

# Regional and Thematic Indexes

## MONTHLY EQUITY INSIGHTS REPORT

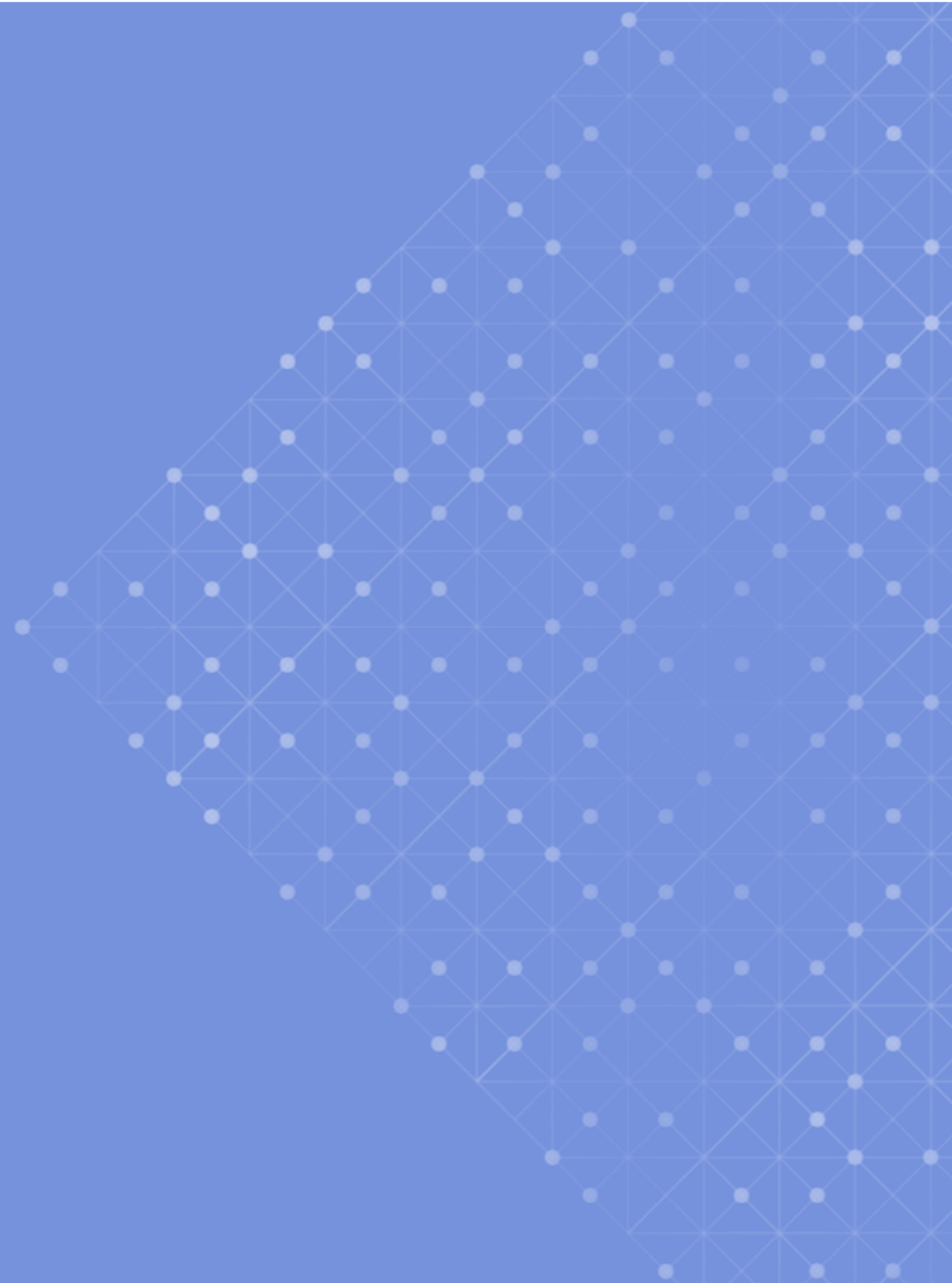
April 30, 2024 (market close)

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# Market Capitalization

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# Market Capitalization Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>USA</b>	-1.6	-0.7	-4.1	4.2	-4.1	-4.1	5.9	23.1	7.3	13.2	12.3	4.4	24.0	1.5	M2US
<b>World</b>	-1.2	-0.5	-3.7	3.7	-3.7	-3.7	5.0	18.8	6.1	11.0	9.4	3.1	20.4	2.0	M2WO
<b>EMU</b>	-1.1	-0.9	-2.7	4.4	-2.7	-2.7	4.9	10.0	3.9	7.5	4.8	1.8	14.4	3.3	MXEMUGU
<b>AC Asia Pacific</b>	0.4	2.3	-1.4	5.4	-1.4	-1.4	3.6	11.6	-2.9	4.2	5.2	1.7	17.1	2.5	M2AP
<b>EAFE</b>	-0.1	0.3	-2.5	2.7	-2.5	-2.5	3.3	9.8	3.4	6.7	4.9	1.9	15.0	3.1	M2EA
<b>EM</b>	-0.5	2.7	0.5	7.9	0.5	0.5	2.9	10.2	-5.3	2.3	3.3	1.7	15.9	2.8	M2EF

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# Market Capitalization Indexes: Risk Profile

## Risk Profile (%)

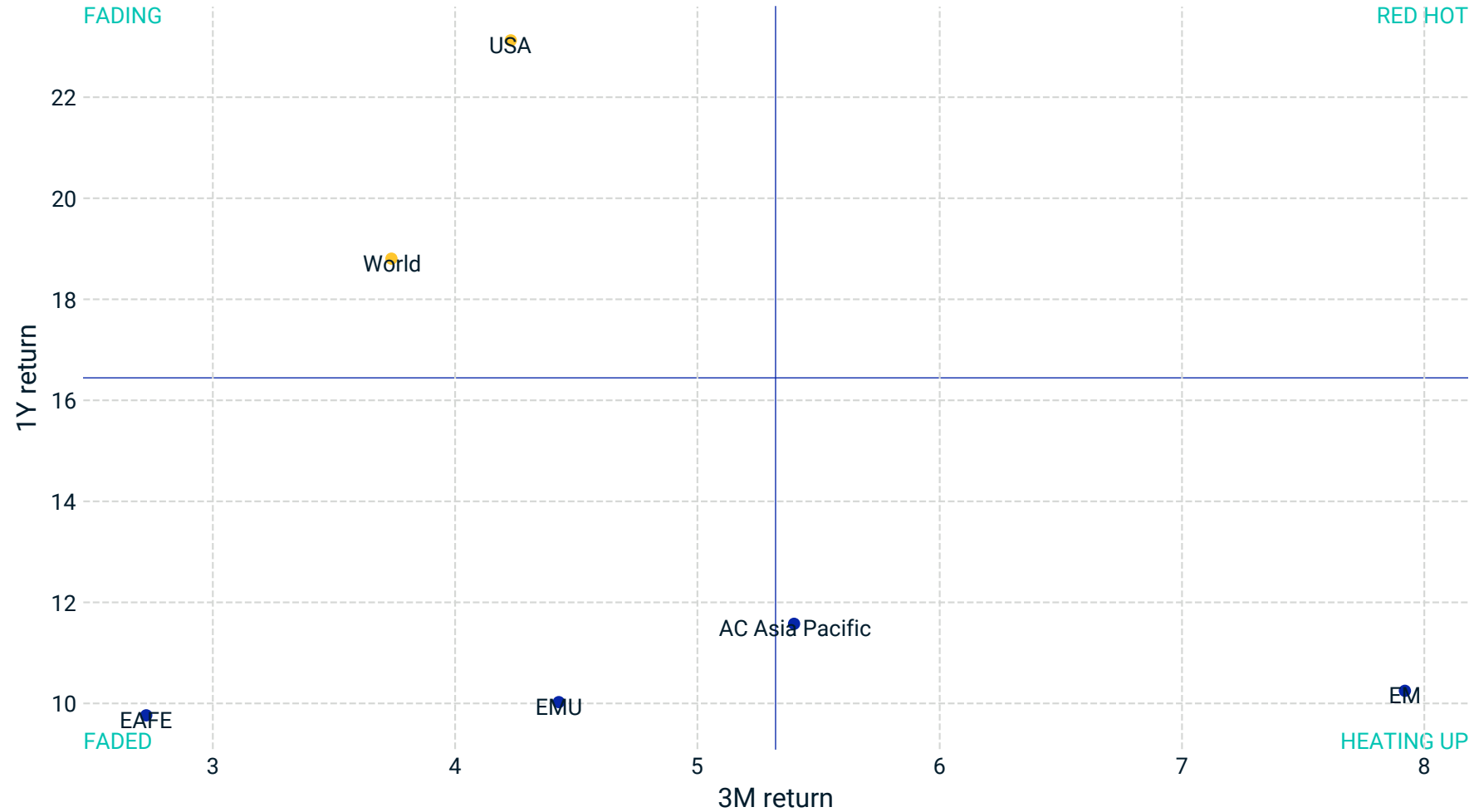
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>USA</b>	13.2	12.4	11.6	17.6	21.4	17.8	0.2	0.5	0.6	-54.9	-1.8	-3.4	-2.9	-5.0	612
<b>World</b>	10.8	10.0	10.2	15.0	18.1	15.1	0.2	0.5	0.5	-57.5	-1.5	-3.0	-2.5	-4.4	1465
<b>EAFE</b>	11.3	9.5	11.6	15.1	16.5	14.6	-0.1	0.3	0.2	-60.1	-1.6	-3.0	-2.6	-4.4	766
<b>AC Asia Pacific</b>	14.9	11.5	12.4	14.8	15.6	14.3	-0.5	0.1	0.2	-57.6	-1.7	-3.1	-2.7	-4.5	1462
<b>EMU</b>	13.7	11.1	14.3	20.8	22.4	19.7	-0.0	0.2	0.2	-64.3	-2.2	-4.2	-3.5	-5.6	224
<b>EM</b>	14.3	11.6	12.7	15.9	17.4	15.9	-0.6	0.0	0.0	-65.1	-1.8	-3.3	-2.8	-5.0	1375

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# Market Capitalization Indexes: Momentum



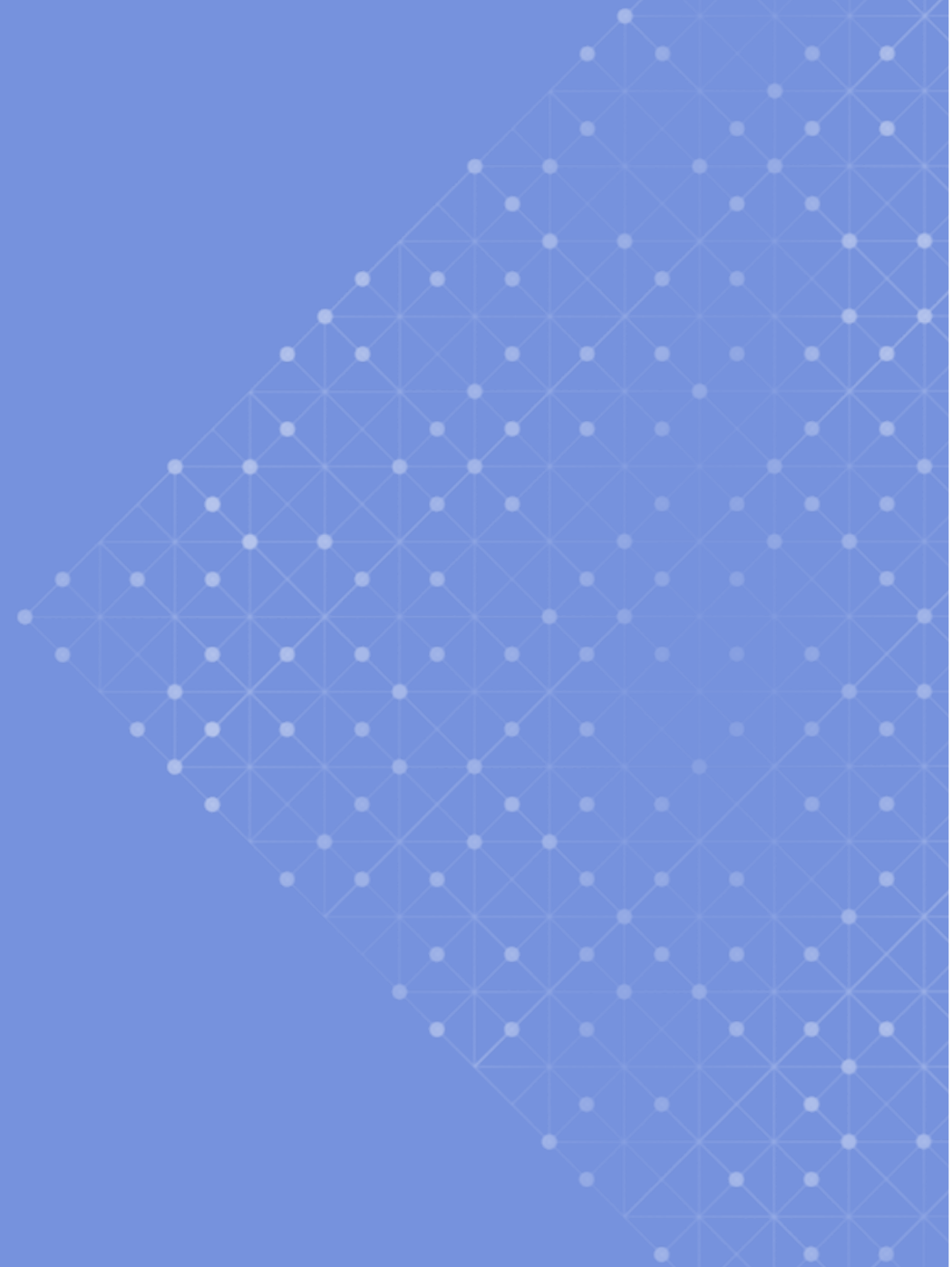
As of Apr 30, 2024.

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# AC Asia Pacific (APAC)

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# APAC ESG Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>AC Asia Pacific</b>	0.4	2.3	-1.4	5.4	-1.4	-1.4	3.6	11.6	-2.9	4.2	5.2	1.7	17.1	2.5	M2AP
<b>AC Asia Pacific ESG Leaders</b>	0.5	2.7	-1.3	4.6	-1.3	-1.3	3.2	8.7	-4.7	3.7	5.3	1.8	17.6	2.4	M2APES
<b>AC Asia Pacific Climate Change</b>	0.4	2.6	-1.6	5.1	-1.6	-1.6	2.1	7.4	-5.4	2.7	4.7	1.8	19.4	2.2	MXAPCLNU (1)

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# APAC ESG Indexes: Risk Profile

## Risk Profile (%)

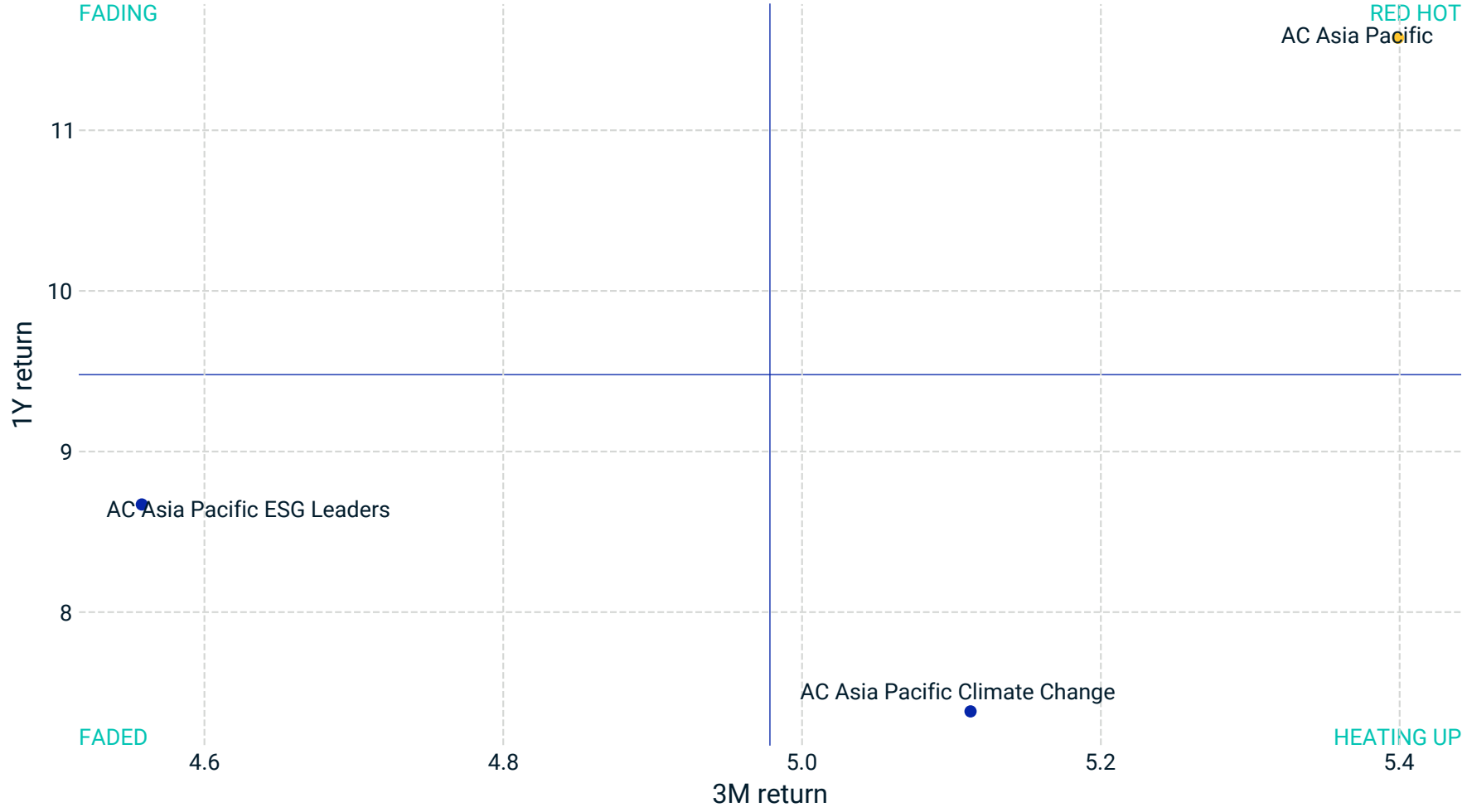
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>AC Asia Pacific ESG Leaders</b>	15.8	12.1	13.0	15.6	16.1	14.6	-0.5	0.1	0.2	-55.6	-1.7	-3.2	-2.6	-4.4	544
<b>AC Asia Pacific Climate Change</b>	15.8	12.0	12.9	15.4	15.9	14.5	-0.6	0.0	0.2	-39.2	-1.5	-2.3	-2.1	-3.1	1288
<b>AC Asia Pacific</b>	14.9	11.5	12.4	14.8	15.6	14.3	-0.5	0.1	0.2	-57.6	-1.7	-3.1	-2.7	-4.5	1462

As of Apr 30, 2024

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# APAC ESG Indexes: Momentum



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# APAC Factor Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
AC Asia Pacific Momentum	1.2	2.0	-3.7	7.4	-3.7	-3.7	11.6	19.1	-1.2	9.2	7.7	1.7	15.9	2.1	M2CXJPI
AC Asia Pacific Enhanced Value	0.7	2.4	-0.9	5.6	-0.9	-0.9	4.6	16.9	3.8	6.6	6.5	0.7	8.1	4.4	NU707661 (1)
AC Asia Pacific Value	0.6	2.0	-0.9	5.1	-0.9	-0.9	4.4	16.0	2.0	5.1	4.9	1.1	12.5	3.5	MVUACAP (2)
AC Asia Pacific	0.4	2.3	-1.4	5.4	-1.4	-1.4	3.6	11.6	-2.9	4.2	5.2	1.7	17.1	2.5	M2AP
AC Asia Pacific High Dividend Yield	0.4	1.6	-1.3	3.6	-1.3	-1.3	3.4	16.0	4.9	6.8	5.0	1.2	10.7	4.9	M2APDY
AC Asia Pacific Growth	0.2	2.6	-1.9	5.7	-1.9	-1.9	2.9	7.5	-7.5	3.1	5.4	3.1	26.1	1.5	MGUACAP (2)
AC Asia Pacific Minimum Volatility (USD)	0.2	0.6	-1.6	1.2	-1.6	-1.6	0.9	6.6	-0.5	1.0	4.2	1.6	15.4	3.1	M2APVOU
AC Asia Pacific Equal Weighted	-0.2	3.0	0.6	7.1	0.6	0.6	-0.0	-2.0	-6.5	0.9	3.3	1.5	18.7	2.5	M2APEW
AC Asia Pacific Quality	0.0	1.8	-4.3	0.9	-4.3	-4.3	-0.9	16.5	-3.3	6.2	6.9	4.3	21.3	2.6	M2CXJPJ

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# APAC Factor Indexes: Risk Profile

