

S&P Dow Jones Indices

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INDEX INVESTMENT STRATEGY: India Dashboard

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October 29, 2021

INDEX	1M	3M	YTD
India Equity			
S&P BSE SENSEX (59,307)	0.44%	13.01%	25.43%
S&P BSE SENSEX 50	0.37%	12.17%	27.81%
S&P BSE 100	0.33%	11.55%	28.49%
S&P BSE 200	0.38%	11.33%	30.68%
S&P BSE 500	0.30%	10.56%	32.44%
S&P BSE AllCap	0.29%	10.32%	33.23%
S&P BSE MidCap	0.11%	9.78%	42.15%
S&P BSE SmallCap	-0.34%	4.74%	55.73%
S&P BSE SENSEX Next 50	-0.13%	7.71%	32.02%
India Equity Strategy			
S&P BSE Momentum	3.56%	11.01%	32.72%
S&P BSE PSU	1.93%	12.72%	54.90%
S&P BSE SENSEX Futures*	1.41%	13.90%	24.99%
S&P BSE Enhanced Value	1.11%	10.25%	65.72%
S&P BSE IPO	0.78%	3.12%	62.29%
S&P BSE Quality	-0.27%	4.89%	24.11%
S&P BSE CPSE	-2.01%	11.67%	46.57%
S&P BSE Dividend Stability	-2.91%	8.83%	32.23%
S&P BSE Low Volatility	-3.78%	1.56%	20.13%
S&P BSE Sectors			
S&P BSE Industrials	3.70%	13.13%	58.54%
S&P BSE Finance	2.72%	12.46%	24.71%
S&P BSE Utilities	1.35%	22.38%	70.02%
S&P BSE Consumer Discretionary Goods & Services	1.00%	11.57%	28.49%
S&P BSE Energy	0.08%	23.44%	33.99%
S&P BSE Basic Materials	0.00%	-1.56%	65.78%
S&P BSE Information Technology	-2.23%	9.13%	40.21%
S&P BSE Telecom	-2.63%	19.30%	35.34%
S&P BSE Healthcare	-4.06%	-4.13%	16.07%
S&P BSE FMCG	-5.59%	4.11%	13.36%
S&P BSE Industries			
S&P BSE Auto	6.17%	12.96%	23.11%
S&P BSE Consumer Durables	4.55%	18.86%	42.60%
S&P BSE Bankex	4.50%	13.97%	24.83%
S&P BSE Power	4.34%	28.68%	65.84%
S&P BSE Capital Goods	2.72%	12.75%	43.52%
S&P BSE Metal	-0.82%	-3.80%	76.92%
S&P BSE Oil & Gas	-0.87%	18.65%	34.41%
S&P BSE Teck	-2.05%	11.50%	36.59%
S&P BSE Realty	-2.89%	25.53%	61.24%
Other Indian Equity Thematic			
S&P BSE India Infrastructure	-0.56%	13.05%	50.75%
S&P BSE SENSEX Inverse Daily	-0.02%	-10.27%	-17.32%

