

# S&P Dow Jones Indices

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Index Dashboard: U.S.  
December 29, 2017

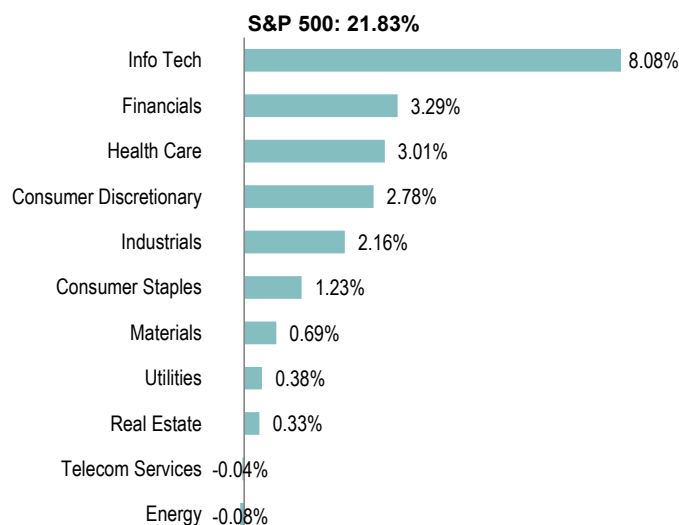
INDEX	MTD	QTD	FY
<b>Headline Equity</b>			
Dow Jones Industrial Average™ (24719)	1.92%	10.96%	28.11%
S&P 500® (2674)	1.11%	6.64%	21.83%
S&P MidCap 400®	0.22%	6.25%	16.24%
S&P SmallCap 600®	-0.52%	3.96%	13.23%
S&P Composite1500®	1.00%	6.53%	21.13%
S&P 500/CBOE Volatility (VIX® - 11.04)	-2.13%	16.09%	-21.37%
<b>Factor-Based Equity</b>			
S&P 500 Momentum	0.61%	9.11%	28.27%
S&P 500 Growth	0.58%	6.80%	27.44%
S&P 500 Dividend Aristocrats	2.06%	8.31%	21.73%
S&P 500 Quality	1.30%	6.28%	19.51%
S&P 500 Enhanced Value	1.77%	7.94%	19.14%
S&P 500 Equal Weight	1.18%	6.22%	18.90%
S&P 500 High Beta	2.57%	8.05%	18.12%
S&P 500 Low Volatility	-1.12%	4.65%	17.41%
S&P High Yield Dividend Aristocrats	1.15%	6.79%	16.35%
Dow Jones U.S. Select Dividend	0.79%	6.19%	15.44%
S&P 500 Value	1.67%	6.33%	15.36%
S&P 500 Low Volatility High Dividend	-0.12%	4.34%	12.33%
<b>S&amp;P 500 Sectors</b>			
Information Technology	0.01%	9.01%	38.83%
Materials	1.94%	6.93%	23.84%
Consumer Discretionary	2.41%	9.87%	22.98%
Financials	1.96%	8.63%	22.18%
Health Care	-0.65%	1.47%	22.08%
Industrials	1.90%	6.05%	21.03%
Consumer Staples	2.21%	6.49%	13.49%
Utilities	-6.14%	0.21%	12.11%
Real Estate	-0.50%	3.22%	10.85%
Energy	4.88%	6.02%	-1.01%
Telecom Services	5.77%	3.61%	-1.25%

INDEX	MTD	QTD	FY
<b>International Equity</b>			
S&P Developed Ex-U.S. BMI	1.96%	4.96%	26.75%
S&P Emerging BMI	3.84%	6.83%	35.62%
S&P Frontier BMI	3.11%	5.68%	27.70%
S&P 700	1.96%	4.35%	26.64%
S&P Asia 50	2.21%	9.81%	45.06%
S&P Europe 350®	1.76%	2.33%	26.18%
S&P/TOPIX 150	0.48%	8.48%	24.20%
S&P/ASX All Australian 50	4.28%	5.77%	17.80%
S&P/TSX 60	3.98%	4.74%	17.50%
S&P Latin America 40	5.45%	-1.55%	26.93%
S&P BMI International Developed Low Volatility	1.09%	3.45%	22.81%
S&P BMI Emerging Markets Low Volatility	4.90%	5.99%	26.09%
<b>Fixed Income</b>			
<b>Yield</b>			
S&P U.S. Preferred Stock	6.32%	-0.02%	0.09%
S&P U.S. Aggregate Bond*	2.64%	0.32%	0.28%
S&P 500 Bond*	3.26%	0.77%	1.02%
S&P/LSTA U.S. Leveraged Loan 100*	4.99%	0.27%	0.92%
S&P U.S. Issued IG Corporate Bond II*	3.15%	0.76%	1.03%
S&P 500 High Yield Corporate Bond*	4.43%	0.43%	0.62%
S&P U.S. Agency*	2.06%	0.07%	-0.02%
S&P National AMT-Free Muni Bond*	2.21%	0.90%	0.57%
S&P U.S. Treasury Bond 7-10 Year*	2.41%	0.03%	-0.40%
S&P U.S. Treasury Bond *	2.13%	0.18%	-0.01%
<b>Commodity</b>			
Dow Jones Commodity (DJCI)	2.97%	5.17%	4.36%
S&P GSCI®	4.41%	9.90%	5.77%
S&P GSCI Industrial Metals	8.03%	9.20%	29.09%
S&P GSCI Precious Metals	2.83%	1.95%	11.98%
S&P GSCI Livestock	-1.57%	1.97%	8.36%
S&P GSCI Energy	5.91%	14.85%	6.39%
S&P GSCI Agriculture	-0.78%	-1.97%	-11.92%

## Summary

- 2017 was a banner year for U.S. equities. Large caps were the winners, with the S&P 500 up 22%, marking 14 consecutive months of gains. Smaller caps were also positive as the S&P MidCap 400 and the S&P SmallCap 600 registered gains of 16% and 13%, respectively. Equity volatility was at extremely low levels, with the VIX closing the year at 11.04.
- All sectors were positive in 2017, with the exception of Energy and Telecom. Info Tech was the leader, up a staggering 39%, while Telecom lagged, down 1%.
- The best performing factors were Momentum, Growth, and Quality.
- International markets performed even better, particularly in the EM space, with the S&P Developed Ex-U.S. BMI and the S&P Emerging BMI posting gains in 2017 of 27% and 36%, respectively.
- 2017 performance in U.S. fixed income was positive across the board, with preferred stock and high yield as the winners.
- Commodities finished the year positively, with the S&P GSCI up 6% and the DJCI up 4%.

## S&P 500 Sector Contribution FY 2017



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