## Risk Profile (%)

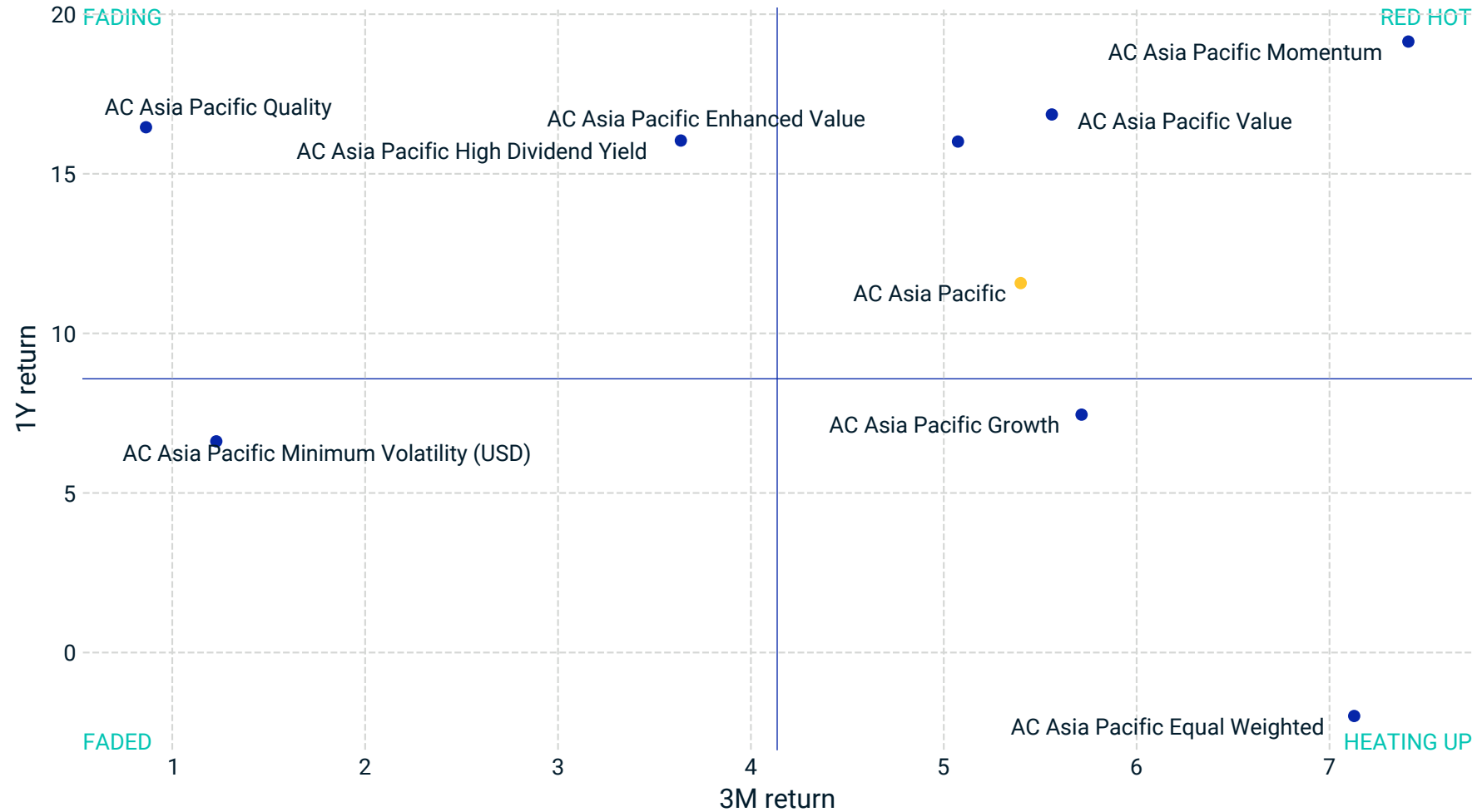
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>AC Asia Pacific Enhanced Value</b>	14.9	12.1	13.1	14.0	16.0	15.1	-0.0	0.3	0.3	-58.0	-1.8	-3.4	-2.8	-4.5	279
<b>AC Asia Pacific Momentum</b>	20.0	16.5	14.9	15.8	17.5	16.0	-0.3	0.4	0.3	-65.6	-1.9	-3.4	-2.9	-4.7	270
<b>AC Asia Pacific Quality</b>	15.9	12.6	13.1	15.9	16.1	14.4	-0.5	0.3	0.3	-58.8	-1.7	-3.1	-2.6	-4.3	285
<b>AC Asia Pacific Minimum Volatility (USD)</b>	8.6	7.8	8.4	9.9	11.2	10.5	-0.4	-0.1	0.2	-42.0	-1.2	-2.2	-1.9	-3.1	350
<b>AC Asia Pacific High Dividend Yield</b>	12.9	10.3	11.2	12.1	13.8	13.1	0.1	0.4	0.2	-54.7	-1.5	-2.9	-2.4	-4.0	241
<b>AC Asia Pacific Value</b>	13.1	11.0	11.9	13.4	15.0	14.0	-0.2	0.2	0.2	-54.6	-1.7	-3.0	-2.6	-4.2	860
<b>AC Asia Pacific Growth</b>	17.2	12.9	13.7	16.9	17.2	15.4	-0.6	0.1	0.2	-61.7	-1.8	-3.3	-2.8	-5.0	833
<b>AC Asia Pacific</b>	14.9	11.5	12.4	14.8	15.6	14.3	-0.5	0.1	0.2	-57.6	-1.7	-3.1	-2.7	-4.5	1462
<b>AC Asia Pacific Equal Weighted</b>	12.1	11.7	11.9	13.7	14.7	13.6	-0.8	-0.1	0.1	-58.7	-1.5	-3.0	-2.5	-4.1	1462

As of Apr 30, 2024

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# APAC Factor Indexes: Momentum



As of Apr 30, 2024.

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# APAC Sector Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
AC Ap/Energy	0.1	0.5	-0.4	4.8	-0.4	-0.4	10.6	21.7	13.7	6.7	4.3	1.2	11.5	4.3	M2AP0EN
AC Ap/Utilities	0.4	1.0	3.5	7.7	3.5	3.5	9.0	19.1	3.6	1.5	3.0	1.4	11.3	3.0	M2AP0UT
AC Ap/Industrials	2.1	3.3	0.2	6.8	0.2	0.2	7.5	16.8	1.8	4.6	4.9	1.6	17.7	2.3	M2AP0IN
AC Ap/Financials	0.1	2.1	0.4	6.5	0.4	0.4	6.8	14.6	4.7	5.5	5.4	1.1	10.9	3.7	M2AP0FN
AC Ap/Consumer Discr	0.6	1.8	-1.3	7.5	-1.3	-1.3	4.9	11.9	-8.7	1.4	2.6	1.8	15.9	1.6	M2AP0CD
AC Ap/Comm Svc	0.0	2.7	1.3	7.6	1.3	1.3	4.8	1.7	-12.9	-0.6	2.2	2.5	26.4	1.7	M2AP0TC
AC Ap/Information Tech	-0.2	3.5	-5.5	7.1	-5.5	-5.5	4.7	27.4	-0.7	13.9	13.0	2.6	28.1	2.0	M2AP0IT
AC Asia Pacific	0.4	2.3	-1.4	5.4	-1.4	-1.4	3.6	11.6	-2.9	4.2	5.2	1.7	17.1	2.5	M2AP
AC Ap/Real Estate	0.5	2.8	-2.2	3.3	-2.2	-2.2	-1.8	-2.5	-9.3	-5.9	nan	0.8	21.4	3.9	M5AP0RL (3)
AC Ap/Health Care	0.9	2.6	-3.2	-2.9	-3.2	-3.2	-4.4	-6.7	-10.7	1.2	5.8	2.9	32.3	1.6	M2AP0HC
AC Ap/Consumer Staples	0.1	0.3	-1.1	-0.2	-1.1	-1.1	-4.8	-8.6	-6.5	-1.9	1.9	2.7	26.0	2.3	M2AP0CS
AC Ap/Materials	0.0	0.3	-1.1	0.1	-1.1	-1.1	-6.5	2.8	-2.0	6.5	5.4	1.7	16.1	3.1	M2AP0MT

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# APAC Sector Indexes: Risk Profile

## Risk Profile (%)

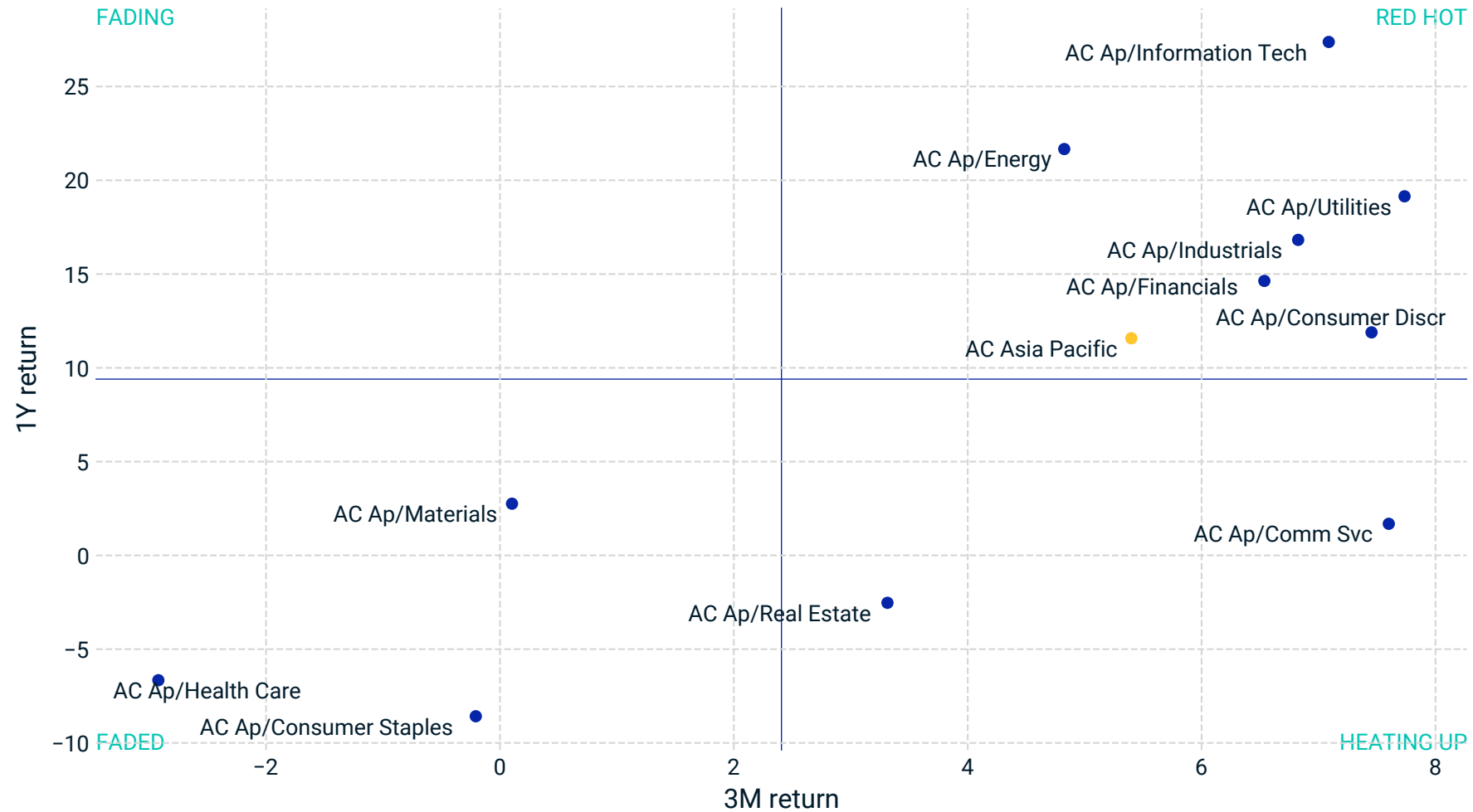
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
AC Ap/Information Tech	27.3	20.8	17.9	19.6	20.2	18.1	-0.2	0.6	0.6	-74.1	-2.2	-3.7	-3.3	-5.7	217
AC Ap/Industrials	17.2	13.7	14.0	15.7	16.6	15.5	-0.2	0.1	0.2	-62.1	-1.9	-3.4	-2.8	-4.5	244
AC Ap/Materials	14.8	13.1	15.8	18.0	19.3	18.1	-0.3	0.2	0.2	-66.4	-2.1	-3.9	-3.2	-5.5	157
AC Asia Pacific	14.9	11.5	12.4	14.8	15.6	14.3	-0.5	0.1	0.2	-57.6	-1.7	-3.1	-2.7	-4.5	1462
AC Ap/Financials	14.8	12.3	12.1	13.5	15.9	14.9	0.0	0.2	0.2	-65.8	-1.8	-3.6	-2.9	-5.0	216
AC Ap/Health Care	14.3	12.3	13.3	16.4	16.8	15.9	-0.9	-0.1	0.2	-44.4	-1.7	-3.0	-2.6	-4.3	113
AC Ap/Energy	9.2	11.1	13.2	16.7	20.7	19.6	0.5	0.3	0.1	-67.8	-2.1	-4.1	-3.3	-5.9	46
AC Ap/Consumer Discr	16.2	14.0	16.0	21.9	21.4	18.5	-0.6	-0.0	0.0	-53.9	-2.0	-3.5	-3.0	-4.9	160
AC Ap/Consumer Staples	10.5	9.2	9.6	11.5	12.3	12.3	-1.0	-0.3	-0.0	-44.1	-1.3	-2.4	-2.1	-3.5	108
AC Ap/Comm Svc	16.7	13.2	17.0	21.9	21.1	17.7	-0.7	-0.1	-0.0	-76.6	-1.8	-3.2	-2.9	-4.8	73
AC Ap/Utilities	12.2	11.8	11.9	12.6	12.8	12.1	-0.1	-0.1	0.0	-33.1	-1.3	-2.3	-2.0	-3.4	59
AC Ap/Real Estate	15.2	12.9	15.2	16.2	17.9	15.9	-0.8	-0.5	nan	-39.8	-1.6	-2.6	-2.3	-3.8	69

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# APAC Sector Indexes: Momentum



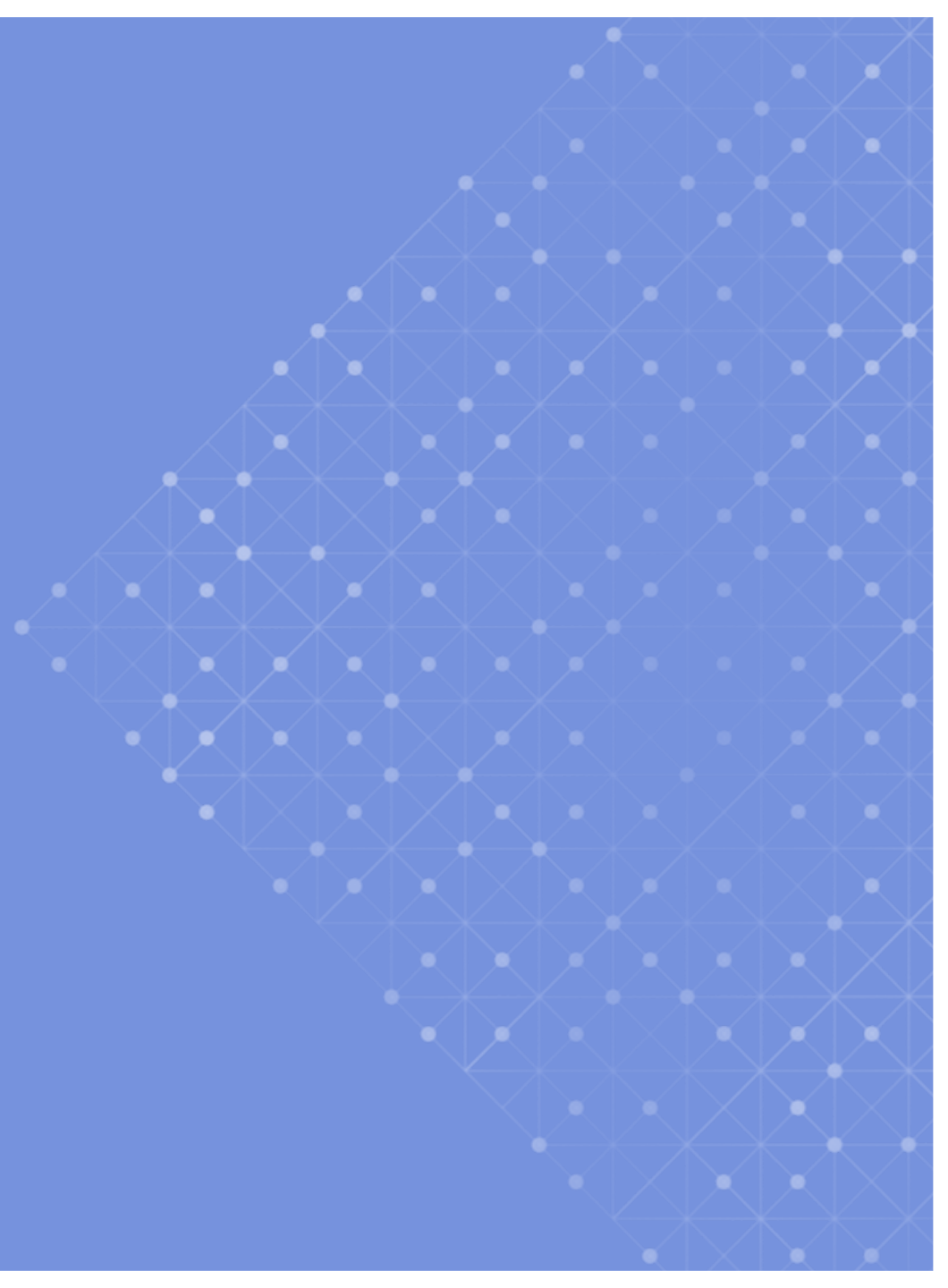
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**EAFE**



# EAFE ESG Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>EAFE ESG Leaders</b>	0.1	0.9	-1.9	2.5	-1.9	-1.9	3.4	9.2	3.1	7.2	5.2	2.1	17.0	2.9	TFAPESU
<b>EAFE ESG Focus</b>	-0.1	0.4	-2.2	2.7	-2.2	-2.2	3.4	9.4	3.3	7.1	5.2	1.9	15.3	3.1	M2CXBLWR
<b>EAFE SRI</b>	-0.0	0.6	-2.9	1.3	-2.9	-2.9	3.3	8.8	2.9	7.7	6.0	2.6	20.2	2.5	M2EASI
<b>EAFE</b>	-0.1	0.3	-2.5	2.7	-2.5	-2.5	3.3	9.8	3.4	6.7	4.9	1.9	15.0	3.1	M2EA

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# EAFE ESG Indexes: Risk Profile

## Risk Profile (%)

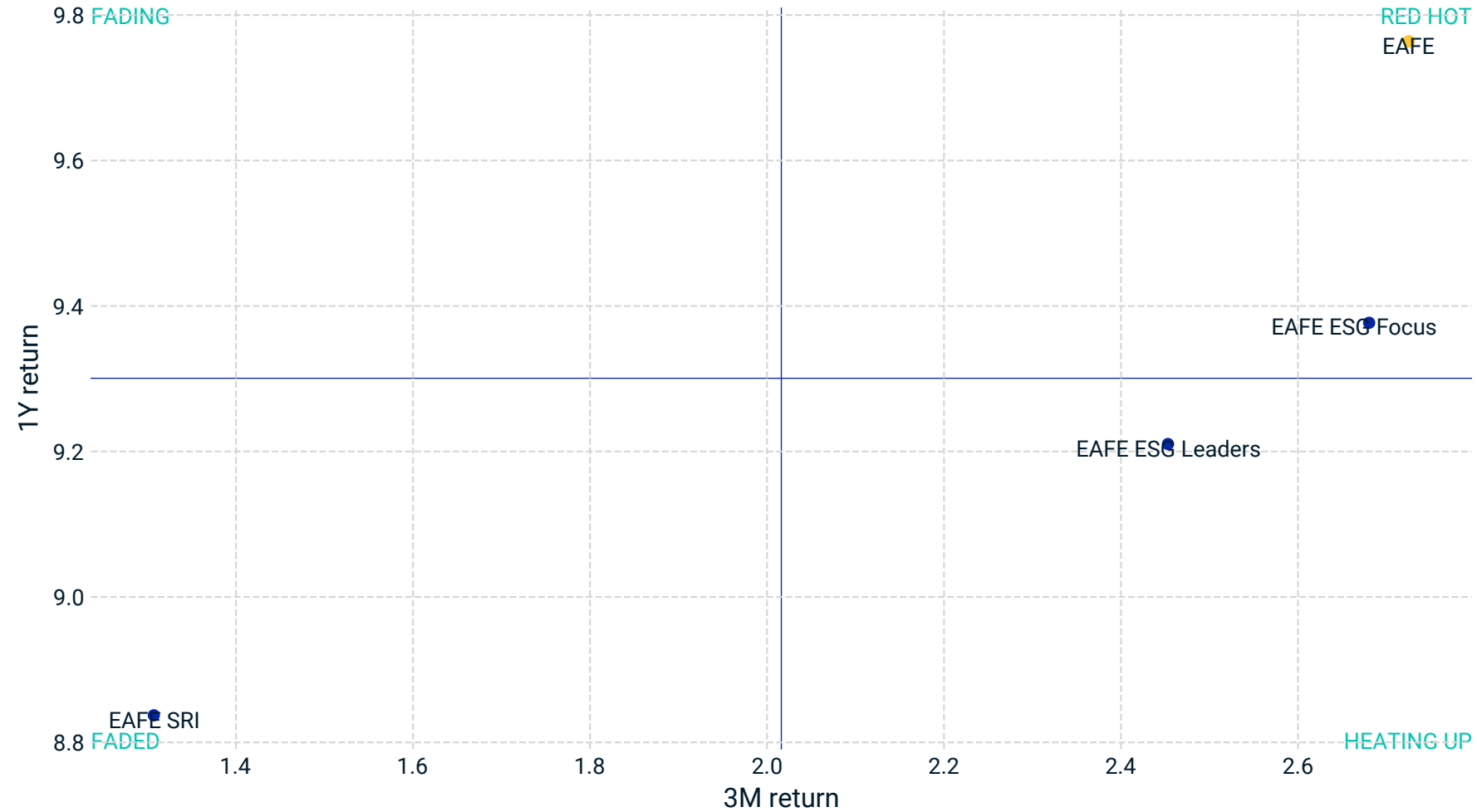
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>EAFE ESG Leaders</b>	10.9	9.6	11.9	15.2	16.4	14.5	-0.1	0.3	0.3	-60.9	-1.7	-3.2	-2.7	-4.7	372
<b>EAFE SRI</b>	10.4	10.0	11.9	15.5	16.6	14.6	-0.1	0.3	0.3	-59.1	-1.7	-3.1	-2.7	-4.6	206
<b>EAFE ESG Focus</b>	11.2	9.4	11.7	15.1	16.6	14.7	-0.1	0.3	0.3	-33.6	-1.5	-2.8	-2.3	-3.8	370
<b>EAFE</b>	11.3	9.5	11.6	15.1	16.5	14.6	-0.1	0.3	0.2	-60.1	-1.6	-3.0	-2.6	-4.4	766