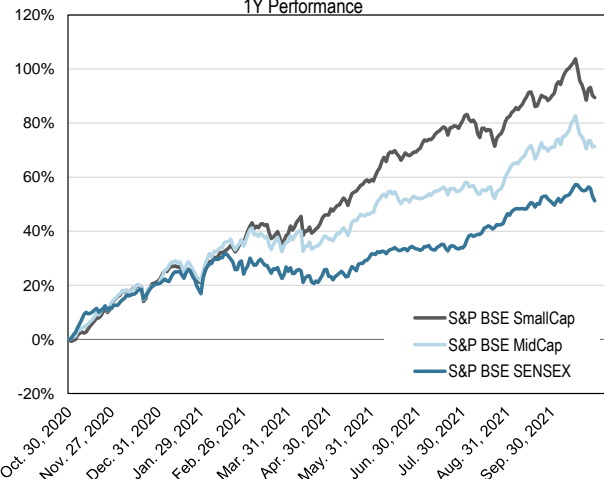
Summary

- India's S&P BSE SENSEX made five new closing highs in the first half of October, rising as much as 4%, before reversing direction and trimming the gains down a 0.5% total return by the month's end.
- Large, mid- and small-sized Indian equities performed within a relatively tight range, but in a continuation of last quarter's theme, the largest companies finished with the boasting rights; the SENSEX led the S&P BSE SmallCap by 0.8%; other capitalization ranges fell in between.
- The trend has been your friend recently in Indian equities, with the S&P BSE Momentum Index rising 4% this month and leading among our reported equity factor and strategy indices. Conversely, lower-risk equities lagged in October, with the S&P BSE Low Volatility slipping 4%.
- Industrials and Finance were the best performing S&P BSE sectors rising 3% and 4%, respectively. In contrast, Fast Moving Consumer Good dropped 6%. Amongst S&P BSE industries, Auto blazed the tracks with a total return of 6%, while Realty took home the wooden spoon, declining 2%.
- Fixed income also offered mixed performances this month: benchmark government bonds fell, whilst our broad corporate indices rose. The S&P BSE India Utilities Bond Index took the crown this month, rising 0.63% and expanding its year-to-date lead over

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INDEX	1M	3M	YTD
Global Equity			
Dow Jones Industrial Average® (35,730)*	5.66%	2.74%	18.47%
S&P Global 1200*	5.69%	3.78%	18.89%
S&P/TSX 60*	8.96%	6.69%	30.21%
S&P 5000*	6.79%	4.92%	23.79%
S&P Europe 3500*	5.54%	2.11%	16.92%
S&P/ASX All Australian 50	4.70%	2.07%	13.27%
S&P Asia 50	2.56%	-3.53%	-6.26%
S&P/TOPIX 150	-2.63%	2.95%	3.55%
S&P Latin America 40*	-3.41%	-13.53%	-11.09%
S&P Global BMI*	4.99%	3.45%	17.23%
S&P Developed BMI*	5.40%	3.69%	19.02%
S&P Emerging BMI*	1.72%	1.46%	4.01%
S&P Frontier BMI*	-0.74%	4.38%	11.21%
Regional Equity			
S&P Sri Lanka 20	5.06%	21.46%	45.66%
S&P Russia BMI*	3.02%	13.41%	35.28%
S&P China 500*	1.47%	-0.26%	-7.02%
S&P Bangladesh BMI*	-2.44%	10.75%	29.44%
S&P Southeast Asia 40	5.07%	13.83%	-0.86%
S&P Pan Asia BMI*	0.57%	1.66%	3.38%
India Fixed Income			
	Yield		
S&P BSE India Government Bill*	3.58%	0.22%	0.79%
S&P BSE India Government Bond*	6.03%	-0.16%	1.84%
S&P India Sovereign Inflation-Linked*	-0.20%	-1.74%	-2.14%
S&P BSE India 10 Yr Sovereign Bond*	6.37%	-0.25%	0.77%
S&P BSE India Bond*	6.10%	-0.11%	1.78%
S&P BSE India Provincial Bond*	6.34%	-0.17%	2.12%
S&P BSE Liquid Rate*	3.33%	0.25%	0.77%
S&P BSE India Agency Bond*	5.92%	0.09%	1.99%
S&P BSE India Corporate Bond*	6.58%	0.19%	1.43%
S&P BSE India Utilities Bond*	7.00%	0.63%	2.10%
S&P BSE India Industrials Bond*	6.55%	0.06%	1.55%
S&P BSE India Financials Bond*	6.55%	0.19%	1.32%
S&P BSE India Services Bond*	6.35%	-0.08%	0.82%
Economic Indicators			
CBOE Volatility Index / VIX® (16.53)*	-28.57%	-9.38%	-27.34%
S&P GSCI*	5.97%	9.78%	46.53%
S&P GSCI Crude Oil*	11.17%	13.53%	75.38%
Dow Jones Commodity (DJCI)*	4.66%	6.37%	33.01%
Environmental, Social & Governance			
S&P BSE Greenex	1.72%	11.59%	35.04%
S&P BSE Carbonex	0.44%	11.47%	28.84%
S&P BSE 100 ESG	1.07%	11.67%	31.51%

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



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Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of October 30, except *, as of October 28. Index performance based on total return. Global Equity index returns are in U.S. dollar, 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.spglobal.com/spdii

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