

# S&P Dow Jones Indices

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**Index Dashboard: U.S.**  
August 31, 2017

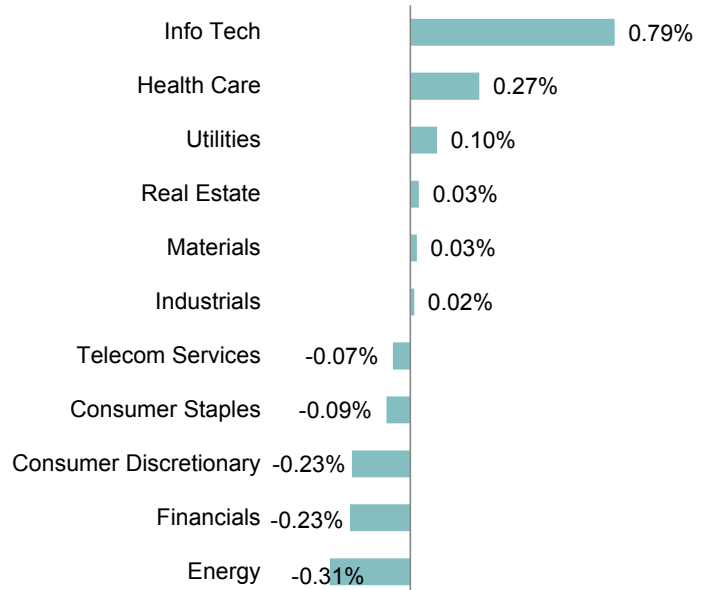
INDEX	1M	YTD	12M	INDEX	1M	YTD	12M
<b>Headline Equity</b>				<b>International Equity</b>			
Dow Jones Industrial Average™ (21948)	0.65%	13.01%	22.29%	S&P Developed Ex-U.S. BMI	0.00%	17.73%	18.22%
S&P 500® (2472)	0.31%	11.93%	16.23%	S&P Emerging BMI	3.04%	27.65%	24.39%
S&P MidCap 400®	-1.53%	5.28%	12.37%	S&P Frontier BMI	1.65%	20.50%	27.08%
S&P SmallCap 600®	-2.57%	1.13%	13.11%	S&P 700	0.31%	18.62%	19.37%
S&P Composite1500®	0.09%	11.08%	15.87%	S&P Latin America 40	4.90%	26.95%	25.92%
S&P 500/CBOE Volatility (VIX® - 10.59)	3.22%	-24.57%	-21.09%	S&P Asia 50	1.22%	32.09%	29.18%
<b>Factor-Based Equity</b>				S&P/TSX 60	0.11%	8.08%	12.98%
S&P 500 Equal Weight	-0.93%	8.76%	13.04%	S&P Europe 350®	-0.11%	19.38%	20.04%
S&P 500 Growth	1.48%	18.01%	19.05%	S&P/TOPIX 150	-0.41%	11.53%	12.97%
S&P 500 Value	-1.16%	5.05%	12.35%	S&P/ASX All Australian 50	-0.57%	12.28%	15.96%
S&P 500 Dividend Aristocrats	-0.60%	9.02%	7.31%	S&P BMI International Developed Low Volatility	0.27%	17.68%	13.00%
S&P High Yield Dividend Aristocrats	-0.88%	5.67%	7.87%	S&P BMI Emerging Markets Low Volatility	1.58%	21.05%	13.88%
Dow Jones U.S. Select Dividend	-0.69%	6.07%	10.85%	<b>Fixed Income</b>			
S&P 500 Low Volatility High Dividend	-0.32%	5.12%	6.84%	<b>Yield</b>			
S&P 500 Low Volatility	0.85%	11.31%	11.12%	S&P U.S. Preferred Stock	6.21%	0.08%	9.09%
S&P 500 High Beta	-2.71%	2.33%	16.89%	S&P U.S. Aggregate Bond*	2.34%	0.69%	3.21%
S&P 500 Momentum	0.52%	14.27%	14.76%	S&P 500 Bond*	3.05%	0.51%	4.81%
S&P 500 Quality	-0.16%	9.32%	12.77%	S&P/LSTA U.S. Leveraged Loan 100	4.79%	-0.21%	2.00%
S&P 500 Enhanced Value	-2.36%	6.12%	20.71%	S&P U.S. Issued Inv Grade Corporate Bond II	2.95%	0.82%	5.03%
<b>S&amp;P 500 Sectors</b>				S&P 500 High Yield Corporate Bond*	4.28%	-0.19%	5.22%
Information Technology	3.47%	26.56%	31.19%	S&P U.S. Agency*	1.59%	0.45%	1.96%
Utilities	3.25%	15.03%	15.64%	S&P National AMT-Free Muni Bond	1.91%	0.85%	4.83%
Health Care	1.85%	19.13%	13.78%	S&P U.S. Treasury Bond 7-10 Year*	2.06%	1.28%	4.24%
Real Estate	1.14%	8.90%	2.70%	S&P U.S. Treasury Bond*	1.70%	0.84%	2.74%
Materials	0.89%	11.88%	15.68%	<b>Commodity</b>			
Industrials	0.15%	9.74%	17.52%	Dow Jones Commodity (DJCI)	0.65%	-1.42%	5.81%
Consumer Staples	-1.06%	7.49%	3.78%	S&P GSCI	-0.78%	-6.85%	2.60%
Financials¹	-1.61%	6.98%	26.02%	S&P GSCI Industrial Metals	8.63%	21.48%	34.89%
Consumer Discretionary	-1.84%	11.00%	13.22%	S&P GSCI Precious Metals	3.96%	13.24%	-1.04%
Telecom Services	-3.02%	-7.93%	-4.42%	S&P GSCI Energy	-0.28%	-12.50%	0.90%
Energy	-5.18%	-15.07%	-6.09%	S&P GSCI Livestock	-5.42%	1.93%	6.09%
				S&P GSCI Agriculture	-7.43%	-10.26%	-8.77%

## Summary

- U.S. equities were mixed in August. The S&P 500 gained 0.3%, outperforming mid-caps and small-caps, which were down 2% and 3%, respectively. S&P 500 Growth outperformed S&P 500 Value, consistent with its strong performance year-to-date.
- VIX spiked by more than 40% on August 10th and by more than 30% on August 17th, driven by geopolitical tensions, subsequently declining to close the month at 10.59.
- Info Tech and Utilities were August's top performing sectors, both up 3%.
- While the S&P Developed Ex-U.S. BMI was flat, emerging markets performed well, as the S&P Emerging BMI gained 3%.
- August results for U.S. fixed income were mostly positive, with exceptions including leveraged loans and high yield.
- Commodities were mixed in August, after July's positive blip, with the DJCI up 1% and S&P GSCI down 1%.

## S&P 500 Sector Contribution August 2017

**S&P 500: 0.31%**



¹Following 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 August 31, 2017 except \* as of August 30, 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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