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# EAFE ESG Indexes: Momentum



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# EAFE Factor Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>EAFE Momentum</b>	0.6	0.4	-3.4	7.0	-3.4	-3.4	11.3	18.2	2.5	8.9	7.0	1.7	13.7	2.6	M1EAMM (1)
<b>EAFE Enhanced Value</b>	0.1	0.7	-0.8	5.9	-0.8	-0.8	7.1	18.2	8.9	8.1	4.4	1.0	8.9	4.1	M2EAEV
<b>EAFE Value</b>	-0.1	0.3	-0.9	3.8	-0.9	-0.9	3.8	13.2	6.3	6.4	3.8	1.2	11.1	4.3	M2EA000V
<b>EAFE</b>	-0.1	0.3	-2.5	2.7	-2.5	-2.5	3.3	9.8	3.4	6.7	4.9	1.9	15.0	3.1	M2EA
<b>EAFE Growth</b>	-0.2	0.2	-3.9	1.7	-3.9	-3.9	3.0	6.5	0.3	6.6	5.7	3.6	23.0	1.9	M2EA000G
<b>EAFE Quality</b>	-0.4	0.2	-3.3	0.4	-3.3	-3.3	1.1	8.0	2.6	9.0	6.5	4.6	20.6	2.5	M2EAQU
<b>EAFE High Dividend Yield</b>	-0.5	0.6	-0.3	2.3	-0.3	-0.3	0.7	9.0	6.1	6.7	4.0	1.6	11.6	4.9	M2EAHDVD
<b>EAFE Minimum Volatility (USD)</b>	0.0	-0.2	-1.7	0.3	-1.7	-1.7	0.6	2.6	0.9	2.6	4.3	1.7	15.8	3.5	M2EAMVOL
<b>EAFE Equal Weighted</b>	-0.1	0.1	-2.6	1.1	-2.6	-2.6	0.1	6.0	-0.5	3.9	4.4	1.4	15.7	3.2	M2EAEWGT

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# EAFE Factor Indexes: Risk Profile

## Risk Profile (%)

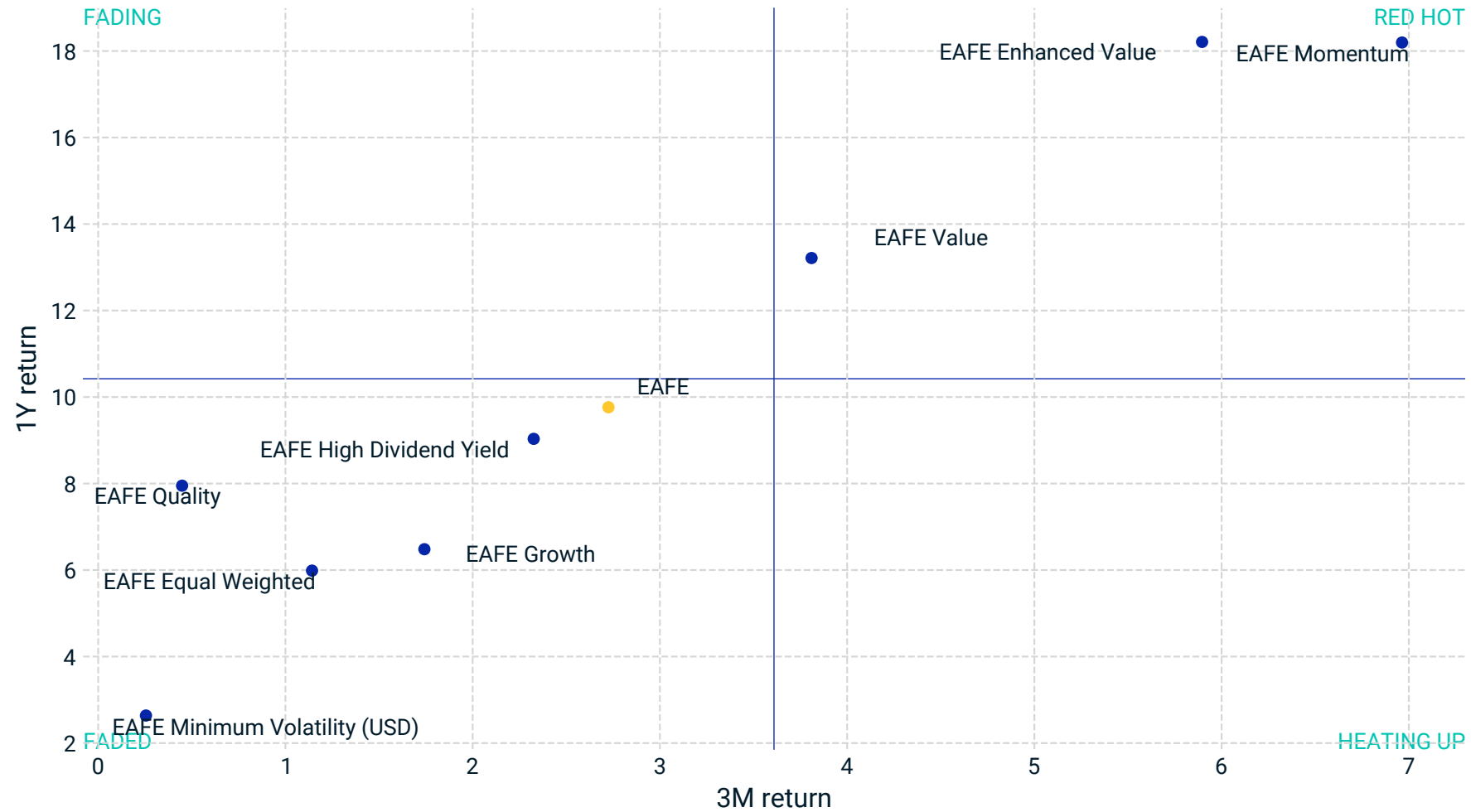
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>EAFE Momentum</b>	14.8	12.5	12.4	16.0	17.0	14.9	-0.1	0.3	0.4	-59.2	-1.8	-3.0	-2.6	-4.1	247
<b>EAFE Quality</b>	10.4	9.7	12.3	16.0	16.6	14.7	-0.1	0.4	0.4	-53.4	-1.7	-3.0	-2.6	-4.3	221
<b>EAFE Growth</b>	11.2	10.1	12.4	16.4	16.7	14.5	-0.3	0.2	0.3	-58.6	-1.6	-3.0	-2.6	-4.4	386
<b>EAFE Enhanced Value</b>	13.5	10.6	12.0	14.4	16.5	15.0	0.3	0.4	0.2	-63.2	-1.8	-3.2	-2.8	-4.6	220
<b>EAFE Equal Weighted</b>	11.6	9.5	12.0	14.7	16.0	14.1	-0.3	0.1	0.2	-60.4	-1.5	-2.8	-2.4	-4.0	766
<b>EAFE Minimum Volatility (USD)</b>	9.3	7.9	9.0	11.2	12.3	11.1	-0.3	-0.0	0.2	-46.4	-1.2	-2.1	-1.8	-3.1	224
<b>EAFE High Dividend Yield</b>	11.2	9.0	11.6	13.3	16.3	15.1	0.1	0.3	0.2	-64.5	-1.7	-3.4	-2.8	-5.0	121
<b>EAFE</b>	11.3	9.5	11.6	15.1	16.5	14.6	-0.1	0.3	0.2	-60.1	-1.6	-3.0	-2.6	-4.4	766
<b>EAFE Value</b>	12.3	9.9	11.7	14.9	17.6	15.6	0.1	0.2	0.1	-63.0	-1.7	-3.2	-2.7	-4.6	472

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# EAFE Factor Indexes: Momentum



As of Apr 30, 2024.  
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# EAFE Sector Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EAFE/Financials	-0.2	-0.1	-1.4	6.9	-1.4	-1.4	7.2	20.1	8.4	7.9	4.5	1.2	10.0	4.6	M2EA0FN
EAFE/Energy	-0.9	-0.6	3.9	9.6	3.9	3.9	6.5	13.4	20.7	6.5	3.2	1.3	9.2	4.4	M2EA0EN
EAFE/Industrials	0.6	1.3	-1.6	5.6	-1.6	-1.6	6.3	18.2	4.8	8.5	6.8	2.5	19.3	2.2	M2EA0IN
EAFE/Information Tech	-0.8	0.5	-7.9	-0.5	-7.9	-7.9	5.3	24.7	2.8	11.3	10.9	3.8	29.0	1.2	M2EA0IT
EAFE/Consumer Discr	-0.6	-1.4	-6.0	1.6	-6.0	-6.0	4.4	6.5	0.9	7.3	5.4	1.7	12.9	2.5	M2EA0CD
EAFE/Health Care	0.3	1.2	-0.7	2.0	-0.7	-0.7	4.3	3.1	4.1	8.6	5.8	3.8	21.8	2.1	M2EA0HC
<b>EAFE</b>	<b>-0.1</b>	<b>0.3</b>	<b>-2.5</b>	<b>2.7</b>	<b>-2.5</b>	<b>-2.5</b>	<b>3.3</b>	<b>9.8</b>	<b>3.4</b>	<b>6.7</b>	<b>4.9</b>	<b>1.9</b>	<b>15.0</b>	<b>3.1</b>	<b>M2EA</b>
EAFE/Comm Svc	-0.4	-0.3	-4.4	-2.9	-4.4	-4.4	-0.5	-0.3	-5.6	1.4	0.8	1.6	27.1	3.6	M2EA0TC
EAFE/Real Estate	0.8	1.3	-3.6	1.6	-3.6	-3.6	-2.0	5.3	-5.4	-2.7	nan	0.8	20.4	3.9	M2EA0RL
EAFE/Materials	-0.6	0.2	-1.4	2.7	-1.4	-1.4	-2.5	10.4	2.0	8.7	5.8	1.9	15.8	3.5	M2EA0MT
EAFE/Consumer Staples	0.1	0.4	-1.2	-3.5	-1.2	-1.2	-4.3	-11.3	-2.4	1.0	3.0	2.8	17.3	3.3	M2EA0CS
EAFE/Utilities	-0.6	-0.4	-0.7	-1.8	-0.7	-0.7	-5.6	-2.6	-0.2	4.8	3.9	1.5	11.8	5.0	M2EA0UT

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency. Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# EAFE Sector Indexes: Risk Profile

## Risk Profile (%)

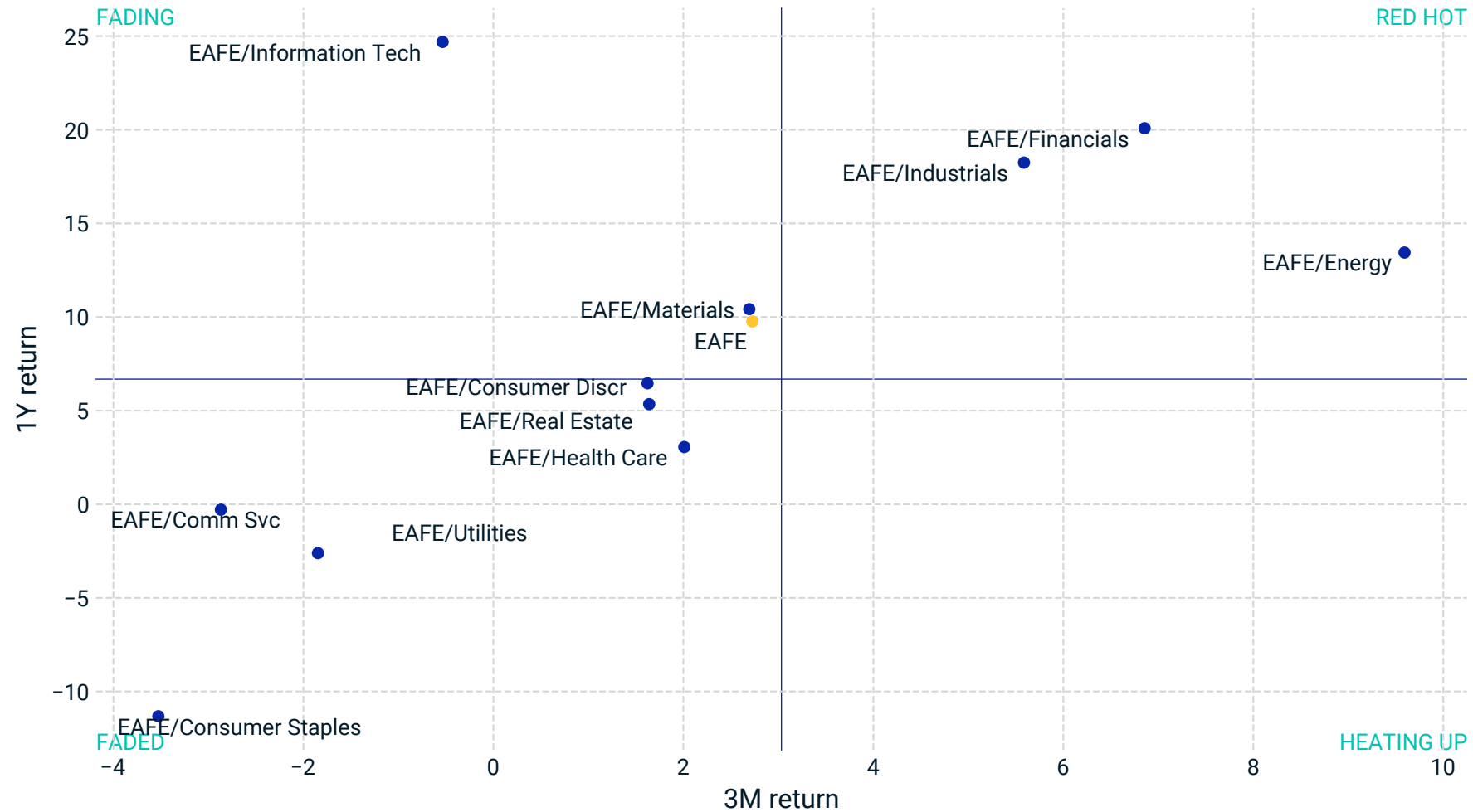
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>EAFE/Information Tech</b>	18.5	18.5	17.7	22.0	21.6	18.3	-0.0	0.4	0.5	-82.5	-2.2	-3.8	-3.3	-5.4	58
<b>EAFE/Health Care</b>	12.0	11.7	12.7	14.6	15.5	14.3	-0.0	0.3	0.3	-41.2	-1.5	-2.5	-2.2	-3.6	63
<b>EAFE/Industrials</b>	13.3	10.7	13.1	17.1	18.6	15.9	0.0	0.3	0.3	-61.5	-1.7	-3.1	-2.7	-4.5	158
<b>EAFE</b>	11.3	9.5	11.6	15.1	16.5	14.6	-0.1	0.3	0.2	-60.1	-1.6	-3.0	-2.6	-4.4	766
<b>EAFE/Materials</b>	12.1	12.1	16.1	19.6	20.7	18.7	-0.1	0.3	0.2	-68.7	-2.2	-3.9	-3.3	-5.6	60
<b>EAFE/Financials</b>	15.2	12.4	13.3	17.4	20.5	18.0	0.2	0.3	0.2	-75.9	-2.0	-3.9	-3.3	-5.6	128
<b>EAFE/Consumer Discr</b>	13.5	11.3	14.8	19.2	19.8	17.0	-0.2	0.3	0.2	-58.8	-1.7	-3.1	-2.7	-4.4	89
<b>EAFE/Energy</b>	16.5	14.1	17.4	24.8	30.7	26.3	0.6	0.2	0.1	-61.7	-2.4	-4.3	-3.8	-6.5	17
<b>EAFE/Consumer Staples</b>	10.8	9.8	10.9	13.3	14.2	13.2	-0.6	-0.1	0.1	-46.8	-1.4	-2.4	-2.2	-3.6	61
<b>EAFE/Utilities</b>	14.6	12.8	14.5	16.7	18.0	15.9	-0.2	0.1	0.1	-48.3	-1.6	-2.8	-2.4	-4.1	38
<b>EAFE/Comm Svc</b>	11.3	9.1	10.9	13.6	14.7	14.3	-0.7	-0.1	-0.1	-78.0	-1.8	-3.2	-2.8	-4.8	42
<b>EAFE/Real Estate</b>	14.5	13.2	15.3	15.2	17.2	14.9	-0.7	-0.3	nan	-37.8	-1.5	-2.5	-2.2	-3.7	52

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# EAFE Sector Indexes: Momentum



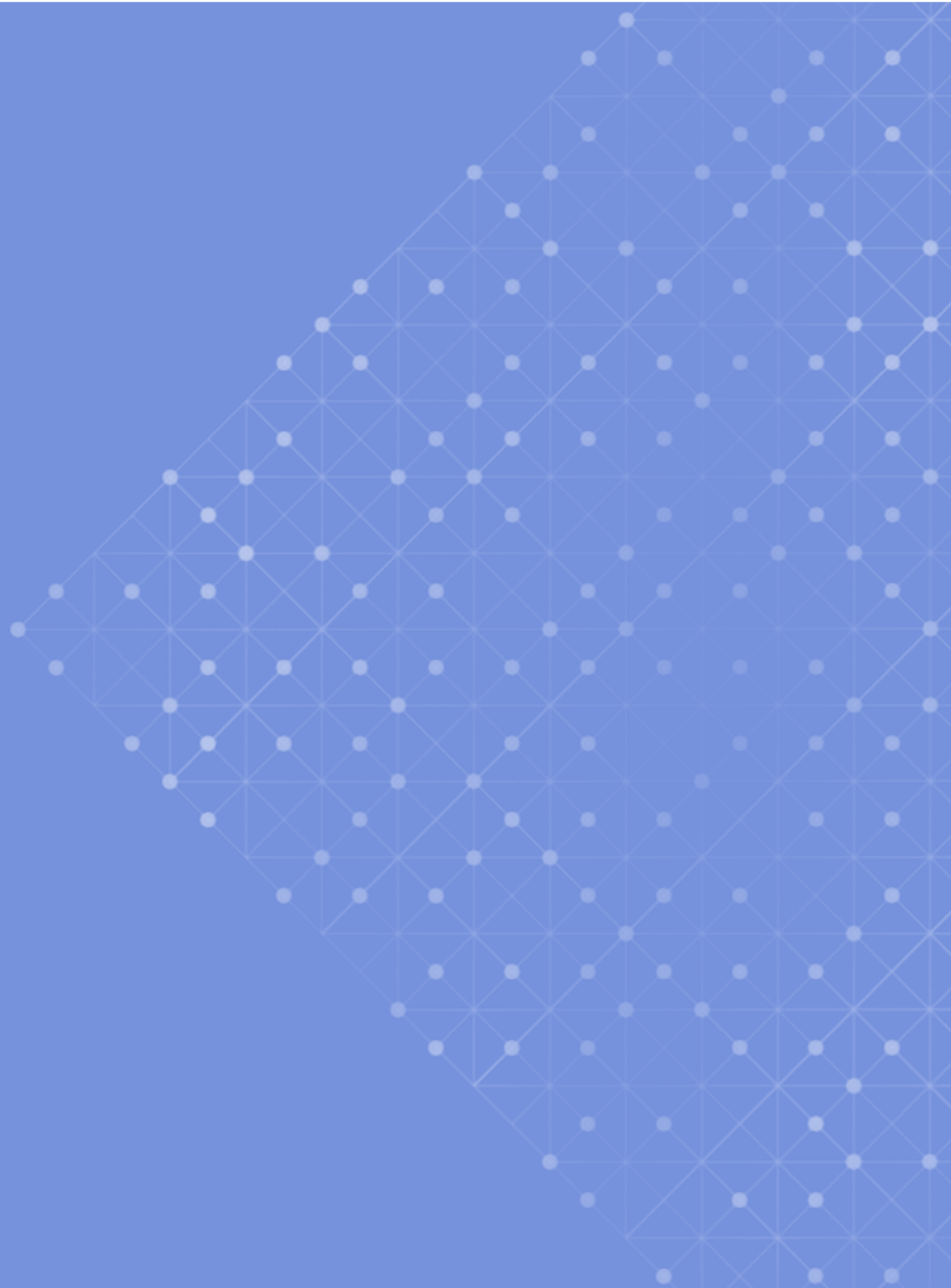
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# Emerging Markets (EM)

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# EM ESG Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EM SRI	-0.7	2.7	-0.4	9.4	-0.4	-0.4	4.8	10.5	-4.9	4.8	5.3	2.2	18.4	2.5	M2EMSR
EM ESG Leaders	-0.4	3.0	0.7	7.6	0.7	0.7	3.1	7.5	-7.9	1.4	4.1	1.8	15.7	2.6	M2EFESR
EM	-0.5	2.7	0.5	7.9	0.5	0.5	2.9	10.2	-5.3	2.3	3.3	1.7	15.9	2.8	M2EF
EM Climate Paris Aligned	-0.5	2.5	0.1	8.1	0.1	0.1	2.0	7.8	-6.2	2.3	3.3	2.5	20.2	2.3	MXEFCLPA (1)
EM Climate Change	-0.4	2.9	0.1	7.4	0.1	0.1	0.6	5.0	-7.7	1.2	3.1	1.8	17.5	2.4	MXEMCLNU (1)
EM ESG Focus	-0.5	2.6	-0.0	6.2	-0.0	-0.0	0.6	8.3	-6.7	1.8	3.7	1.7	16.1	2.8	M2CXBLXR

