

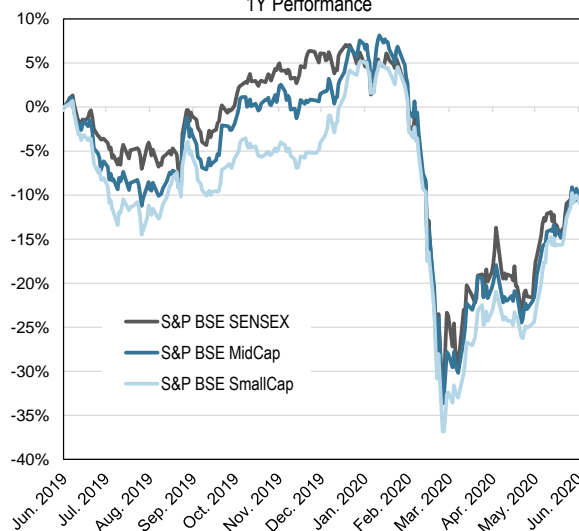
INDEX	1M	QTR	YTD
India Equity			
S&P BSE SENSEX (34,916)	7.75%	18.67%	-14.97%
S&P BSE SENSEX 50	7.59%	19.81%	-14.93%
S&P BSE 100	7.41%	20.27%	-14.39%
S&P BSE 200	7.88%	20.87%	-13.67%
S&P BSE 500	8.30%	21.27%	-13.67%
S&P BSE AllCap	8.52%	21.63%	-13.58%
S&P BSE MidCap	10.36%	23.75%	-12.18%
S&P BSE SmallCap	13.73%	28.95%	-9.07%
S&P BSE SENSEX Next 50	6.26%	23.24%	-10.81%
India Equity Strategy			
S&P BSE Enhanced Value	11.49%	26.15%	-20.48%
S&P BSE Dividend Stability	6.59%	20.11%	-17.77%
S&P BSE SENSEX Futures*	7.55%	18.81%	-16.12%
S&P BSE Quality	4.79%	17.85%	-5.87%
S&P BSE Momentum	7.44%	16.55%	-8.89%
S&P BSE Low Volatility	4.05%	15.95%	-2.63%
S&P BSE CPSE	6.63%	14.10%	-20.29%
S&P BSE IPO	9.48%	11.42%	-19.65%
S&P BSE PSU	8.54%	9.47%	-27.53%
S&P BSE SENSEX Inverse Daily	-6.87%	-16.38%	12.86%
S&P BSE Sectors			
S&P BSE Energy	13.28%	43.41%	2.98%
S&P BSE Telecom	3.55%	34.76%	17.33%
S&P BSE Healthcare	3.97%	33.90%	21.61%
S&P BSE Basic Materials	6.59%	30.35%	-11.23%
S&P BSE Industrials	9.76%	24.39%	-19.85%
S&P BSE Consumer Discretionary Goods & Services	7.54%	22.99%	-14.54%
S&P BSE Utilities	7.60%	19.29%	-11.04%
S&P BSE Information Technology	5.93%	16.75%	-2.60%
S&P BSE Finance	11.92%	14.73%	-29.38%
S&P BSE FMCG	3.62%	10.20%	-0.83%
S&P BSE Industries			
S&P BSE Auto	8.38%	42.15%	-16.51%
S&P BSE Metal	5.95%	26.59%	-28.63%
S&P BSE Oil & Gas	7.11%	26.51%	-11.33%
S&P BSE Teck	4.88%	18.95%	-0.90%
S&P BSE Capital Goods	4.27%	17.13%	-23.26%
S&P BSE Realty	12.04%	16.83%	-30.50%
S&P BSE Power	6.30%	14.29%	-16.76%
S&P BSE Bankex	9.75%	10.18%	-33.74%
S&P BSE Consumer Durables	7.23%	5.04%	-18.60%
Other Indian Equity Thematic			
S&P BSE India Infrastructure	7.54%	19.73%	-19.32%

