

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: U.S.
March 29, 2018

INDEX	1M	QTD	12M
Headline Equity			
S&P 500® (2641)	-2.54%	-0.76%	13.99%
S&P MidCap 400®	0.93%	-0.77%	10.97%
S&P SmallCap 600®	2.04%	0.57%	12.68%
S&P Composite1500®	-2.17%	-0.72%	13.73%
S&P 500/CBOE Volatility (VIX® - 19.97)	0.60%	80.89%	61.44%
Dow Jones Industrial Average®(24103)	-3.59%	-1.96%	19.39%
Factor-Based Equity			
S&P 500 Momentum	-3.67%	3.39%	25.32%
S&P 500 Growth	-2.98%	1.93%	19.69%
S&P 500 High Beta	-1.61%	0.44%	15.18%
S&P 500 Low Volatility	0.85%	-0.86%	10.63%
S&P 500 Equal Weight	-0.93%	-1.01%	11.65%
S&P 500 Quality	-2.43%	-1.47%	11.56%
S&P 500 Dividend Aristocrats	-0.92%	-2.24%	13.30%
Dow Jones U.S. Select Dividend	-0.39%	-2.54%	8.25%
S&P 500 Enhanced Value	-2.94%	-2.66%	12.60%
S&P High Yield Dividend Aristocrats	0.14%	-2.77%	8.99%
S&P 500 Value	-2.04%	-3.57%	7.69%
S&P 500 Low Volatility High Dividend	0.46%	-5.95%	1.01%
S&P 500 Sectors			
Information Technology	-3.90%	3.53%	27.68%
Consumer Discretionary	-2.33%	3.09%	16.91%
Financials	-4.31%	-0.95%	18.04%
Health Care	-3.07%	-1.22%	11.27%
Industrials	-2.68%	-1.56%	13.95%
Utilities	3.76%	-3.30%	1.89%
Real Estate	3.78%	-5.02%	1.69%
Materials	-4.24%	-5.52%	10.54%
Energy	1.66%	-5.88%	-0.16%
Consumer Staples	-0.88%	-7.12%	-0.89%
Telecom Services	-1.00%	-7.48%	-4.86%

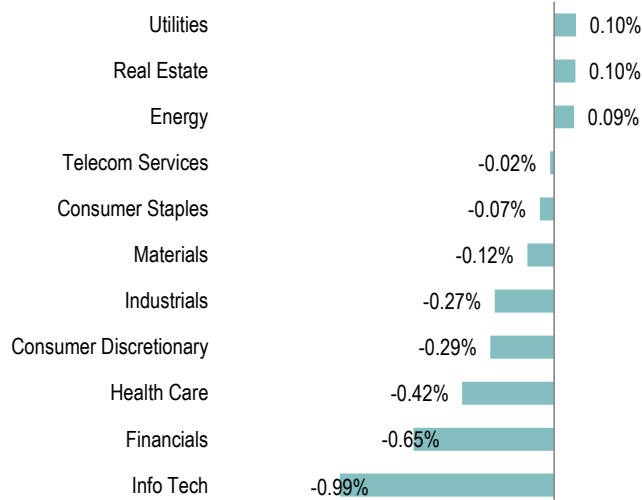
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International Equity			
S&P Developed Ex-U.S. BMI	-1.51%	-1.71%	15.91%
S&P Emerging BMI	-2.63%	1.37%	23.74%
S&P Frontier BMI	-0.16%	6.16%	24.01%
S&P 700	-1.54%	-1.37%	15.84%
S&P Asia 50	-1.02%	1.61%	30.52%
S&P/TOPIX 150	-2.40%	0.12%	19.43%
S&P Europe 350®	-1.23%	-2.06%	14.78%
S&P/ASX All Australian 50	-5.54%	-5.71%	0.04%
S&P/TSX 60	-0.81%	-7.30%	5.75%
S&P Latin America 40	-0.68%	9.65%	20.99%
S&P BMI International Developed Low Volatility	-0.52%	-1.52%	11.96%
S&P BMI Emerging Markets Low Volatility	-0.58%	2.98%	18.25%
Fixed Income			
		Yield	
S&P U.S. Preferred Stock	6.51%	0.52%	-0.55%
S&P U.S. Aggregate Bond*	3.08%	0.37%	-1.41%
S&P 500 Bond*	3.80%	-0.10%	-2.48%
S&P/LSTA U.S. Leveraged Loan 100*	4.87%	0.23%	1.36%
S&P U.S. Issued IG Corporate Bond II*	3.68%	0.00%	-2.44%
S&P 500 High Yield Corporate Bond*	4.98%	-0.45%	-1.59%
S&P U.S. Agency*	2.43%	0.36%	-0.41%
S&P National AMT-Free Muni Bond*	2.53%	0.25%	-1.24%
S&P U.S. Treasury Bond 7-10 Year*	2.76%	0.96%	-2.11%
S&P U.S. Treasury Bond *	2.48%	0.63%	-1.17%
Commodity			
Dow Jones Commodity (DJCI)	0.03%	0.72%	7.26%
S&P GSCI	2.22%	2.19%	13.83%
S&P GSCI Energy	6.02%	5.13%	23.72%
S&P GSCI Agriculture	-2.80%	3.28%	-7.07%
S&P GSCI Precious Metals	0.30%	0.31%	3.17%
S&P GSCI Industrial Metals	-4.51%	-7.15%	9.72%
S&P GSCI Livestock	-7.21%	-9.76%	-3.49%

Summary

- March was challenging for U.S. large-cap equities, with the S&P 500 down 3%. Smaller caps performed better, as the S&P MidCap 400 and the S&P SmallCap 600 registered gains of 1% and 2%, respectively. Equity volatility remained high, with the VIX closing the month at 19.97.
- Most sectors were negative in March, with the exception of Real Estate, Utilities, and Energy. While most factor indices posted losses, low volatility indices emerged as the leaders of the group.
- International markets declined, as the S&P Developed Ex-U.S. BMI and the S&P Emerging BMI posted March losses of 2% and 3%, respectively.
- March performance in U.S. fixed income was mostly positive, with high yield as the exception.
- In commodities, the S&P GSCI gained 2%, while the DJCI was flat.

S&P 500 Sector Contribution March 2018

S&P 500: -2.54%



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