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# EM ESG Indexes: Risk Profile

## Risk Profile (%)

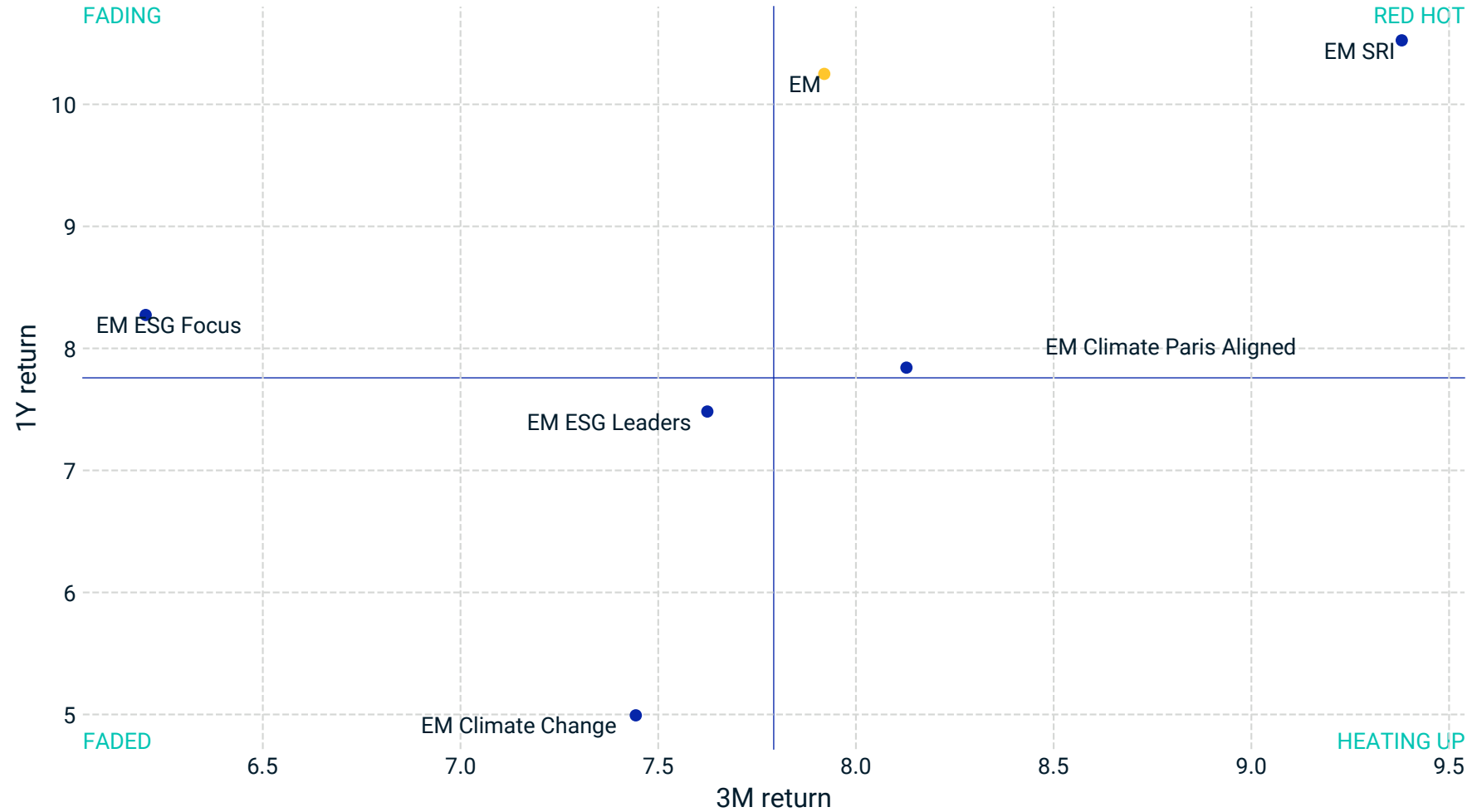
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>EM SRI</b>	20.0	15.8	14.9	17.5	19.3	16.9	-0.5	0.1	0.2	-41.0	-1.6	-2.7	-2.4	-3.8	217
<b>EM ESG Leaders</b>	15.8	12.9	13.7	17.5	18.5	16.6	-0.7	-0.0	0.1	-61.8	-1.8	-3.2	-2.8	-4.8	488
<b>EM ESG Focus</b>	14.8	12.2	13.1	16.2	17.6	16.0	-0.7	-0.0	0.1	-40.0	-1.5	-2.5	-2.2	-3.6	292
<b>EM Climate Change</b>	15.3	12.6	13.7	17.0	18.0	16.3	-0.7	-0.0	0.0	-40.8	-1.6	-2.7	-2.3	-3.6	1203
<b>EM Climate Paris Aligned</b>	14.7	12.0	12.8	16.1	17.5	16.0	-0.6	0.0	0.0	-37.8	-1.6	-2.6	-2.3	-3.6	418
<b>EM</b>	14.3	11.6	12.7	15.9	17.4	15.9	-0.6	0.0	0.0	-65.1	-1.8	-3.3	-2.8	-5.0	1375

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# EM ESG Indexes: Momentum



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# EM Factor Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EM Momentum	-0.4	2.7	0.0	8.8	0.0	0.0	7.3	12.8	-7.6	5.0	4.9	2.5	17.7	2.5	M1EFMMT
EM Growth	-0.6	2.7	0.3	9.8	0.3	0.3	3.7	8.4	-9.4	1.9	3.9	3.2	25.7	1.6	M2EF000G
EM	-0.5	2.7	0.5	7.9	0.5	0.5	2.9	10.2	-5.3	2.3	3.3	1.7	15.9	2.8	M2EF
Emerging Markets Enhanced Value	-0.5	2.8	0.8	8.0	0.8	0.8	2.6	14.0	-0.9	5.0	4.6	0.7	7.5	5.3	M2EFEV
EM Value	-0.4	2.7	0.7	5.9	0.7	0.7	2.1	12.2	-0.9	2.5	2.7	1.1	11.2	4.0	M2EF000V
EM High Dividend Yield	-0.6	2.5	-0.5	5.1	-0.5	-0.5	1.8	13.9	0.1	2.5	2.6	1.2	8.7	6.1	M2EFDY
EM Minimum Volatility (USD)	-0.3	1.3	-0.6	3.4	-0.6	-0.6	1.2	5.1	-0.9	2.1	2.9	1.7	15.5	3.2	M2EFMVOL
EM Equal Weighted	-0.6	3.2	1.2	8.1	1.2	1.2	-0.1	-1.6	-5.9	0.8	1.4	1.5	17.6	2.6	M2EFEWGT
EM Quality	-0.8	1.5	-1.7	1.5	-1.7	-1.7	-2.2	12.0	-2.5	4.3	4.3	4.6	18.6	3.2	M2EFQU

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# EM Factor Indexes: Risk Profile

## Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Emerging Markets Enhanced Value</b>	15.2	13.9	14.0	15.4	18.0	16.8	-0.3	0.2	0.1	-63.0	-1.9	-3.6	-3.0	-4.9	234
<b>EM Momentum</b>	15.9	12.7	15.3	15.6	19.7	17.6	-0.8	0.1	0.1	-70.8	-1.9	-3.6	-3.0	-5.2	218
<b>EM Quality</b>	12.2	10.1	10.4	13.5	15.6	14.6	-0.5	0.2	0.1	-63.0	-1.7	-3.1	-2.6	-4.6	194
<b>EM Growth</b>	16.9	13.3	14.0	18.0	19.2	17.2	-0.7	0.0	0.1	-67.3	-1.8	-3.4	-2.9	-5.2	805
<b>EM High Dividend Yield</b>	13.3	10.1	11.4	13.3	15.2	15.1	-0.3	0.0	-0.0	-57.7	-1.7	-3.1	-2.6	-4.4	210
<b>EM Value</b>	12.3	10.7	11.8	14.3	16.4	15.3	-0.4	0.0	-0.0	-63.0	-1.7	-3.2	-2.7	-4.9	799
<b>EM Minimum Volatility (USD)</b>	7.8	7.4	8.0	10.1	12.1	11.4	-0.5	0.0	0.0	-53.7	-1.3	-2.5	-2.1	-3.6	320
<b>EM</b>	14.3	11.6	12.7	15.9	17.4	15.9	-0.6	0.0	0.0	-65.1	-1.8	-3.3	-2.8	-5.0	1375
<b>EM Equal Weighted</b>	13.0	12.7	12.2	14.0	15.4	14.5	-0.7	-0.1	-0.1	-64.4	-1.6	-3.1	-2.5	-4.3	1375

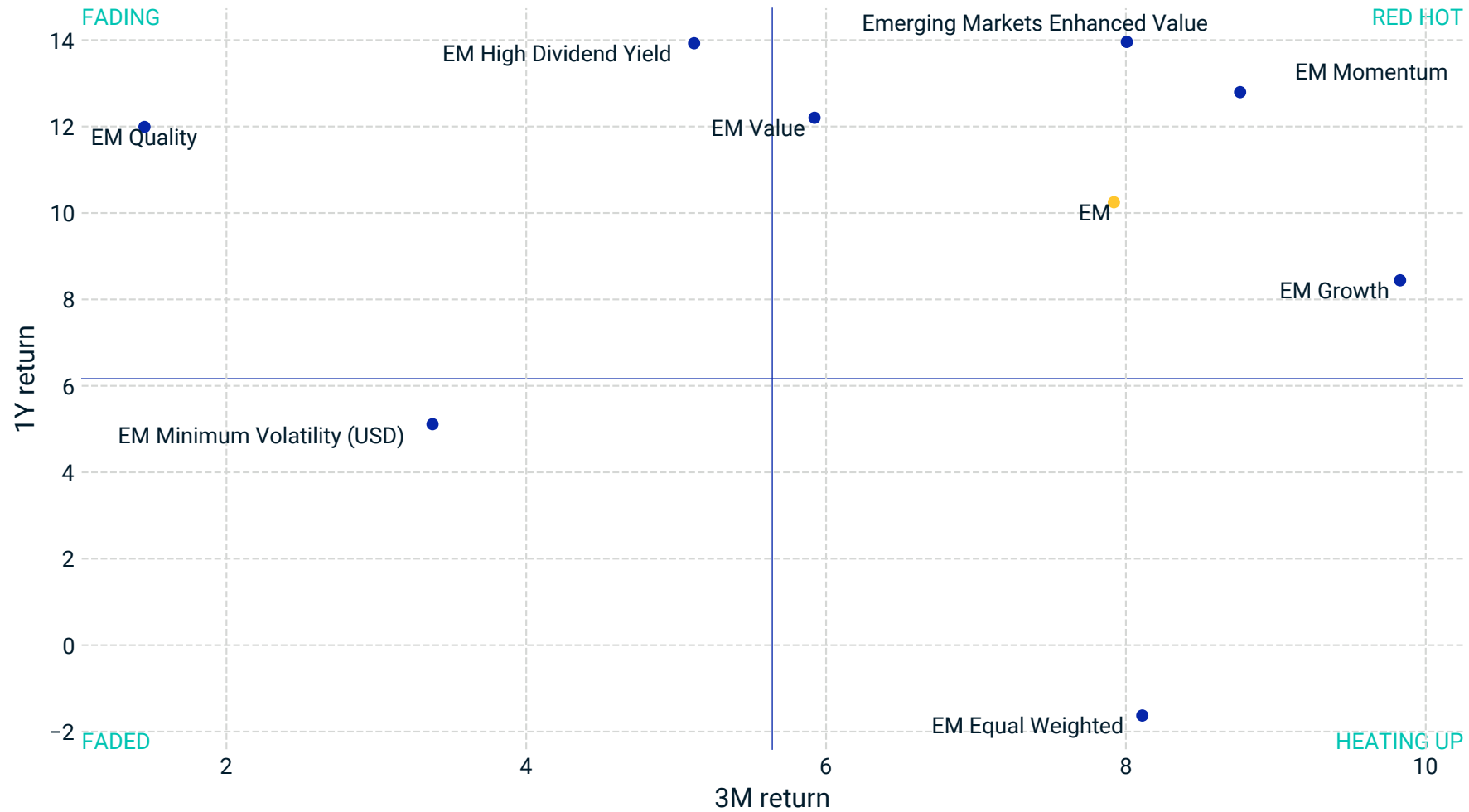
As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# EM Factor Indexes: Momentum



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# EM Sector Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EM/Energy	-0.4	1.2	2.7	5.0	2.7	2.7	9.9	32.0	8.3	3.5	4.0	1.4	8.7	5.6	M2EF0EN
EM/Utilities	-0.0	1.0	3.1	6.9	3.1	3.1	6.8	19.2	5.3	3.6	1.1	1.5	19.1	3.0	M2EF0UT
EM/Comm Svc	-0.3	3.6	5.4	12.7	5.4	5.4	6.2	-1.1	-13.5	-2.6	-1.6	2.8	24.9	1.6	M2EF0TC
EM/Information Tech	-0.4	4.0	-3.9	10.3	-3.9	-3.9	5.7	28.8	-1.5	15.3	13.6	2.6	28.4	2.2	M2EF0IT
EM/Consumer Discr	-0.4	2.7	4.3	14.9	4.3	4.3	3.9	6.3	-16.6	-3.6	-1.3	2.1	19.2	1.4	M2EF0CD
EM	-0.5	2.7	0.5	7.9	0.5	0.5	2.9	10.2	-5.3	2.3	3.3	1.7	15.9	2.8	M2EF
EM/Financials	-0.4	1.9	0.3	4.2	0.3	0.3	2.7	11.2	3.6	1.9	3.8	1.1	9.0	4.1	M2EF0FN
EM/Industrials	-0.8	2.2	0.8	9.1	0.8	0.8	2.2	4.2	-0.6	2.7	0.5	1.7	17.4	3.0	M2EF0IN
EM/Materials	-1.6	2.2	1.8	6.4	1.8	1.8	-2.9	-3.7	-7.7	3.3	2.6	1.5	18.5	3.0	M2EF0MT
EM/Real Estate	-0.4	5.7	2.7	5.4	2.7	2.7	-3.4	-8.8	-17.6	-12.5	nan	0.9	17.3	4.0	GU132083
EM/Consumer Staples	-0.3	1.4	-1.1	0.5	-1.1	-1.1	-5.3	-3.1	-4.7	-0.7	-0.0	3.5	25.8	2.2	M2EF0CS
EM/Health Care	-0.4	3.5	-1.8	2.0	-1.8	-1.8	-6.2	-5.6	-17.7	-3.2	-0.3	2.9	38.1	1.1	M2EF0HC

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency. Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# EM Sector Indexes: Risk Profile

## Risk Profile (%)

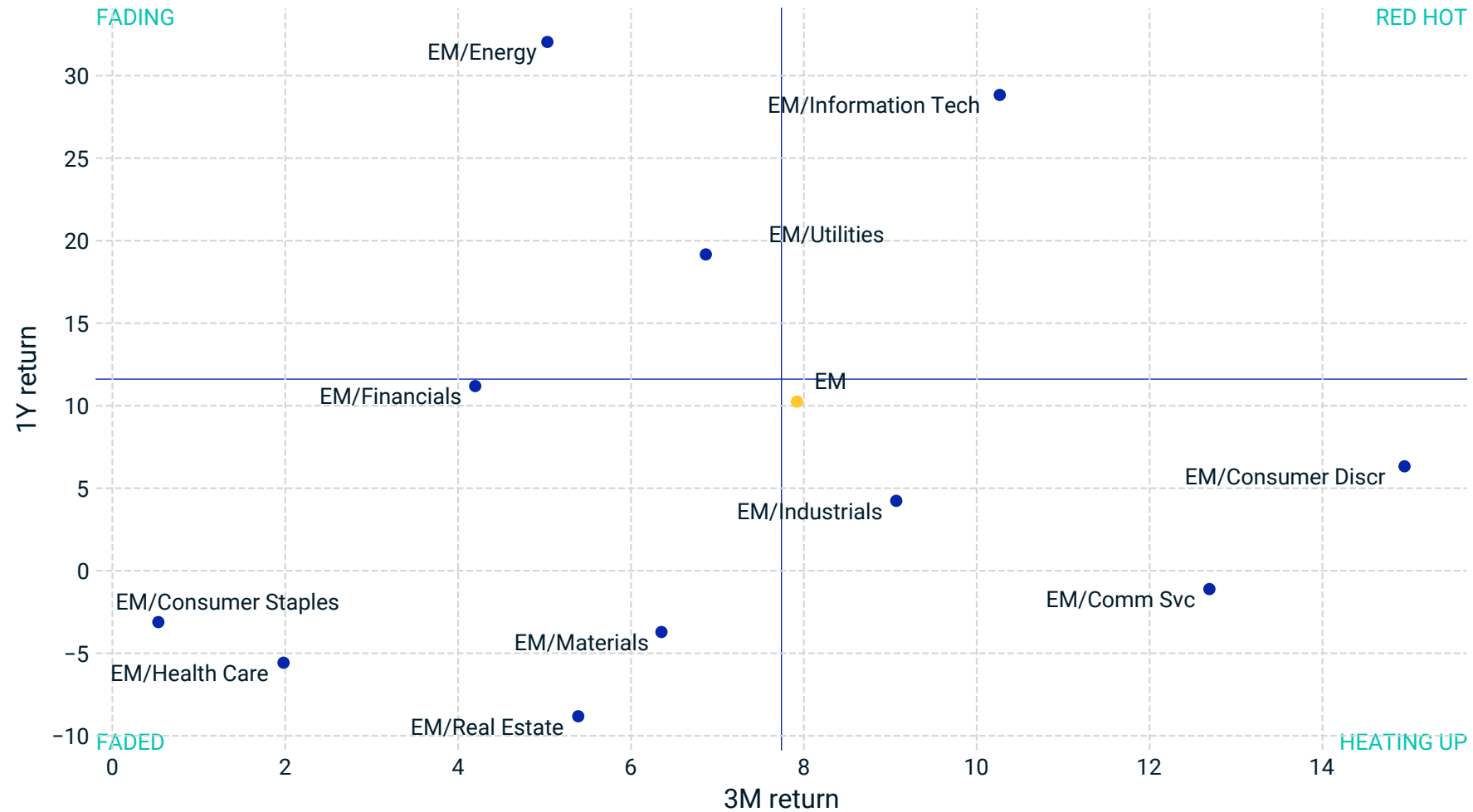
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>EM/Information Tech</b>	28.7	22.2	18.9	20.8	22.1	19.8	-0.2	0.7	0.6	-73.5	-2.3	-4.3	-3.5	-5.9	184
<b>EM/Financials</b>	12.4	9.7	10.1	12.1	15.5	15.4	-0.1	-0.0	0.1	-67.9	-1.8	-3.5	-2.9	-5.1	250
<b>EM/Energy</b>	10.6	11.5	12.4	19.3	22.3	20.9	0.0	0.0	0.1	-72.7	-2.2	-4.1	-3.7	-6.7	55
<b>EM</b>	14.3	11.6	12.7	15.9	17.4	15.9	-0.6	0.0	0.0	-65.1	-1.8	-3.3	-2.8	-5.0	1375
<b>EM/Materials</b>	15.4	12.1	15.0	17.0	19.5	18.0	-0.7	0.1	0.0	-73.3	-2.0	-3.9	-3.3	-5.7	169
<b>EM/Industrials</b>	12.9	11.7	13.2	14.7	17.0	15.7	-0.4	0.0	-0.1	-75.6	-1.8	-3.7	-3.1	-5.5	196
<b>EM/Utilities</b>	10.3	10.8	11.6	14.3	15.7	14.4	-0.0	0.0	-0.1	-55.0	-1.6	-2.9	-2.6	-4.7	65
<b>EM/Health Care</b>	14.6	15.3	16.5	21.7	22.2	19.6	-1.0	-0.2	-0.2	-51.9	-1.8	-3.4	-2.8	-4.5	100
<b>EM/Consumer Staples</b>	10.5	9.5	10.4	12.0	14.0	13.6	-0.8	-0.2	-0.2	-50.0	-1.4	-2.8	-2.3	-4.0	110
<b>EM/Consumer Discr</b>	19.6	19.4	21.2	31.5	29.8	24.5	-0.6	-0.2	-0.2	-64.3	-2.2	-4.0	-3.3	-5.6	139
<b>EM/Comm Svc</b>	18.7	16.9	20.4	25.6	24.5	19.9	-0.7	-0.2	-0.2	-66.5	-1.9	-3.4	-2.9	-5.0	69
<b>EM/Real Estate</b>	18.5	17.0	19.6	26.8	25.6	23.4	-0.8	-0.6	nan	-62.5	-2.3	-3.8	-3.3	-5.3	38

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# EM Sector Indexes: Momentum



As of Apr 30, 2024.

