S&P Dow Jones Indices

A Division of S&P Global

Index Dashboard: U.S.

February 28, 2017

INDEX	1M	YTD	12M
Headline Equity			
Dow Jones Industrial Average™ (20812)	5.17%	5.82%	29.33%
S&P 500® (2364)	3.97%	5.94%	24.98%
S&P MidCap 400®	2.62%	4.34%	31.73%
S&P SmallCap 600®	1.59%	1.19%	34.97%
S&P Composite1500®	3.79%	5.66%	25.76%
S&P 500/CBOE Volatility (VIX® - 12.92)	7.76%	-7.98%	-37.13%
Factor-Based Equity			
S&P 500 Equal Weight	3.21%	5.39%	26.74%
S&P 500 Growth	4.07%	7.19%	21.62%
S&P 500 Value	3.85%	4.54%	28.32%
S&P 500 Dividend Aristocrats	3.76%	4.79%	17.41%
S&P High Yield Dividend Aristocrats	3.05%	3.93%	23.83%
Dow Jones U.S. Select Dividend	2.85%	4.41%	24.78%
S&P 500 Low Volatility High Dividend	3.38%	5.26%	24.76%
S&P 500 Low Volatility	4.49%	5.27%	17.02%
S&P 500 High Beta	1.30%	3.38%	48.76%
S&P 500 Momentum	3.63%	5.65%	17.82%
S&P 500 Quality	3.71%	5.32%	19.92%
S&P 500 Dynamic VEQTOR	3.74%	4.97%	7.65%
S&P 500 Sectors			
Health Care	6.43%	8.82%	15.16%
Utilities	5.28%	6.60%	15.88%
Financials[1]	5.20%	5.45%	46.36%
Information Technology	5.13%	9.77%	32.95%
Consumer Staples	4.95%	6.68%	11.55%
Real Estate	4.68%	4.61%	14.57%
Industrials	3.82%	5.29%	27.67%
Consumer Discretionary	1.95%	6.27%	18.29%
Materials	0.69%	5.35%	27.75%
Telecom Services	-0.39%	-2.85%	9.41%
Energy	-2.19%	-5.71%	26.19%

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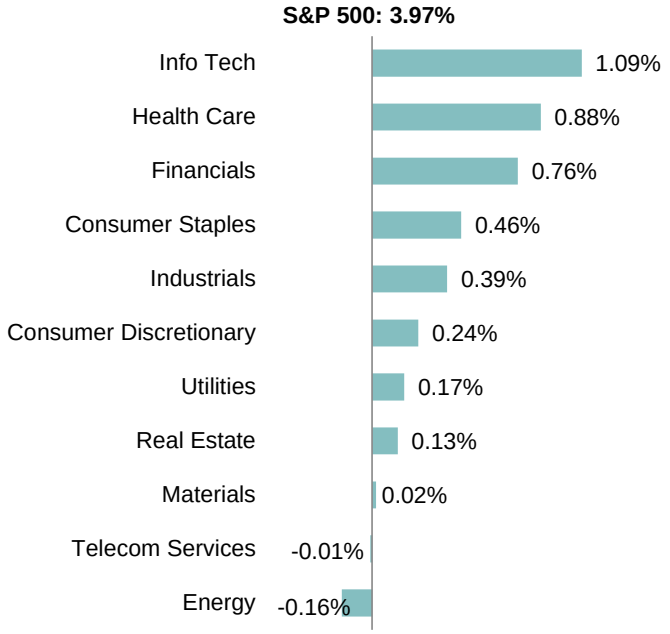
International Equity				
S&P Developed Ex-U.S. BMI		1.42%	4.72%	17.86%
S&P Emerging BMI		3.46%	8.77%	30.43%
S&P Frontier BMI		1.05%	7.88%	20.27%
S&P 700		0.98%	4.50%	19.21%
S&P/ASX All Australian 50		4.02%	8.05%	32.20%
S&P Latin America 40		3.52%	13.39%	53.99%
S&P Asia 50		2.76%	9.38%	35.45%
S&P Europe 350®		1.21%	3.20%	12.91%
S&P/TOPIX 150		1.21%	4.24%	21.12%
S&P/TSX 60		-1.63%	2.43%	26.55%
S&P BMI International Developed Low Volatility		2.04%	5.56%	12.99%
S&P BMI Emerging Markets Low Volatility		3.39%	6.50%	14.01%
Fixed Income	**Yield**			
S&P U.S. Preferred Stock	6.34%	2.15%	4.61%	8.03%
S&P U.S. Aggregate Bond*	2.40%	0.58%	0.80%	1.31%
S&P 500 Bond	3.23%	0.99%	1.35%	6.09%
S&P/LSTA U.S. Leveraged Loan 100	4.53%	0.50%	0.85%	12.54%
S&P U.S. Issued Inv Grade Corporate Bond II	3.12%	1.00%	1.31%	5.45%
S&P 500 High Yield Corporate Bond	4.79%	1.13%	2.10%	17.03%
S&P U.S. Agency*	1.47%	0.28%	0.49%	0.37%
S&P National AMT-Free Muni Bond	2.25%	0.58%	1.05%	0.25%
S&P U.S. Treasury Bond 7-10 Year	2.31%	0.73%	1.01%	-2.65%
S&P U.S. Treasury Bond	1.69%	0.41%	0.67%	-1.09%
Commodity				
Dow Jones Commodity (DJCI)		0.11%	0.78%	17.97%
S&P GSCI		0.23%	-1.18%	18.43%
S&P GSCI Precious Metals		3.71%	9.43%	2.68%
S&P GSCI Industrial Metals		1.71%	10.27%	27.39%
S&P GSCI Livestock		1.27%	0.15%	-8.18%
S&P GSCI Agriculture		-0.21%	3.24%	3.20%
S&P GSCI Energy		-0.26%	-4.91%	29.51%

Summary

- U.S. equities performed very strongly in February. The S&P 500 gained 4% and smaller cap equities reversed the prior month's decline, as the S&P SmallCap 600 was up 2%. Midcaps did even better than smallcaps, up 3%.
- VIX continues to remain low, but reversed its decline, up 8%.
- Health Care and Utilities were February's top performing sectors, up 6% and 5%, respectively. Energy continued to be the worst performer, down by 2%.
- International equity markets gained in February. The S&P Developed Ex-U.S. BMI was up 1% while the S&P Emerging BMI was up 3%.
- February results for U.S. fixed income were positive, with investment grade corporates and high yield continuing to perform better than Treasuries.
- Commodities performance was mixed, with metals performing well and the weakness in Energy creating headwinds.

S&P 500 Sector Contribution February 2017



[1]Following the close of business on September 16, 2016, a new GICS (Global Industry Classification Standard) Real Estate sector was created by classifying real estate companies (with the exception of mortgage REITs) into the newly created sector. The performance of the Financials sector reflect the inclusion of real estate companies through September 16, 2016 and exclusion thereafter.

Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of February 28, 2017 except * as of February 27, 2017. Index performance based on total return (USD). Charts and graphs are provided for illustrative purposes. Past performance is no guarantee of future results.

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