
iBoxx EUR Liquid High Yield	6.44%	0.32%	2.01%	9.10%
iBoxx GBP Non-Gilts	5.46%	0.86%	-0.09%	9.34%
iBoxx GBP Corporates	5.65%	0.75%	-0.02%	10.49%
ESG Fixed Income				
S&P Green Bond*	1.18%	0.41%	5.19%	
S&P Green Bond Select*	1.04%	0.00%	5.12%	
Volatility				
	Level	Net Change in Index pts.		
CBOE Volatility Index / VIX®* (12.24)	12.24	-0.68	-0.21	-1.50
CBOE S&P 500 Dispersion Index (29.55)	29.55	3.02	5.47	2.89
Vstxxx® Index	18.30	4.16	4.72	4.65
European Credit Spreads				
	Spread			
iTraxx Europe*	62.35	9.81	4.24	-15.94
iTraxx Crossover*	326.19	30.42	16.32	-91.53
iTraxx Sr Financial*	73.09	13.99	6.05	-18.11
Commodities				
S&P GSCI	1.43%	11.08%	16.13%	
Dow Jones Commodity Index (DJCI)	-0.97%	8.31%	11.64%	

SUMMARY

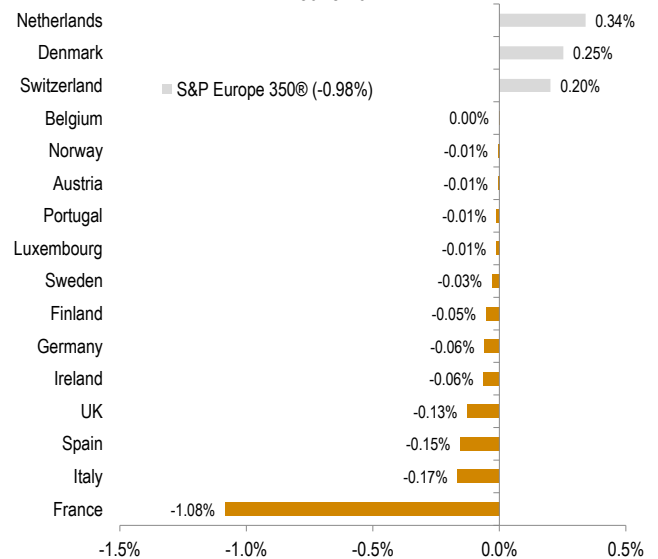
- The S&P Europe 350 took a breather in June, slipping 1.0% to trim its YTD gain to 9.8%. Mid and small caps trailed blue chips, with the S&P Europe MidCap and the S&P Europe SmallCap down 2.8% and 3.1% in June, respectively.
- Just three of 16 countries contributed positively to the pan-European equity returns this month, with the Netherlands the biggest positive contributor with +0.3%; France, on the other hand, subtracted 1.1%.
- Information Technology was far and away the best-performing S&P Europe 350 sector in June, surging 8.4%. Real Estate lagged, down 5.1%.
- Momentum extended its YTD lead among European factors, up 1.5% in June and 19.7% YTD. The laggard in June was S&P Europe 350 Enhanced Value, which dropped 6.0% June, but it's still up 7.5% so far in 2024.
- The performance of our reported European fixed income indices was mixed both in June and YTD. S&P Switzerland Sovereign Bond Index was the best performer over both periods, rising up 3.1% in June and 0.9% so far in 2024.
- European implied equity volatility jumped 4 points to 18 on the back of election-linked

iBoxx Monthly Update:

EUR I GBP I

S&P Europe 350 Country Contributions

June 2024



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