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# European Economic and Monetary Union (EMU)

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# EMU ESG Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>EMU SRI</b>	-0.8	-0.3	-2.9	2.9	-2.9	-2.9	5.7	11.5	4.2	8.9	7.4	3.0	20.8	2.2	M2EMSI
<b>EMU</b>	-1.1	-0.9	-2.7	4.4	-2.7	-2.7	4.9	10.0	3.9	7.5	4.8	1.8	14.4	3.3	MXEMUGU
<b>EMU Climate Change</b>	-0.9	-0.6	-2.7	3.7	-2.7	-2.7	4.4	8.6	3.3	7.4	5.0	2.0	17.9	3.0	MXEFCLNU (1)
<b>EMU ESG Leaders</b>	-0.8	-0.6	-2.3	3.2	-2.3	-2.3	4.2	7.4	3.1	7.6	5.9	2.0	15.8	3.0	M2EMES
<b>EMU Climate Paris Aligned</b>	-0.8	-0.6	-3.4	0.3	-3.4	-3.4	0.7	4.8	1.8	6.7	5.2	2.4	20.9	2.8	MXEMCLPA (1)

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# EMU ESG Indexes: Risk Profile

## Risk Profile (%)

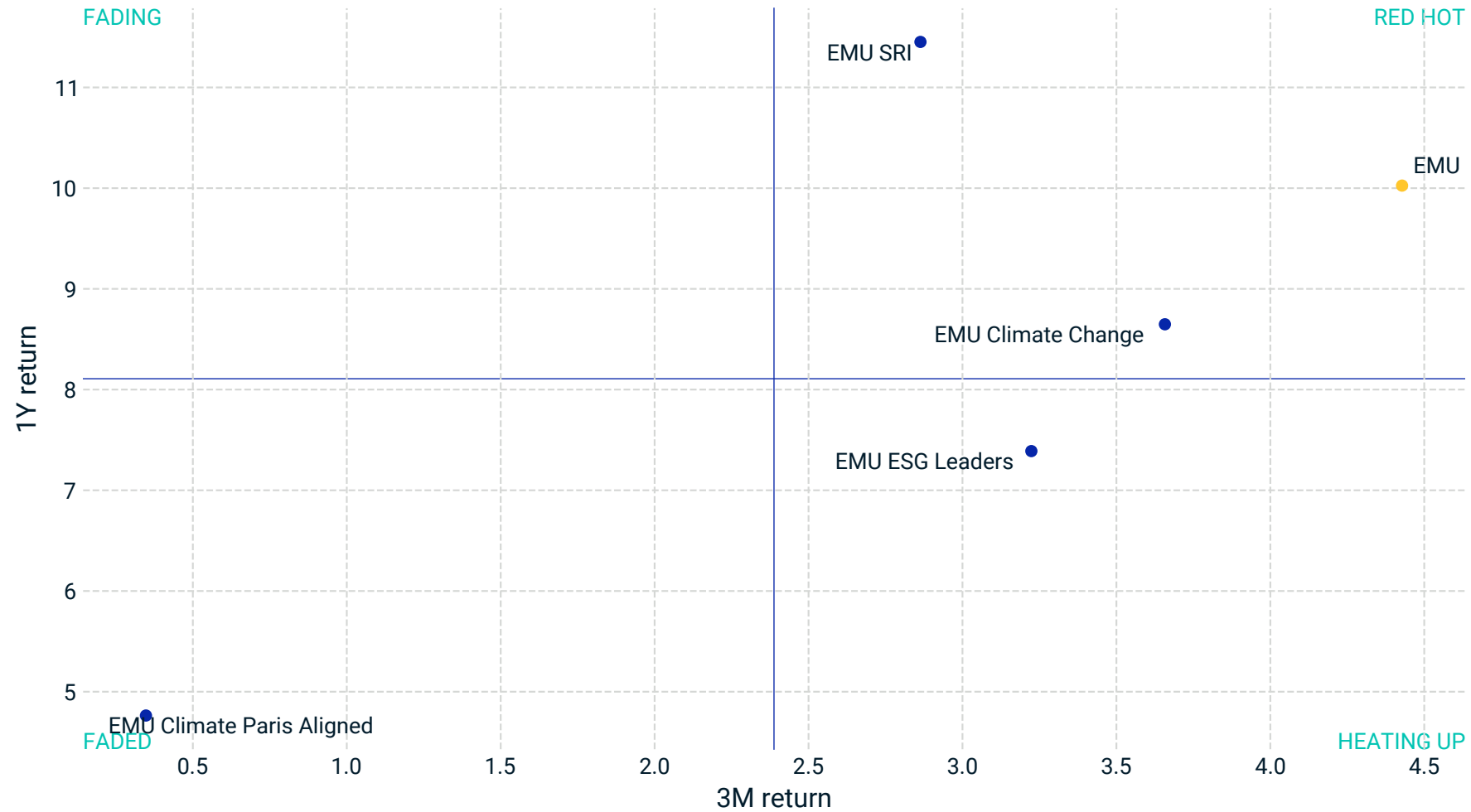
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>EMU ESG Leaders</b>	12.7	11.3	15.1	21.2	22.4	19.5	-0.1	0.2	0.3	-65.8	-2.3	-4.4	-3.7	-6.1	91
<b>EMU SRI</b>	13.4	12.9	15.9	22.5	23.6	20.1	-0.0	0.3	0.3	-64.8	-2.4	-4.3	-3.7	-5.9	51
<b>EMU Climate Change</b>	13.8	11.4	14.8	21.0	22.4	19.8	-0.1	0.2	0.2	-38.9	-1.8	-3.4	-2.9	-4.9	208
<b>EMU Climate Paris Aligned</b>	13.4	11.4	15.1	20.8	22.1	19.3	-0.1	0.2	0.2	-37.2	-1.8	-3.4	-2.8	-4.7	112
<b>EMU</b>	13.7	11.1	14.3	20.8	22.4	19.7	-0.0	0.2	0.2	-64.3	-2.2	-4.2	-3.5	-5.6	224

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# EMU ESG Indexes: Momentum



As of Apr 30, 2024.  
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# EMU Factor Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>EMU Momentum</b>	-1.5	-1.1	-1.7	10.7	-1.7	-1.7	12.1	15.9	3.4	9.8	7.8	1.9	12.6	3.3	MXEMUMNE (3)
<b>EMU Growth</b>	-1.1	-1.3	-4.8	3.2	-4.8	-4.8	5.7	8.4	2.0	7.9	6.4	4.1	26.2	1.6	GDUGEMU
<b>EMU</b>	-1.1	-0.9	-2.7	4.4	-2.7	-2.7	4.9	10.0	3.9	7.5	4.8	1.8	14.4	3.3	MXEMUGU
<b>EMU Enhanced Value</b>	-2.0	-0.5	-1.5	6.6	-1.5	-1.5	4.3	11.4	6.1	7.7	4.1	0.9	8.1	4.3	GU707461
<b>EMU Value</b>	-1.2	-0.4	-0.7	5.7	-0.7	-0.7	4.2	11.9	5.5	6.7	3.2	1.1	10.0	4.8	GDUVEMU
<b>EMU Quality</b>	-1.5	-2.0	-5.6	3.0	-5.6	-5.6	3.4	7.4	1.8	7.7	6.6	3.4	16.4	2.4	M2CXUBBR
<b>EMU High Dividend Yield</b>	-1.4	-1.0	-2.3	3.3	-2.3	-2.3	2.6	7.5	4.3	6.3	5.4	1.2	8.5	5.5	M2EMHDVD
<b>EMU Minimum Volatility (EUR)</b>	-0.7	-0.7	-2.0	1.8	-2.0	-2.0	2.1	2.3	0.3	3.4	4.2	2.1	17.9	3.4	M2EMVOE
<b>EMU Equal Weighted</b>	-0.9	-0.6	-1.8	3.4	-1.8	-1.8	1.7	5.4	0.4	4.7	3.6	1.4	14.9	3.5	M1EMEWGT (1)

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# EMU Factor Indexes: Risk Profile

## Risk Profile (%)

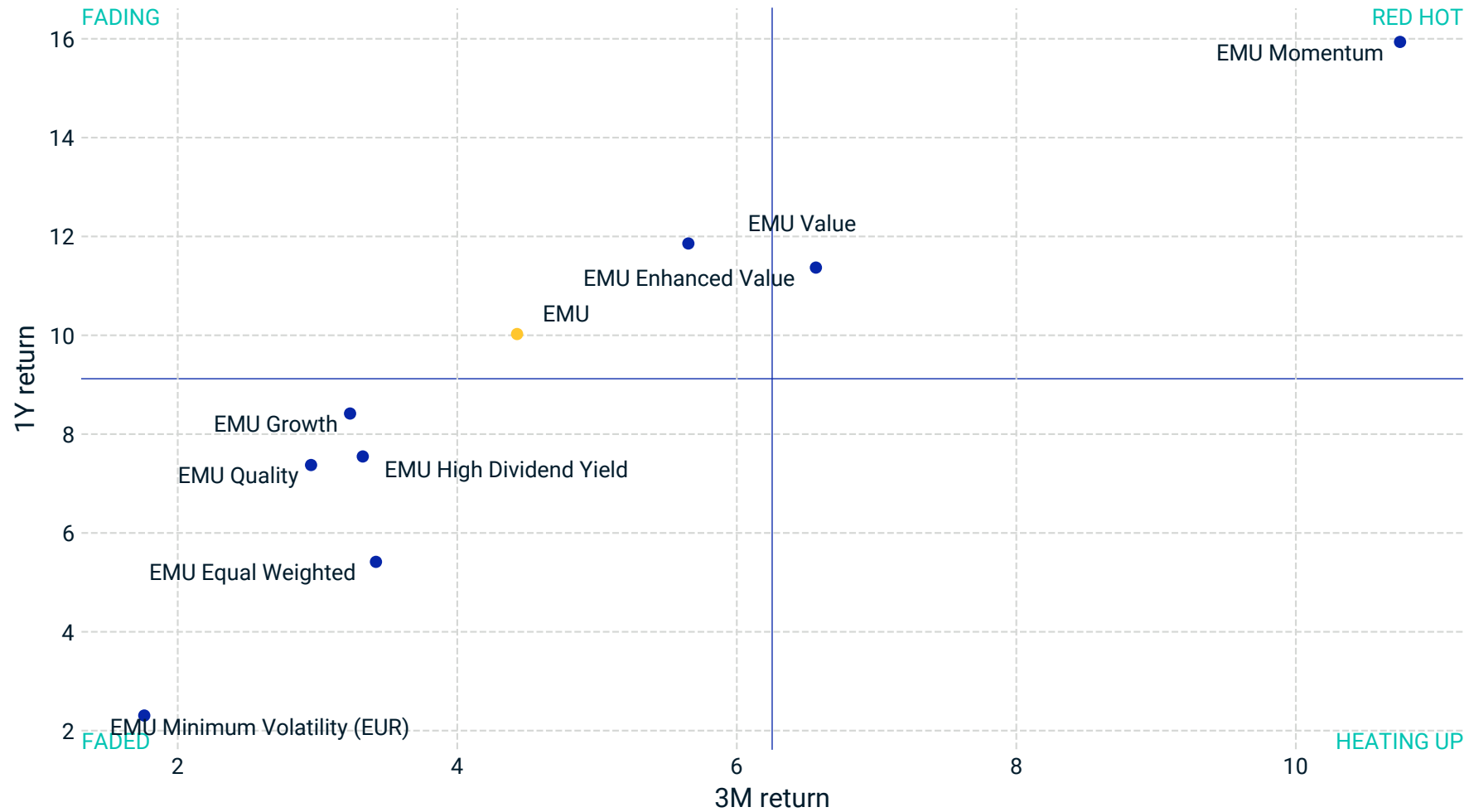
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EMU Momentum	16.3	12.2	14.5	20.4	21.7	19.2	-0.0	0.3	0.4	-61.5	-2.2	-3.8	-3.3	-5.2	70
EMU Growth	14.7	13.4	16.4	23.0	23.1	19.9	-0.1	0.2	0.3	-64.1	-2.1	-3.9	-3.3	-5.3	103
EMU Quality	15.1	13.1	16.1	22.2	22.5	19.5	-0.1	0.2	0.3	-57.1	-2.1	-3.7	-3.2	-5.0	60
EMU Enhanced Value	16.0	12.6	15.1	21.7	24.7	21.8	0.0	0.3	0.2	-65.9	-2.3	-4.4	-3.7	-6.1	70
EMU Equal Weighted	13.3	10.5	14.4	20.0	21.7	19.1	-0.2	0.1	0.2	-67.2	-2.1	-4.0	-3.3	-5.4	224
EMU Minimum Volatility (EUR)	11.3	8.8	11.9	17.2	18.6	16.5	-0.2	0.0	0.2	-57.2	-1.8	-3.3	-2.8	-4.6	121
EMU High Dividend Yield	13.2	10.4	12.7	18.2	20.8	18.5	-0.0	0.2	0.2	-68.0	-2.1	-4.2	-3.5	-5.9	40
EMU	13.7	11.1	14.3	20.8	22.4	19.7	-0.0	0.2	0.2	-64.3	-2.2	-4.2	-3.5	-5.6	224
EMU Value	14.6	11.1	13.6	20.3	23.2	20.8	0.0	0.2	0.1	-68.1	-2.3	-4.5	-3.7	-6.2	145

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# EMU Factor Indexes: Momentum



As of Apr 30, 2024.

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# EMU Sector Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EMU/Financials	-1.2	-2.0	-1.6	10.8	-1.6	-1.6	11.8	25.5	12.8	9.4	3.8	1.0	8.6	5.3	GDUUFNCL
EMU/Information Tech	-1.6	-0.2	-6.2	0.7	-6.2	-6.2	10.4	28.2	6.4	14.2	12.4	5.4	29.8	1.1	GDUUIT
EMU/Industrials	-0.9	-0.2	-2.8	7.2	-2.8	-2.8	7.2	16.1	6.2	9.4	7.2	3.0	19.7	2.4	GDUUIND
EMU/Consumer Discr	-2.5	-3.4	-5.3	5.6	-5.3	-5.3	6.2	1.6	0.7	8.6	6.5	1.8	11.0	3.0	GDUUCDIS
EMU/Energy	-1.1	-1.1	3.9	8.6	3.9	3.9	5.9	14.0	18.1	9.2	4.2	1.4	9.3	4.6	GDUUENR
<b>EMU</b>	<b>-1.1</b>	<b>-0.9</b>	<b>-2.7</b>	<b>4.4</b>	<b>-2.7</b>	<b>-2.7</b>	<b>4.9</b>	<b>10.0</b>	<b>3.9</b>	<b>7.5</b>	<b>4.8</b>	<b>1.8</b>	<b>14.4</b>	<b>3.3</b>	<b>MXEMUGU</b>
EMU/Comm Svc	-1.0	-1.1	-1.6	-1.6	-1.6	-1.6	1.6	2.0	3.6	3.3	0.9	1.7	91.9	3.8	GDUUTEL
EMU/Health Care	-0.1	2.0	-1.3	1.5	-1.3	-1.3	-0.5	-8.4	-6.2	1.3	0.1	1.8	17.6	2.1	GDUUHC
EMU/Materials	-0.5	-0.7	-3.8	4.2	-3.8	-3.8	-0.7	6.6	-1.4	5.6	3.6	1.5	19.9	3.4	GDUUMAT
EMU/Real Estate	1.6	3.4	0.4	-0.6	0.4	0.4	-3.4	25.7	-13.6	-7.9	nan	0.8	22.7	3.7	GDUURLCL
EMU/Consumer Staples	0.1	0.6	0.0	-1.6	0.0	0.0	-4.0	-8.2	-1.4	1.7	3.6	2.5	19.4	2.3	GDUUCSTA
EMU/Utilities	-0.8	0.1	-0.8	-3.1	-0.8	-0.8	-8.4	-5.4	-1.0	6.8	4.8	1.6	15.0	5.6	GDUUUTI

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency. Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# EMU Sector Indexes: Risk Profile

## Risk Profile (%)

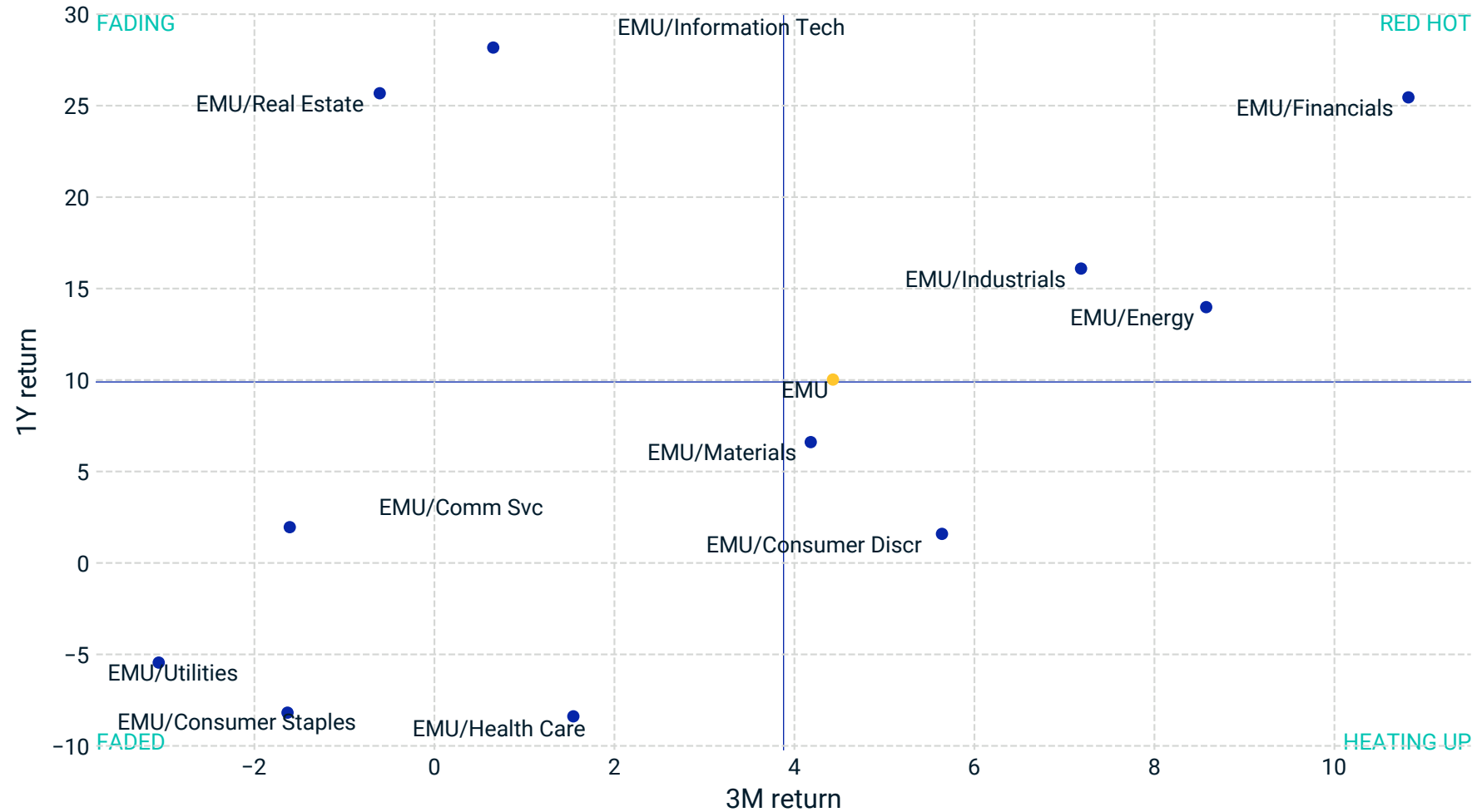
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EMU/Information Tech	23.3	25.0	23.9	30.3	30.0	25.0	0.1	0.4	0.4	-81.3	-3.0	-5.3	-4.4	-6.9	11
EMU/Consumer Discr	19.5	15.6	20.4	26.8	27.1	23.2	-0.2	0.2	0.3	-63.0	-2.5	-4.4	-3.8	-5.9	28
EMU/Industrials	15.4	12.2	15.8	22.8	26.0	21.9	0.1	0.3	0.3	-67.0	-2.3	-4.5	-3.8	-6.5	40
EMU/Utilities	15.5	14.4	16.2	20.2	22.0	20.3	-0.2	0.1	0.2	-64.3	-2.2	-4.0	-3.4	-5.8	17
<b>EMU</b>	13.7	11.1	14.3	20.8	22.4	19.7	-0.0	0.2	0.2	-64.3	-2.2	-4.2	-3.5	-5.6	224
EMU/Materials	12.8	14.2	16.5	22.6	23.7	21.5	-0.3	0.2	0.1	-68.5	-2.4	-4.6	-3.8	-6.5	17
EMU/Energy	18.1	15.4	18.9	26.2	30.6	26.6	0.4	0.2	0.1	-58.3	-2.5	-4.8	-4.0	-6.8	7
EMU/Consumer Staples	12.7	12.0	13.6	18.1	18.8	17.1	-0.4	-0.1	0.1	-52.1	-1.8	-3.2	-2.8	-4.5	19
EMU/Financials	18.5	14.1	16.0	24.9	28.9	25.7	0.3	0.3	0.1	-79.6	-2.8	-5.7	-4.5	-7.6	43
EMU/Comm Svc	14.1	10.4	12.5	16.3	18.3	18.7	-0.1	0.1	-0.0	-80.5	-2.3	-4.0	-3.5	-5.8	13
EMU/Health Care	16.7	13.4	16.1	18.3	19.5	18.8	-0.5	-0.1	-0.1	-51.5	-2.1	-3.7	-3.2	-4.9	22
EMU/Real Estate	20.4	23.7	29.3	32.2	30.2	25.8	-0.6	-0.3	nan	-63.6	-2.6	-4.7	-3.9	-6.0	7

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# EMU Sector Indexes: Momentum



