

S&P Dow Jones Indices

A Division of **S&P Global**

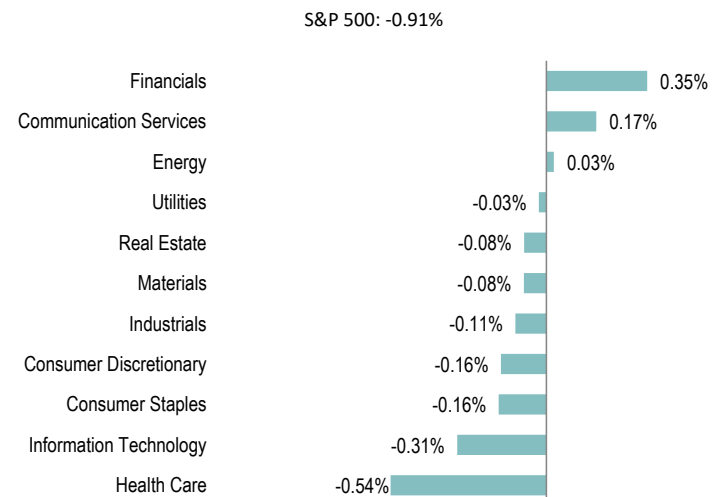
INDEX	1M	YTD	12M
Headline Equity			
S&P 500® (index level: 5705)	-0.91%	20.97%	38.02%
S&P MidCap 400®	-0.71%	12.74%	32.99%
S&P SmallCap 600®	-2.64%	6.45%	30.00%
S&P Composite1500®	-0.94%	20.12%	37.54%
S&P 500 Top 50	-0.64%	26.29%	42.49%
S&P 500 ESG	-1.08%	20.70%	37.27%
Dow Jones Industrial Average® (index level: 41763)	-1.34%	10.81%	26.35%
Factor-Based Equity			
S&P 500 Momentum	0.21%	39.39%	62.98%
S&P 500 Enhanced Value	0.06%	15.03%	32.15%
Dow Jones U.S. Select Dividend	-0.21%	18.57%	34.25%
S&P 500 Low Volatility High Dividend	-0.60%	22.07%	37.49%
S&P 500 Growth	-0.63%	27.35%	43.67%
S&P 500 Low Volatility	-0.88%	15.52%	24.54%
S&P 500 Value	-1.27%	13.90%	31.70%
S&P 500 Equal Weight	-1.63%	13.29%	32.12%
S&P 500 Quality	-2.44%	22.74%	36.90%
S&P High Yield Dividend Aristocrats	-2.75%	12.95%	27.05%
S&P 500 High Beta	-2.94%	6.06%	36.47%
S&P 500 Dividend Aristocrats	-3.07%	10.67%	24.17%
S&P 500 Sectors			
Financials	2.69%	25.19%	46.35%
Communication Services	1.94%	31.31%	48.39%
Energy	0.79%	9.22%	8.10%
Information Technology	-0.97%	29.04%	51.23%
Utilities	-1.02%	29.30%	38.59%
Industrials	-1.25%	18.70%	38.23%
Consumer Discretionary	-1.55%	12.14%	31.97%
Consumer Staples	-2.80%	15.42%	23.31%
Real Estate	-3.28%	10.56%	35.15%
Materials	-3.49%	10.16%	24.81%
Health Care	-4.62%	9.07%	19.91%

Summary

- As U.S. equity markets brace themselves for employment numbers, the upcoming Presidential election, and a Fed rate decision, disappointing outlooks from Big Tech led to a retreat in mega-cap strength on the final trading day of October. The S&P 500 declined by 1% for the month, although large-caps outpaced their small-cap peers.
- On the back of strong earnings and disinversion of the yield curve, Financials led among large-cap sectors, up 3%, while Materials and Health Care lagged.
- Momentum and Enhanced Value were the sole positive performers among our reported factor indices.
- Driven by rising yields, all of our reported fixed income categories posted losses, except for Leveraged Loans.
- Performance among commodities was mixed with bright spots in Livestock and Precious Metals, driven by Gold's stellar performance, along with weakness in Industrial Metals and Agriculture.

INDEX	1M	YTD	12M
International Equity			
S&P Developed Ex-U.S. BMI*	-4.36%	7.62%	24.98%
S&P Emerging BMI*	-3.55%	15.21%	27.99%
S&P Frontier BMI*	0.38%	16.12%	33.51%
S&P World*	-0.42%	18.98%	36.47%
S&P Asia 50	-2.36%	25.40%	37.89%
S&P/TSX 60	-2.43%	11.05%	31.29%
S&P/TOPIX 150	-4.87%	8.97%	22.07%
S&P Latin America 40	-4.90%	-12.38%	5.98%
S&P Europe 350®	-5.68%	6.91%	23.51%
S&P/ASX All Australian 50	-6.57%	6.37%	29.08%
S&P BMI International Developed Low Volatility*	-4.48%	7.00%	19.13%
S&P BMI Emerging Markets Low Volatility*	-4.24%	7.76%	19.97%
Fixed Income			
		Yield	
S&P National AMT-Free Muni Bond*	3.56%	-1.36%	0.90%
S&P U.S. Treasury Bond*	4.31%	-2.07%	1.78%
S&P U.S. Aggregate Bond*	4.76%	-2.13%	2.33%
S&P U.S. Agency*	4.46%	-0.68%	3.77%
iBoxx USD Liquid Investment Grade*	5.43%	-2.86%	2.34%
S&P U.S. Preferred Stock	6.42%	-0.58%	11.53%
iBoxx USD Liquid Leveraged Loans*	8.44%	1.00%	7.07%
iBoxx USD Liquid High Yield*	7.32%	-0.39%	7.36%
Commodities & Alternatives			
Dow Jones Commodity (DJCI)	-1.81%	5.58%	1.43%
S&P GSCI	0.45%	5.71%	-1.51%
S&P GSCI Livestock	3.93%	17.72%	9.08%
S&P GSCI Precious Metals	3.86%	32.39%	37.40%
S&P GSCI Energy	1.46%	3.71%	-7.40%
S&P GSCI Industrial Metals	-2.62%	8.22%	12.97%
S&P GSCI Agriculture	-3.64%	-4.87%	-7.12%
Volatility			
S&P 500/CBOE Volatility (VIX® index level: 23.16)	6.43	10.71	5.02
CBOE S&P 500® Dispersion Index (DSPX SM index level: 31.49)	0.35	7.41	4.20

S&P 500 Sector Contribution October 2024



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