

S&P Dow Jones Indices

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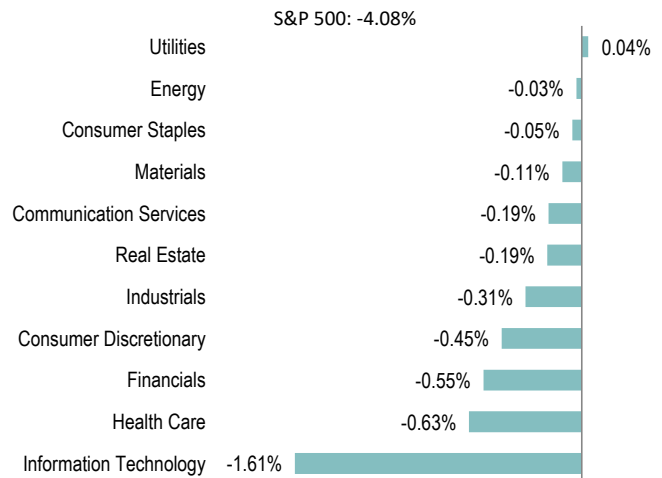
INDEX	1M	YTD	12M
Headline Equity			
S&P 500® (index level: 5036)	-4.08%	6.04%	22.66%
S&P MidCap 400®	-6.02%	3.33%	16.82%
S&P SmallCap 600®	-5.61%	-3.29%	12.55%
S&P Composite1500®	-4.23%	5.64%	22.07%
S&P 500 Top 50	-3.72%	7.93%	28.95%
S&P 500 ESG	-3.65%	6.16%	23.29%
Dow Jones Industrial Average® (index level: 37816)	-5.00%	0.34%	10.90%
Factor-Based Equity			
S&P 500 Low Volatility High Dividend	-2.03%	3.64%	7.86%
S&P 500 Low Volatility	-3.04%	2.62%	2.46%
Dow Jones U.S. Select Dividend	-3.09%	2.82%	6.01%
S&P High Yield Dividend Aristocrats	-3.19%	2.59%	4.89%
S&P 500 Quality	-3.50%	8.30%	23.18%
S&P 500 Growth	-3.91%	8.35%	26.70%
S&P 500 Enhanced Value	-4.08%	8.83%	22.63%
S&P 500 Value	-4.30%	3.41%	18.16%
S&P 500 Dividend Aristocrats	-4.66%	2.10%	6.47%
S&P 500 Equal Weight	-4.87%	2.66%	13.19%
S&P 500 Momentum	-5.19%	16.19%	37.26%
S&P 500 High Beta	-6.61%	-0.15%	23.37%
S&P 500 Sectors			
Utilities	1.65%	6.29%	0.20%
Energy	-0.76%	12.82%	13.04%
Consumer Staples	-0.89%	6.56%	2.55%
Communication Services	-2.08%	13.42%	41.32%
Industrials	-3.58%	7.01%	23.63%
Financials	-4.18%	7.76%	24.02%
Consumer Discretionary	-4.33%	0.43%	24.33%
Materials	-4.59%	3.95%	12.33%
Health Care	-5.08%	3.32%	6.90%
Information Technology	-5.43%	6.57%	37.46%
Real Estate	-8.50%	-9.00%	-0.67%

Summary

- As growing concerns surrounding rising inflation and the resulting hawkish sentiment from the Fed led to market jitters, U.S. equities tumbled in April, with the S&P 500 down 4%.
- Mid- and small-caps fared worse than their large-cap peers, with the S&P MidCap 400 and the S&P SmallCap 600 both down 6%.
- All sectors posted losses, with the exception of Utilities, up 2%.
- All of our reported factor indices posted losses, led by High Beta, down 7%.
- Fixed Income performance was mostly negative, except for Leveraged Loans.
- Bright spots were found among commodities, particularly in Industrial Metals.

INDEX	1M	YTD	12M
International Equity			
S&P Developed Ex-U.S. BMI*	-2.30%	2.71%	9.89%
S&P Emerging BMI*	2.32%	4.25%	12.89%
S&P Frontier BMI*	-2.06%	-1.96%	12.27%
S&P World*	-1.52%	4.27%	11.64%
S&P Asia 50	1.89%	6.95%	9.84%
S&P Europe 350®	-1.76%	3.53%	8.53%
S&P/TSX 60	-3.64%	-0.16%	6.74%
S&P/TOPIX 150	2.14%	14.37%	29.12%
S&P/ASX All Australian 50	-3.43%	-2.90%	8.42%
S&P Latin America 40	-1.11%	-3.15%	21.08%
S&P BMI International Developed Low Volatility*	-2.12%	-1.60%	1.49%
S&P BMI Emerging Markets Low Volatility*	-0.77%	-0.75%	6.28%
Fixed Income			
		Yield	
S&P National AMT-Free Muni Bond*	3.73%	-1.06%	-1.48%
S&P U.S. Treasury Bond*	4.91%	-1.62%	-2.31%
S&P U.S. Aggregate Bond*	5.31%	-1.81%	-2.36%
S&P U.S. Agency*	5.23%	-0.35%	0.30%
iBoxx USD Liquid Investment Grade*	5.80%	-2.70%	-3.42%
S&P U.S. Preferred Stock	6.90%	-3.03%	2.39%
iBoxx USD Liquid Leveraged Loans*	8.69%	0.72%	2.85%
iBoxx USD Liquid High Yield*	8.15%	-0.72%	0.38%
Commodities & Alternatives			
Dow Jones Commodity (DJCI)	2.62%	7.67%	4.29%
S&P GSCI	1.16%	11.64%	11.14%
S&P GSCI Industrial Metals	12.56%	12.84%	-4.91%
S&P GSCI Precious Metals	3.63%	10.94%	11.19%
S&P GSCI Energy	-0.17%	15.51%	20.10%
S&P GSCI Agriculture	-1.00%	-0.15%	-7.13%
S&P GSCI Livestock	-1.05%	9.38%	13.08%
Volatility			
S&P 500/CBOE Volatility (VIX® index level: 15.65)	2.64	3.20	-0.13
CBOE S&P 500® Dispersion Index (DSPX SM index level: 30.80)	3.78	6.72	N/A

S&P 500 Sector Contribution April 2024



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