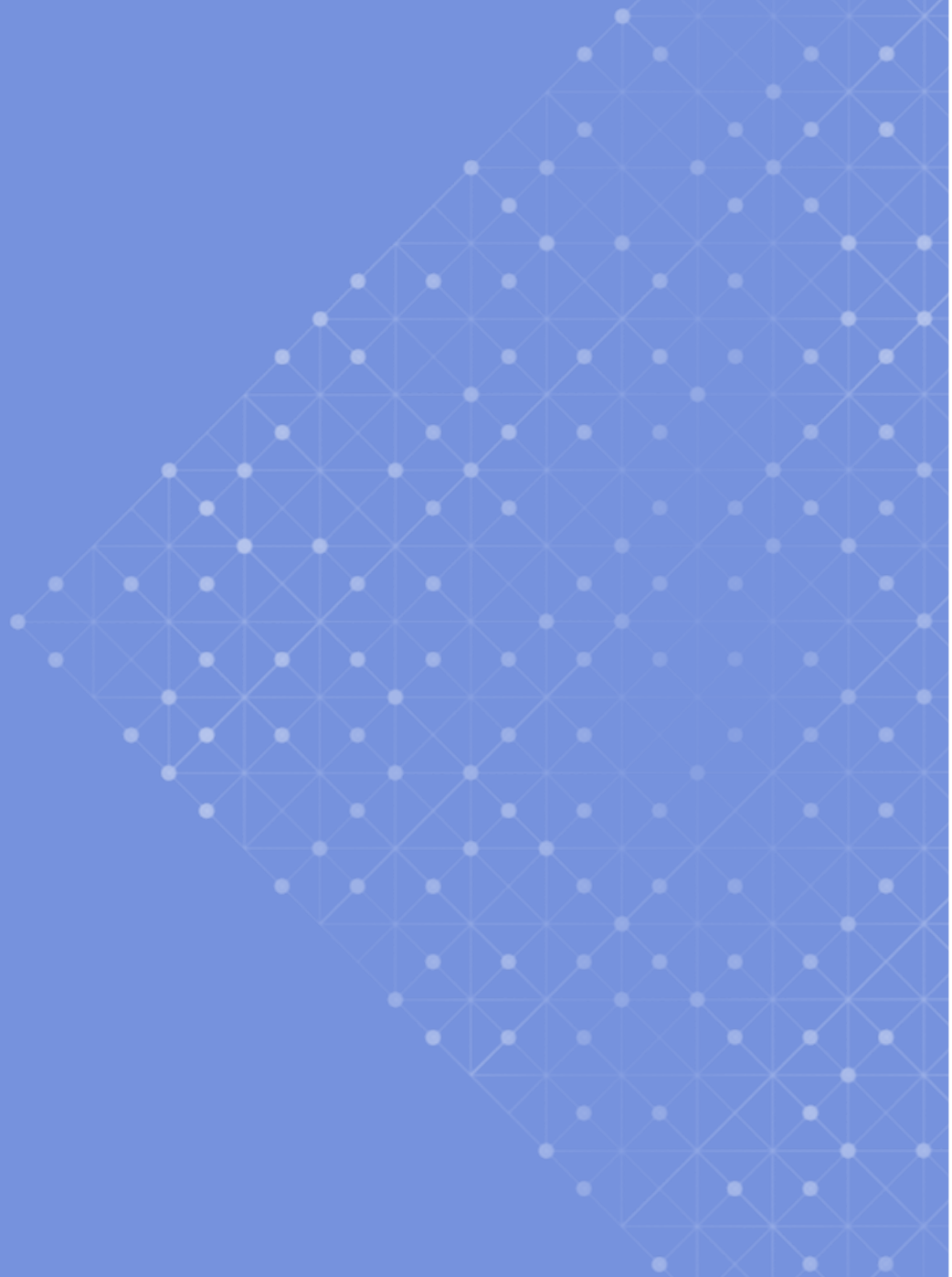
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**USA**

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# USA ESG Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>USA ESG Leaders</b>	-1.6	-0.2	-4.5	4.5	-4.5	-4.5	6.8	26.0	8.8	14.0	12.4	5.6	25.8	1.4	TUSSLMU
<b>Kld 400 Social</b>	-1.7	-0.2	-4.7	4.0	-4.7	-4.7	6.0	24.3	7.8	13.6	12.6	5.2	25.2	1.5	TKLD400U
<b>USA</b>	-1.6	-0.7	-4.1	4.2	-4.1	-4.1	5.9	23.1	7.3	13.2	12.3	4.4	24.0	1.5	M2US
<b>USA ESG Focus</b>	-1.5	-0.6	-4.2	4.2	-4.2	-4.2	5.7	22.8	6.5	12.9	12.3	4.4	24.1	1.5	M2USESGR
<b>USA Climate Change</b>	-1.6	-0.0	-4.8	3.9	-4.8	-4.8	5.6	27.9	8.2	14.7	13.7	4.7	27.3	1.3	MXUSCLNU (1)
<b>USA Climate Paris Aligned</b>	-1.6	-0.6	-5.0	2.0	-5.0	-5.0	3.0	20.5	5.7	12.5	13.3	5.1	28.4	1.4	GU735620
<b>USA SRI</b>	-1.9	-0.6	-5.4	0.4	-5.4	-5.4	0.6	19.0	8.1	14.8	13.3	4.6	23.7	1.7	M2USSI

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# USA ESG Indexes: Risk Profile

## Risk Profile (%)

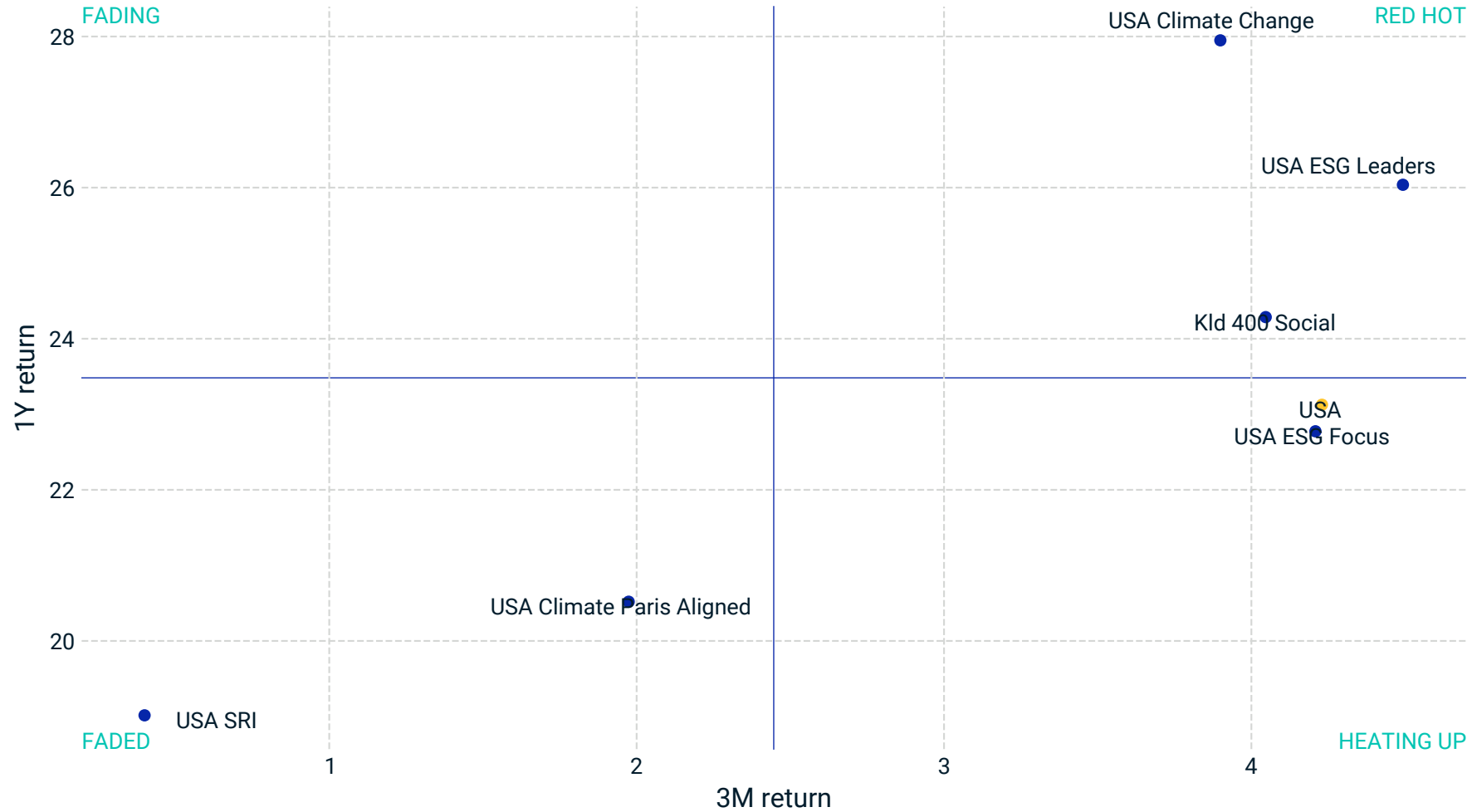
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>USA ESG Leaders</b>	14.0	13.4	12.4	17.7	21.5	17.8	0.3	0.6	0.6	-55.3	-1.8	-3.4	-3.0	-5.2	281
<b>USA SRI</b>	13.2	12.5	12.7	18.9	22.3	18.5	0.3	0.6	0.6	-51.4	-1.9	-3.6	-3.1	-5.2	164
<b>USA ESG Focus</b>	12.8	12.3	11.7	17.6	21.4	17.8	0.2	0.5	0.6	-55.1	-1.9	-3.6	-3.1	-5.3	293
<b>Kld 400 Social</b>	14.5	13.7	12.7	18.3	21.9	18.2	0.2	0.5	0.6	-53.7	-1.9	-3.4	-2.9	-4.9	401
<b>USA Climate Change</b>	15.5	14.6	13.7	19.0	22.2	18.3	0.3	0.6	0.6	-33.1	-1.7	-3.3	-2.7	-4.6	563
<b>USA Climate Paris Aligned</b>	14.2	13.5	12.8	18.9	22.1	18.2	0.1	0.5	0.6	-33.6	-1.7	-3.2	-2.7	-4.6	262
<b>USA</b>	13.2	12.4	11.6	17.6	21.4	17.8	0.2	0.5	0.6	-54.9	-1.8	-3.4	-2.9	-5.0	612

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# USA ESG Indexes: Momentum



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# USA Factor Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
USA Momentum	-1.6	-0.8	-4.9	8.4	-4.9	-4.9	14.5	27.5	3.0	10.9	13.3	7.2	31.9	0.7	M2US000\$
USA Quality	-1.1	-0.4	-4.4	4.7	-4.4	-4.4	8.0	30.3	10.1	15.3	14.6	8.9	27.2	1.3	M2USQU
USA Growth	-1.8	-0.3	-4.0	4.5	-4.0	-4.0	7.2	32.1	7.7	16.9	15.6	10.6	34.6	0.5	M2US000G
USA	-1.6	-0.7	-4.1	4.2	-4.1	-4.1	5.9	23.1	7.3	13.2	12.3	4.4	24.0	1.5	M2US
USA Value	-1.3	-1.0	-4.2	3.9	-4.2	-4.2	4.5	13.7	5.9	8.5	8.6	2.7	18.2	2.5	M2US000V
USA High Dividend Yield	-1.3	-0.9	-3.9	3.1	-3.9	-3.9	4.0	11.3	5.7	7.6	9.3	3.5	17.1	3.2	M2USAHDV
USA Minimum Volatility (USD)	-1.0	-0.9	-3.7	1.4	-3.7	-3.7	3.7	10.7	5.5	8.0	10.4	3.9	20.0	2.0	M2USMVOL
USA Equal Weighted	-1.6	-0.8	-5.1	3.6	-5.1	-5.1	2.7	16.6	3.3	9.6	9.8	2.8	21.2	1.9	M2USEWR
USA Enhanced Value	-1.8	-1.8	-6.8	1.3	-6.8	-6.8	0.5	13.3	2.0	7.2	8.1	1.6	12.2	3.1	M2USEVR

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# USA Factor Indexes: Risk Profile

## Risk Profile (%)

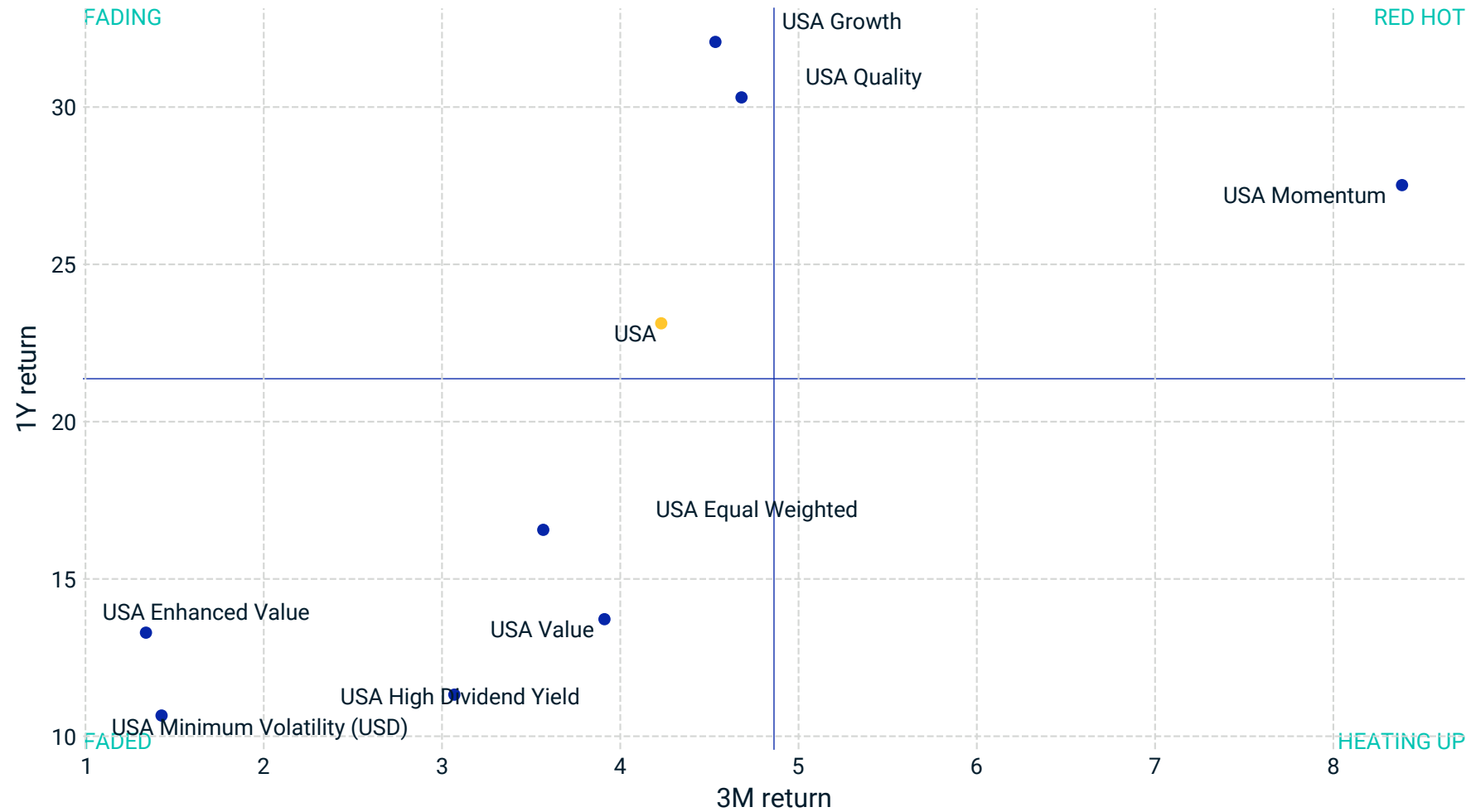
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>USA Growth</b>	18.9	17.7	15.5	23.1	25.2	20.6	0.2	0.6	0.7	-59.1	-2.0	-3.8	-3.1	-5.3	237
<b>USA Quality</b>	14.6	15.0	12.9	19.1	22.2	18.5	0.4	0.6	0.7	-44.0	-1.7	-3.3	-2.8	-4.5	126
<b>USA</b>	13.2	12.4	11.6	17.6	21.4	17.8	0.2	0.5	0.6	-54.9	-1.8	-3.4	-2.9	-5.0	612
<b>USA Momentum</b>	20.5	20.4	15.2	19.2	23.5	19.7	0.0	0.3	0.6	-55.9	-2.0	-3.7	-3.0	-4.9	123
<b>USA Minimum Volatility (USD)</b>	7.9	7.7	8.2	12.9	17.9	14.7	0.2	0.3	0.6	-46.6	-1.4	-2.8	-2.4	-4.2	165
<b>USA High Dividend Yield</b>	10.0	9.5	10.0	13.5	18.6	15.6	0.1	0.3	0.5	-55.3	-1.5	-3.0	-2.6	-4.7	150
<b>USA Equal Weighted</b>	12.5	11.9	12.7	18.1	22.4	18.5	-0.0	0.3	0.4	-59.8	-1.9	-3.5	-3.1	-5.4	612
<b>USA Value</b>	10.6	9.9	10.3	14.5	20.2	16.8	0.1	0.3	0.4	-59.1	-1.8	-3.4	-2.9	-5.2	441
<b>USA Enhanced Value</b>	12.6	12.1	12.7	17.3	23.2	19.3	-0.1	0.2	0.3	-59.5	-2.0	-3.6	-3.1	-5.3	150

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# USA Factor Indexes: Momentum



As of Apr 30, 2024.

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# USA Sector Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
USA/Comm Svc	-1.5	-2.9	-2.0	7.5	-2.0	-2.0	12.5	39.7	1.9	11.2	9.5	4.2	23.1	0.8	M2US0TC
USA/Energy	-2.9	-2.5	-0.8	12.8	-0.8	-0.8	12.3	12.9	28.7	12.0	3.7	2.3	11.8	3.0	M2US0EN
USA/Financials	-1.0	-2.0	-4.3	5.1	-4.3	-4.3	7.9	26.3	6.1	10.1	10.9	2.0	17.6	1.8	M2US0FN
USA/Utilities	-0.6	0.8	1.8	10.7	1.8	1.8	7.5	1.8	3.8	6.1	7.8	2.1	19.6	3.3	M2US0UT
USA/Industrials	-1.6	-1.1	-3.5	8.0	-3.5	-3.5	7.2	25.9	8.2	11.5	10.7	6.0	23.5	1.6	M2US0IN
USA/Consumer Staples	-0.4	0.3	-1.0	5.0	-1.0	-1.0	6.4	3.0	6.9	9.3	8.8	6.1	20.5	2.5	M2US0CS
USA/Information Tech	-2.2	0.2	-5.4	2.3	-5.4	-5.4	6.2	35.5	12.6	21.1	20.5	10.0	34.9	0.8	M2US0IT
USA	-1.6	-0.7	-4.1	4.2	-4.1	-4.1	5.9	23.1	7.3	13.2	12.3	4.4	24.0	1.5	M2US
USA/Materials	-1.8	0.2	-5.0	7.5	-5.0	-5.0	3.4	12.3	4.3	11.3	8.6	2.8	21.6	1.9	M2US0MT
USA/Health Care	-0.1	-0.7	-5.1	0.2	-5.1	-5.1	3.1	6.7	6.2	11.5	11.2	4.5	25.9	1.7	M2US0HC
USA/Consumer Discr	-2.6	1.0	-4.4	4.0	-4.4	-4.4	0.5	23.7	-0.3	11.4	13.2	8.9	27.6	0.8	M2US0CD
USA/Real Estate	-1.9	-1.0	-8.5	-4.8	-8.5	-8.5	-9.4	-1.8	-2.9	2.9	nan	2.4	30.6	4.2	MS132087

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency. Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# USA Sector Indexes: Risk Profile