Summary

- The S&P BSE SENSEX posted its best quarterly total return since 2009, gaining 19% as equities rallied globally from their Q1 sell-off. Positive sentiment may be waning, however, as a recent surge in COVID-19 infections has raised concerns just as India begins to unlock.
- The S&P BSE large, mid and small-cap indices have a similar year-to-date return, although they took very different paths to get there. The S&P BSE SmallCap led in June with a return of 14%, completing a quarter of double-digit outperformance versus the SENSEX.
- All S&P BSE sectors and industries ended Q2 in the green. Energy jumped 43% in the second quarter, and is now in positive territory for 2020, while Telecom saw strong returns, rising 35%. Among industries, Autos raced to the top of the table with a return of 42%, whilst Metals gained 27% in Q2.
- Among equity strategies, Value and Dividends led the way in Q2, with gains of 26% and 20%, respectively, helping to claw back some of the year's earlier losses. Low Volatility and Quality – that is, our indices containing lower volatility stocks, and more profitable companies with stable balance sheets - have materially outperformed year-to-date.
- Fixed income indices also had a generally positive quarter, benefitting from stimulus measures which have pushed down yields. The S&P BSE India Provincial Bond Index was one of the strongest local performers, gaining 5% in Q2.

INDEX	1M	QTR	YTD
Global Equity			
Dow Jones Industrial Average® (25,596)*	0.96%	17.52%	-9.20%
S&P Global 1200*	1.75%	17.31%	-6.99%
S&P/ASX All Australian 50	6.04%	26.29%	-13.37%
S&P Latin America 40*	6.77%	20.27%	-35.47%
S&P/TSX 60*	2.50%	18.76%	-11.80%
S&P 500®*	0.43%	18.70%	-4.56%
S&P Asia 50	10.72%	16.77%	-0.84%
S&P Europe 350®*	4.50%	15.09%	-12.39%
S&P/TOPIX 150	-0.39%	11.89%	-6.43%
S&P Global BMI*	2.21%	18.77%	-7.76%
S&P Emerging BMI*	7.50%	19.26%	-10.09%
S&P Developed BMI*	1.59%	18.70%	-7.46%
S&P Frontier BMI*	4.29%	25.92%	-5.79%
Regional Equity			
S&P Sri Lanka 20	15.19%	19.32%	-20.00%
S&P China 500*	6.91%	14.47%	4.62%
S&P Russia BMI*	2.11%	13.12%	-11.91%
S&P Bangladesh BMI*	-1.18%	0.57%	-10.22%
S&P Southeast Asia 40	5.40%	16.48%	-18.74%
S&P Pan Asia BMI*	4.19%	16.37%	-6.81%
India Fixed Income			
	Yield		
S&P BSE India Government Bill*	3.26%	0.25%	1.31%
S&P BSE India Government Bond*	5.77%	0.64%	3.99%
S&P India Sovereign Inflation-Linked*	-0.64%	-0.05%	1.41%
S&P BSE India 10 Yr Sovereign Bond*	5.90%	-0.63%	1.36%
S&P BSE India Bond*	6.21%	0.73%	3.87%
S&P BSE India Provincial Bond*	6.12%	0.63%	5.49%
S&P BSE Liquid Rate*	3.04%	0.23%	0.70%
S&P BSE India Agency Bond*	6.17%	0.98%	4.29%
S&P BSE India Corporate Bond*	7.41%	0.99%	3.58%
S&P BSE India Financials Bond*	7.46%	0.96%	3.51%
S&P BSE India Services Bond*	6.79%	1.60%	4.01%
S&P BSE India Utilities Bond*	7.69%	0.98%	4.27%
S&P BSE India Industrials Bond*	6.81%	1.19%	3.74%
Economic Indicators			
CBOE Volatility Index / VIX® (31.78)*	15.52%	-40.64%	117.08%
S&P GSCI*	4.78%	10.14%	-36.50%
S&P GSCI Crude Oil*	10.79%	1.84%	-66.23%
Dow Jones Commodity (DJCI)*	3.74%	7.76%	-22.07%
ESG and Carbon Efficient			
S&P BSE Greenex	4.61%	25.28%	-9.25%
S&P BSE Carbonex	7.77%	21.37%	-14.29%
S&P BSE 100 ESG	8.66%	22.70%	-12.93%

**S&P BSE large-, mid- and small-cap indices
1Y Performance**



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of Jun. 30, except *, as of Jun. 29. Index performance based on total return. Global Equity index returns are in USD, otherwise returns for indices are in local currency and/or USD for multi-currency regions. Charts and graphs are provided for illustrative purposes. Past performance is no guarantee of future results. For more information, please visit our website at www.spdji.com

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