## Risk Profile (%)

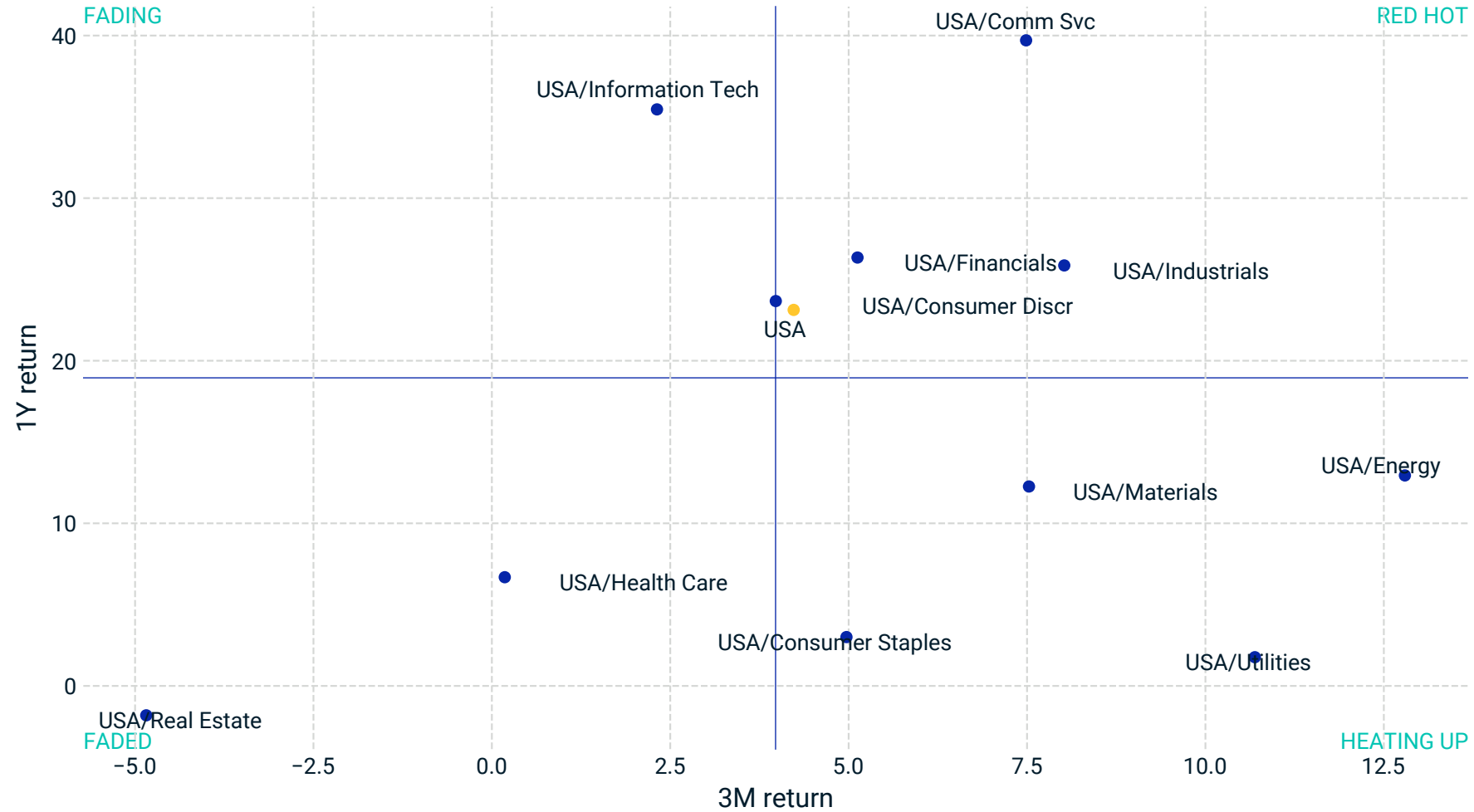
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>USA/Information Tech</b>	22.4	21.2	18.7	24.8	27.7	23.2	0.4	0.7	0.8	-81.1	-2.5	-4.6	-4.0	-6.6	95
<b>USA</b>	13.2	12.4	11.6	17.6	21.4	17.8	0.2	0.5	0.6	-54.9	-1.8	-3.4	-2.9	-5.0	612
<b>USA/Industrials</b>	12.1	11.7	12.7	17.0	22.8	19.2	0.3	0.4	0.5	-63.8	-2.0	-3.9	-3.2	-5.5	96
<b>USA/Health Care</b>	11.4	10.1	10.3	14.2	18.4	16.9	0.2	0.5	0.5	-41.1	-1.6	-3.2	-2.6	-4.4	74
<b>USA/Consumer Staples</b>	9.2	9.1	10.2	13.2	16.9	14.5	0.3	0.4	0.5	-32.8	-1.3	-2.6	-2.1	-3.8	41
<b>USA/Consumer Discr</b>	18.4	17.0	17.8	25.3	26.0	21.2	-0.1	0.4	0.5	-61.1	-2.1	-3.9	-3.3	-5.5	58
<b>USA/Financials</b>	12.4	11.5	12.5	19.6	26.7	22.2	0.1	0.3	0.4	-81.0	-2.3	-4.9	-4.1	-7.7	89
<b>USA/Comm Svc</b>	27.3	23.3	19.3	24.6	25.1	20.8	-0.1	0.4	0.4	-75.2	-2.1	-4.1	-3.4	-5.7	31
<b>USA/Materials</b>	12.4	13.6	14.5	19.4	24.0	20.7	-0.0	0.4	0.3	-62.7	-2.3	-4.3	-3.6	-6.4	33
<b>USA/Utilities</b>	15.0	15.9	16.8	18.0	23.0	19.2	0.1	0.1	0.3	-61.3	-1.8	-3.5	-2.9	-5.0	31
<b>USA/Energy</b>	15.3	14.5	18.2	27.4	35.9	29.5	0.8	0.3	0.1	-71.3	-2.6	-4.6	-4.1	-7.0	28
<b>USA/Real Estate</b>	19.8	17.7	18.0	20.5	24.9	21.4	-0.4	-0.0	nan	-40.0	-1.9	-3.7	-3.2	-5.9	36

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# USA Sector Indexes: Momentum



As of Apr 30, 2024.

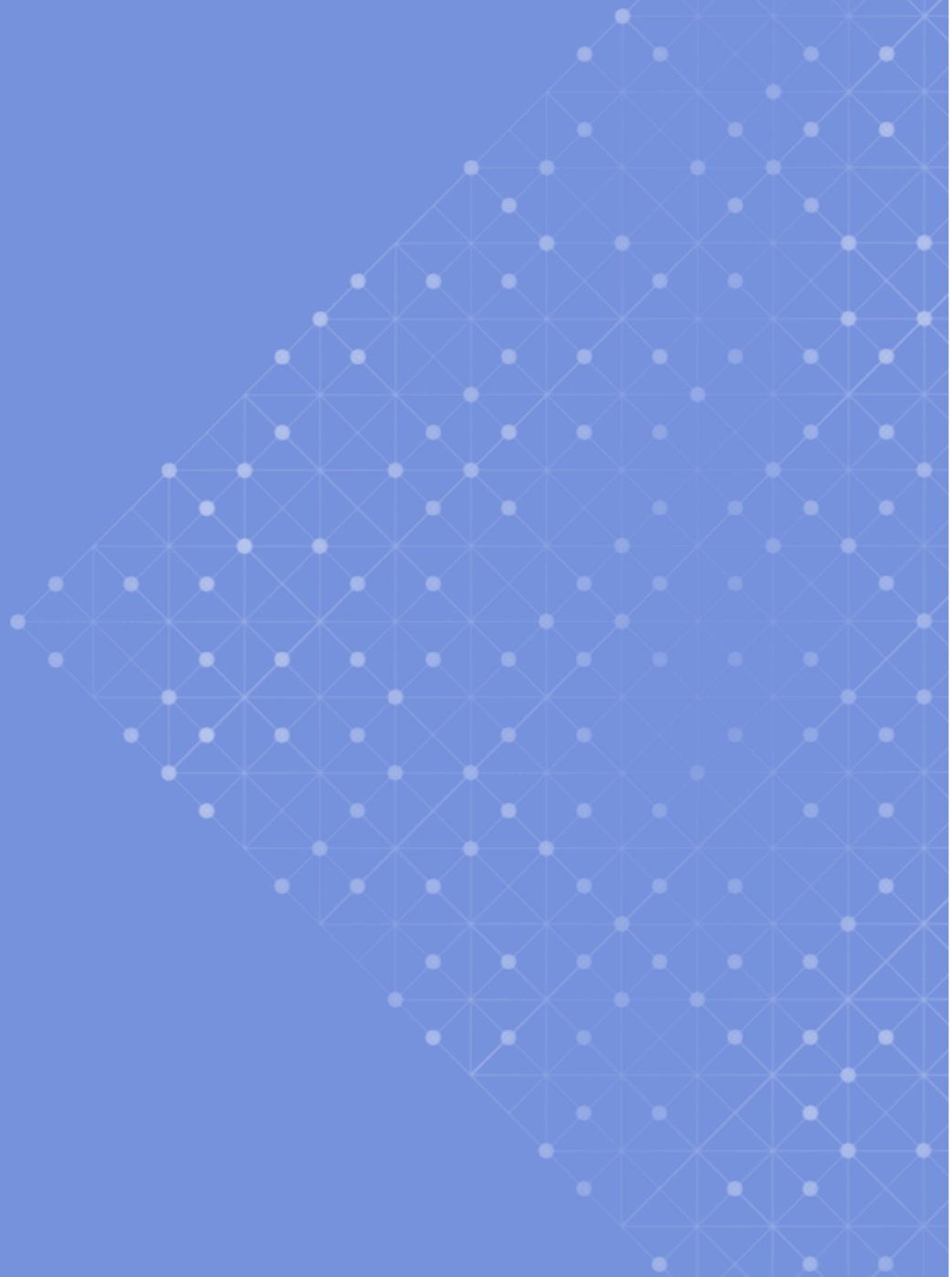
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# World

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# World ESG Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>World ESG Leaders</b>	-1.2	0.0	-3.9	3.8	-3.9	-3.9	5.6	20.5	6.9	11.6	9.6	3.8	22.5	1.9	TGSINU
<b>World Climate Change</b>	-1.3	0.3	-4.1	4.0	-4.1	-4.1	5.4	23.0	6.8	12.3	10.6	3.7	23.9	1.6	MXWOCLNU (1)
<b>World</b>	-1.2	-0.5	-3.7	3.7	-3.7	-3.7	5.0	18.8	6.1	11.0	9.4	3.1	20.4	2.0	M2WO
<b>World ESG Focus</b>	-1.1	-0.4	-3.7	3.4	-3.7	-3.7	4.5	18.1	5.4	10.9	9.5	3.2	20.6	2.1	GU712780
<b>World Climate Paris Aligned</b>	-1.2	-0.5	-4.1	2.0	-4.1	-4.1	3.0	17.1	4.8	10.6	10.0	3.5	23.2	1.7	MXWOCLPA (1)
<b>World SRI</b>	-1.4	-0.3	-4.6	0.6	-4.6	-4.6	1.2	15.5	5.9	11.8	10.1	3.6	22.2	2.0	M2WOSOCR

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

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# World ESG Indexes: Risk Profile

## Risk Profile (%)

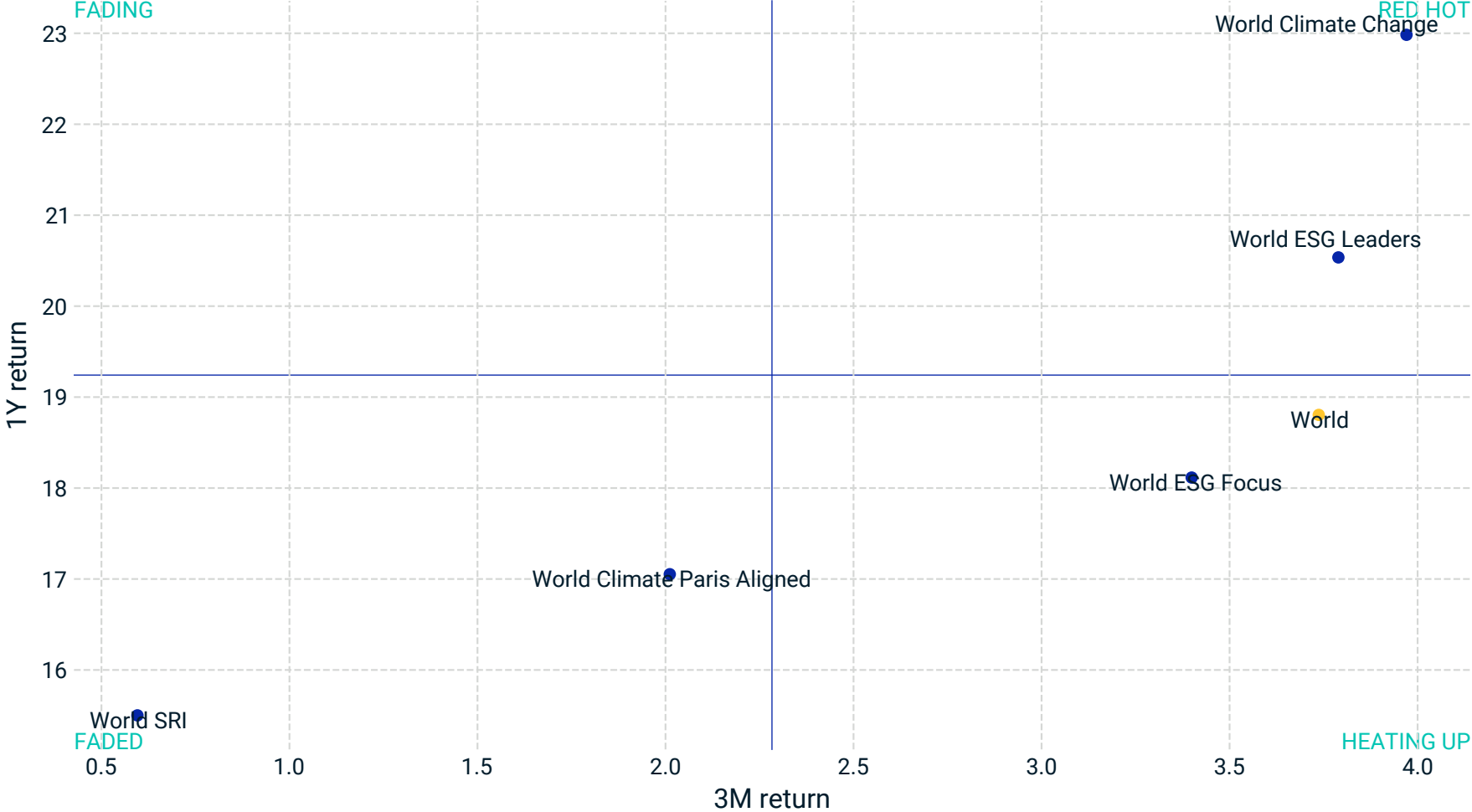
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>World SRI</b>	10.9	10.4	11.0	15.9	18.4	15.2	0.1	0.5	0.6	-55.6	-1.6	-3.1	-2.6	-4.6	394
<b>World Climate Change</b>	13.2	12.4	12.1	16.4	18.8	15.5	0.2	0.5	0.6	-32.9	-1.4	-2.7	-2.3	-4.0	1356
<b>World ESG Leaders</b>	11.2	10.8	10.8	15.1	18.1	15.0	0.2	0.5	0.5	-57.8	-1.6	-3.2	-2.6	-4.7	693
<b>World ESG Focus</b>	10.6	10.0	10.3	15.1	18.1	15.1	0.1	0.5	0.5	-57.5	-1.6	-3.1	-2.6	-4.7	422
<b>World Climate Paris Aligned</b>	11.4	10.6	10.9	15.7	18.3	15.1	0.1	0.5	0.5	-33.2	-1.4	-2.6	-2.2	-3.9	586
<b>World</b>	10.8	10.0	10.2	15.0	18.1	15.1	0.2	0.5	0.5	-57.5	-1.5	-3.0	-2.5	-4.4	1465

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# World ESG Indexes: Momentum



As of Apr 30, 2024.

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# World Factor Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
<b>World Momentum</b>	-0.8	-0.5	-4.0	9.2	-4.0	-4.0	15.3	27.1	4.7	11.7	12.0	3.7	23.2	1.3	M2WOMOM
<b>World Quality</b>	-1.1	-0.3	-3.8	4.4	-3.8	-3.8	7.4	26.1	9.1	14.4	12.7	7.5	24.9	1.5	M2WOQU
<b>World Growth</b>	-1.4	-0.3	-4.0	3.7	-4.0	-4.0	5.9	24.0	5.5	13.5	11.8	6.6	30.0	0.9	M2WO000G
<b>World</b>	-1.2	-0.5	-3.7	3.7	-3.7	-3.7	5.0	18.8	6.1	11.0	9.4	3.1	20.4	2.0	M2WO
<b>World Value</b>	-1.0	-0.7	-3.3	3.8	-3.3	-3.3	4.1	13.4	6.1	7.8	6.7	2.0	15.3	3.1	M2WO000V
<b>World Enhanced Value</b>	-0.5	-0.4	-3.9	2.4	-3.9	-3.9	2.9	15.5	5.7	7.2	5.9	1.2	10.3	3.8	M2W0EV
<b>World High Dividend Yield</b>	-0.7	-0.5	-2.7	2.3	-2.7	-2.7	2.9	9.0	5.3	7.2	6.4	2.4	14.8	3.8	M2WDHDVD
<b>World Minimum Volatility (USD)</b>	-0.6	-1.1	-3.5	-0.1	-3.5	-3.5	2.1	5.0	3.3	5.6	7.8	2.8	19.0	2.6	M2WOMVOL
<b>World Equal Weighted</b>	-0.9	-0.4	-3.6	2.2	-3.6	-3.6	1.3	10.5	1.4	6.4	6.5	1.8	17.7	2.7	M2W0EW

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

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# World Factor Indexes: Risk Profile

## Risk Profile (%)

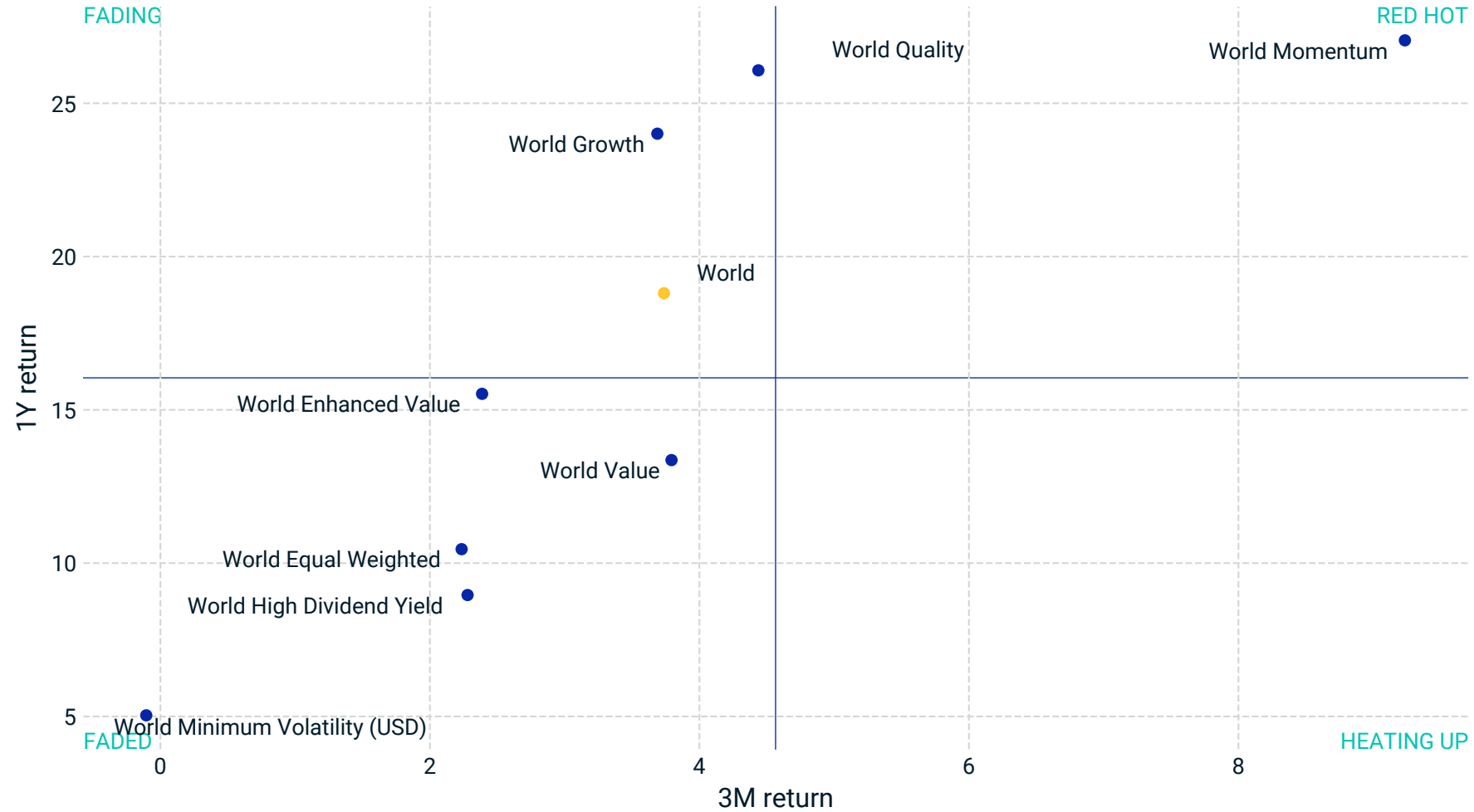
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>World Quality</b>	12.8	13.0	11.7	16.8	19.3	16.1	0.3	0.6	0.7	-48.0	-1.5	-3.0	-2.5	-4.2	298
<b>World Growth</b>	14.8	13.9	12.9	19.0	20.5	16.7	0.1	0.5	0.6	-57.3	-1.6	-3.1	-2.6	-4.6	675
<b>World Momentum</b>	16.0	16.2	12.8	16.3	19.6	16.5	0.1	0.5	0.6	-55.5	-1.7	-3.1	-2.6	-4.2	345
<b>World</b>	10.8	10.0	10.2	15.0	18.1	15.1	0.2	0.5	0.5	-57.5	-1.5	-3.0	-2.5	-4.4	1465
<b>World Minimum Volatility (USD)</b>	6.9	6.2	6.9	10.0	13.5	11.2	-0.1	0.2	0.5	-47.7	-1.0	-2.1	-1.8	-3.3	263
<b>World High Dividend Yield</b>	8.7	7.6	8.6	11.1	15.1	12.9	0.1	0.3	0.4	-62.9	-1.4	-2.9	-2.4	-4.4	365
<b>World Enhanced Value</b>	10.6	8.9	10.2	13.3	16.7	14.4	0.1	0.3	0.3	-61.7	-1.6	-3.0	-2.5	-4.4	394
<b>World Equal Weighted</b>	10.1	8.8	10.7	14.1	16.6	14.0	-0.2	0.3	0.3	-59.7	-1.4	-2.7	-2.3	-4.1	1465
<b>World Value</b>	9.2	8.3	9.4	13.0	17.8	14.9	0.1	0.3	0.3	-60.7	-1.5	-3.0	-2.5	-4.5	955

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# World Factor Indexes: Momentum



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# World Sector Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
Wrld/Energy	-2.4	-1.9	0.3	11.5	0.3	0.3	10.4	13.5	24.9	10.2	3.2	1.9	11.2	3.6	M2W00EN
Wrld/Comm Svc	-1.3	-2.6	-2.4	5.8	-2.4	-2.4	10.3	31.8	0.7	9.4	6.9	3.4	23.5	1.2	M2W00TC
Wrld/Financials	-0.8	-1.3	-3.4	5.3	-3.4	-3.4	6.9	22.8	6.8	9.1	7.7	1.6	13.6	3.0	M2W00FN
Wrld/Industrials	-0.8	-0.3	-3.0	6.7	-3.0	-3.0	6.5	22.0	6.7	10.1	8.9	3.8	21.3	1.8	M2W00IN
Wrld/Information Tech	-2.0	0.1	-5.7	1.8	-5.7	-5.7	6.0	34.2	11.2	19.8	19.2	8.6	34.3	0.8	M2W00IT
World	-1.2	-0.5	-3.7	3.7	-3.7	-3.7	5.0	18.8	6.1	11.0	9.4	3.1	20.4	2.0	M2WO
Wrld/Health Care	-0.0	-0.2	-3.9	0.7	-3.9	-3.9	3.4	5.6	5.6	10.5	9.3	4.3	24.6	1.8	M2W00HC
Wrld/Consumer Staples	-0.3	0.3	-1.1	1.8	-1.1	-1.1	2.4	-2.4	3.3	5.9	6.3	4.3	19.2	2.8	M2W00CS
Wrld/Utilities	-0.6	0.4	0.8	5.7	0.8	0.8	2.3	-0.2	2.0	5.5	6.0	1.8	16.1	3.9	M2W00UT
Wrld/Consumer Discr	-2.0	0.2	-4.9	3.2	-4.9	-4.9	1.7	17.9	-0.1	9.9	10.2	4.0	20.5	1.3	M2W00CD
Wrld/Materials	-1.4	0.3	-2.5	5.8	-2.5	-2.5	0.8	9.9	3.0	9.7	6.6	2.2	18.4	2.7	M2W00MT
Wrld/Real Estate	-1.2	-0.4	-7.2	-3.2	-7.2	-7.2	-7.5	-0.1	-3.9	0.8	nan	1.5	26.8	4.1	GDWURLCL

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency. Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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# World Sector Indexes: Risk Profile

## Risk Profile (%)

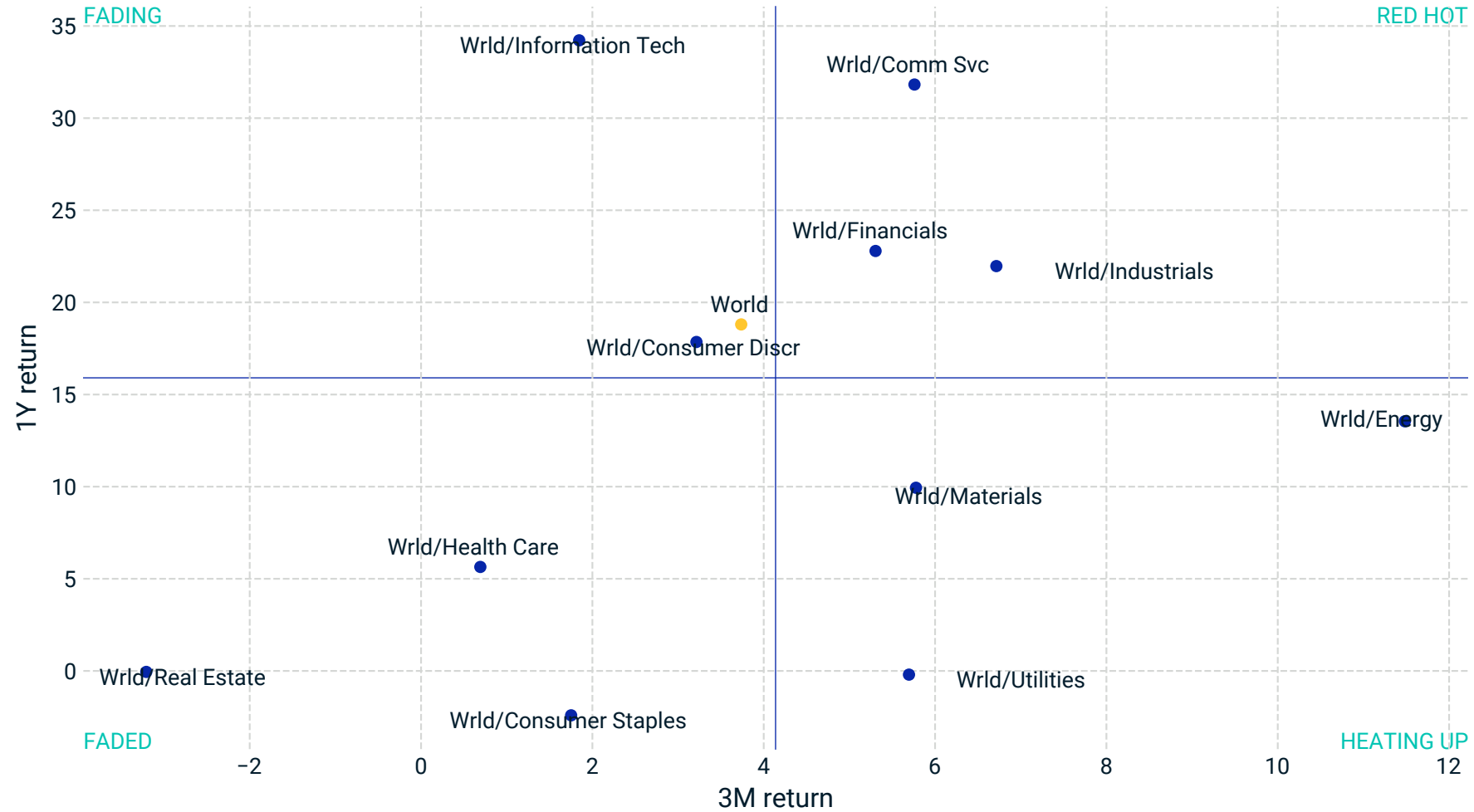
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Wrld/Information Tech	20.8	19.9	17.7	23.5	25.9	21.6	0.4	0.7	0.8	-81.8	-2.3	-4.1	-3.5	-5.9	158
Wrld/Consumer Discr	14.6	13.3	14.8	20.9	21.6	17.6	-0.1	0.4	0.5	-59.0	-1.7	-3.2	-2.7	-4.5	153
Wrld/Industrials	9.3	9.0	11.0	14.7	18.5	15.5	0.2	0.4	0.5	-62.2	-1.6	-3.1	-2.6	-4.5	266
<b>World</b>	10.8	10.0	10.2	15.0	18.1	15.1	0.2	0.5	0.5	-57.5	-1.5	-3.0	-2.5	-4.4	1465
Wrld/Health Care	10.1	9.1	9.5	12.6	15.7	14.2	0.2	0.5	0.5	-38.7	-1.4	-2.6	-2.2	-3.7	137
Wrld/Consumer Staples	8.8	7.9	8.5	11.0	13.5	11.9	-0.1	0.2	0.4	-39.2	-1.1	-2.2	-1.8	-3.3	108
Wrld/Materials	10.1	10.9	13.8	17.4	19.8	17.3	-0.1	0.4	0.3	-67.0	-1.9	-3.6	-3.1	-5.4	106
Wrld/Comm Svc	23.8	20.1	16.8	21.1	21.5	17.5	-0.1	0.3	0.3	-76.7	-1.7	-3.3	-2.8	-4.7	77
Wrld/Financials	11.3	9.9	11.2	16.5	22.0	18.2	0.1	0.3	0.3	-77.2	-1.9	-3.7	-3.1	-5.7	235
Wrld/Utilities	12.6	12.6	13.7	14.8	18.6	15.4	-0.0	0.1	0.3	-47.8	-1.4	-2.6	-2.2	-4.0	76
Wrld/Energy	13.3	12.2	16.2	24.1	31.4	26.0	0.8	0.3	0.1	-68.0	-2.3	-4.2	-3.6	-6.4	58
Wrld/Real Estate	16.6	14.6	15.5	16.8	20.0	16.9	-0.5	-0.1	nan	-39.2	-1.6	-2.9	-2.6	-4.7	91

As of Apr 30, 2024

SR = Sharpe Ratio. Risk may be reported for since inception period for an index depending on its inception date. Historical daily returns are used for calculating risk and VaR estimates.

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# World Sector Indexes: Momentum



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# Thematic - Tech and Multi- Themed

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# Thematic Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
USA Tech 125	-1.9	-0.4	-4.4	5.2	-4.4	-4.4	8.7	36.5	8.0	17.4	18.0	7.7	32.3	0.7	MXUSTECN (1)
ACWI IMI Fintech Innovation	-1.5	-0.2	-3.9	8.0	-3.9	-3.9	7.9	26.9	-3.9	10.7	15.4	4.1	31.4	1.0	MXACIFNT (1)
ACWI IMI Digital Economy	-1.6	-0.6	-4.2	5.1	-4.2	-4.2	7.7	36.1	3.2	14.5	17.5	5.7	34.6	0.7	MXACIDIG (1)
ACWI IMI Next Generation Internet Innova	-1.8	-1.0	-5.1	4.2	-5.1	-5.1	7.4	38.6	4.2	15.2	17.5	5.9	35.5	0.7	MXACIGNT (1)
ACWI IMI Disruptive Technology	-1.2	-0.1	-4.6	4.0	-4.6	-4.6	6.8	27.9	5.1	13.8	13.9	5.3	32.3	1.1	MXACIDSR (1)
ACWI IMI	-1.2	-0.2	-3.4	4.0	-3.4	-3.4	4.2	17.2	4.1	9.6	8.5	2.7	20.0	2.1	M2WDIM
ACWI IMI Autonom Tech & Industrial Inno	-1.5	0.5	-5.2	3.1	-5.2	-5.2	3.4	30.7	5.2	17.2	15.5	4.0	27.8	1.1	MXACIAUT (1)
ACWI IMI Future Mobility	-1.2	2.5	-4.8	7.0	-4.8	-4.8	3.2	21.7	3.0	18.1	12.6	2.4	20.2	1.7	MXACIMOB (1)
ACWI IMI Robotics	-1.1	0.7	-5.6	1.6	-5.6	-5.6	3.1	23.6	5.9	13.7	15.3	4.2	33.2	1.0	MXACIROB (1)
ACWI IMI Blockchain Economy	-4.4	-5.3	-14.3	10.7	-14.3	-14.3	2.8	59.4	6.2	26.9	nan	2.2	51.6	0.6	MXACIBLC (1)
ACWI IMI Innovation	-1.6	0.1	-5.5	2.8	-5.5	-5.5	2.7	21.1	-3.6	10.8	13.6	4.7	51.2	0.8	MXACIINO (1)
ACWI IMI Accelerating Change	-1.7	0.1	-5.0	1.9	-5.0	-5.0	0.6	12.8	-4.8	11.3	11.8	4.2	62.6	1.0	MXACIACH (1)
ACWI IMI Cybersecurity	-1.9	-2.5	-6.9	-4.7	-6.9	-6.9	-1.2	32.3	4.7	12.5	16.2	6.2	45.4	0.8	MXACISEC (1)
ACWI IMI Space Exploration	-1.3	-0.9	-4.5	1.1	-4.5	-4.5	-2.7	8.2	1.1	8.3	10.4	3.3	49.8	1.0	MXACISPE (1)

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# Thematic Indexes: Risk Profile

## Risk Profile (%)

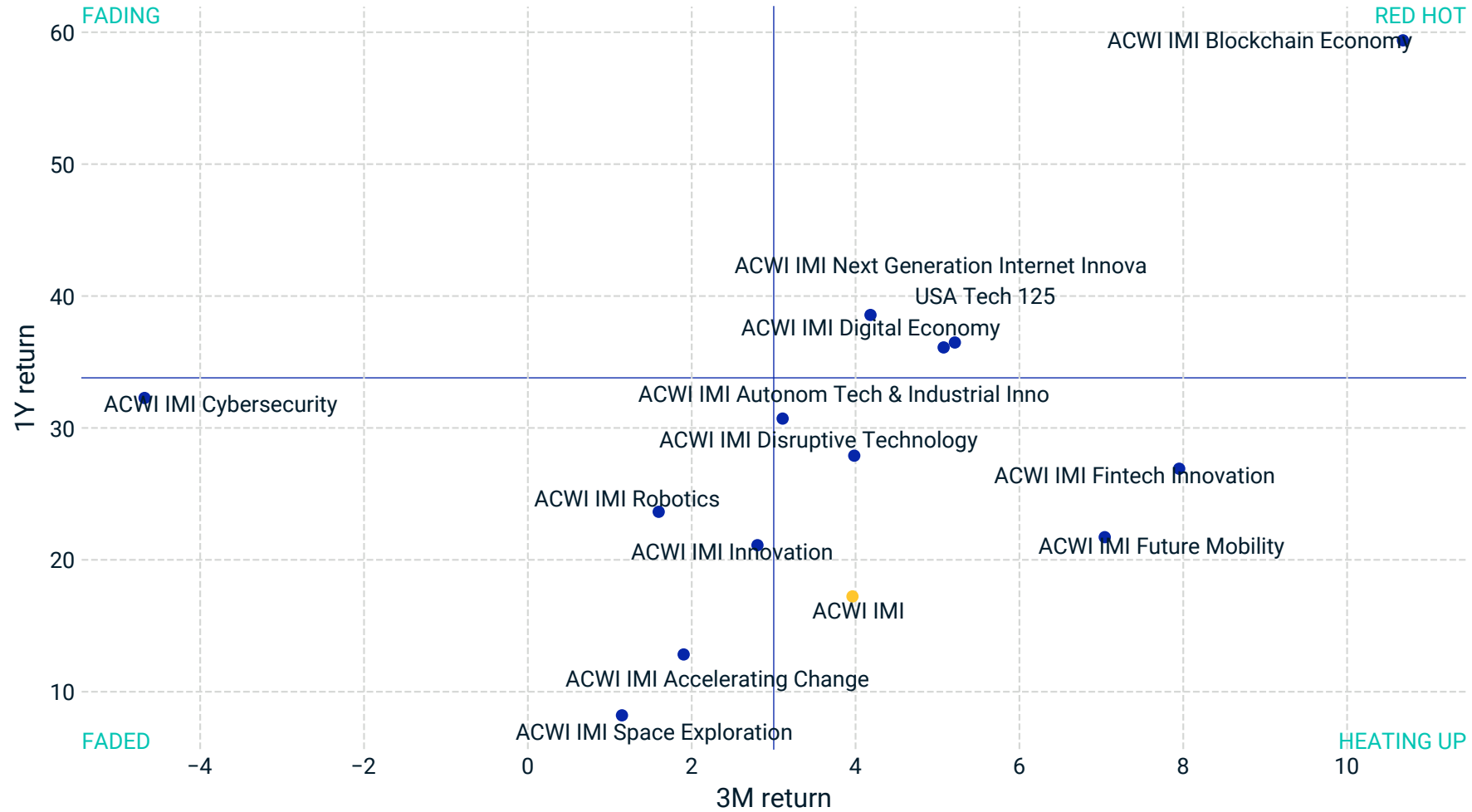
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
ACWI IMI Blockchain Economy	34.7	40.4	31.6	35.0	35.3	31.2	0.1	0.7	nan	-55.2	-3.1	-4.8	-4.4	-6.7	32
ACWI IMI Future Mobility	17.5	15.7	16.4	21.3	24.0	20.3	-0.1	0.7	0.5	-39.6	-1.9	-3.1	-2.9	-4.8	310
ACWI IMI Robotics	15.2	14.9	14.6	19.3	21.2	18.0	0.1	0.6	0.7	-39.0	-1.7	-3.0	-2.5	-4.2	283
USA Tech 125	20.3	19.0	16.7	23.3	25.2	21.0	0.2	0.6	0.8	-36.4	-2.0	-3.7	-3.1	-4.8	123
ACWI IMI Autonom Tech & Industrial Inno	17.9	17.6	16.5	23.0	25.0	20.6	0.1	0.6	0.7	-40.9	-2.0	-3.5	-3.0	-4.8	702
ACWI IMI Digital Economy	18.7	17.7	16.3	22.8	24.2	20.6	0.0	0.5	0.7	-44.7	-2.1	-3.5	-3.0	-4.6	672
ACWI IMI Disruptive Technology	16.0	15.0	13.6	18.9	21.2	18.0	0.1	0.5	0.7	-36.1	-1.7	-3.1	-2.6	-4.2	919
ACWI IMI Next Generation Internet Innova	20.1	19.2	17.8	25.2	26.6	22.5	0.1	0.5	0.7	-44.5	-2.3	-3.9	-3.3	-5.0	539
ACWI IMI Cybersecurity	16.5	19.3	18.1	23.5	25.0	21.9	-0.0	0.4	0.6	-35.1	-2.2	-3.6	-3.2	-4.8	79
ACWI IMI Accelerating Change	17.3	15.0	14.4	22.6	23.7	19.7	-0.3	0.4	0.5	-42.4	-2.0	-3.3	-2.9	-4.6	572
ACWI IMI	10.6	9.7	10.1	14.2	17.2	14.5	0.0	0.4	0.5	-58.3	-1.5	-2.8	-2.4	-4.2	9022
ACWI IMI Fintech Innovation	17.8	16.3	15.6	24.8	26.4	21.9	-0.3	0.3	0.6	-48.5	-2.2	-3.6	-3.1	-4.9	287
ACWI IMI Innovation	18.1	16.1	15.2	24.1	25.5	21.3	-0.3	0.3	0.5	-44.9	-2.1	-3.6	-3.1	-4.8	671
ACWI IMI Space Exploration	11.6	10.6	12.5	17.9	22.8	19.0	-0.2	0.2	0.5	-39.7	-1.7	-3.1	-2.7	-4.7	60

As of Apr 30, 2024

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# Thematic Indexes: Momentum

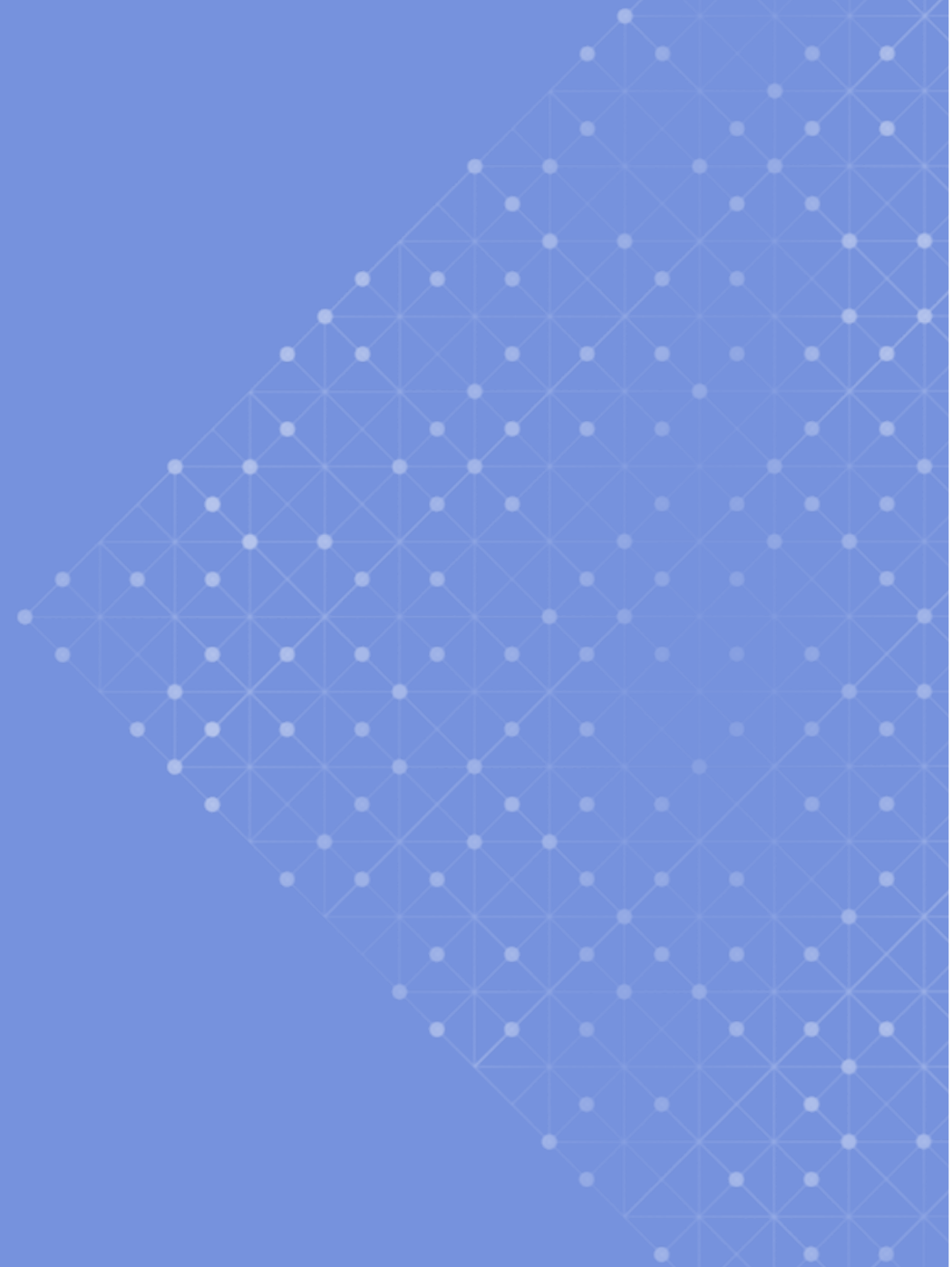


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# Thematic - Others

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# Thematic Indexes: Performance

## Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
ACWI IMI Smart Cities	-1.1	2.5	-1.8	8.6	-1.8	-1.8	9.5	35.6	10.5	15.3	13.1	4.4	28.3	1.4	MXACISMR (1)
ACWI IMI Sharing Economy	-1.4	0.7	-4.5	4.6	-4.5	-4.5	6.8	35.0	-0.1	11.7	nan	4.2	30.8	0.9	MXACISHE (1)
ACWI IMI Millennials	-1.2	-0.5	-3.2	5.5	-3.2	-3.2	6.7	23.7	2.0	12.5	14.4	4.8	27.1	1.2	MXACIMIL (1)
USA Inflation Sentiment Select 100	-1.4	-0.9	-3.7	6.1	-3.7	-3.7	5.5	15.2	7.4	11.3	9.0	2.1	17.7	2.5	MXUSINFL (2)
ACWI IMI	-1.2	-0.2	-3.4	4.0	-3.4	-3.4	4.2	17.2	4.1	9.6	8.5	2.7	20.0	2.1	M2WDIM
ACWI IMI Sustainable Water Transition	-0.9	0.7	-3.4	6.0	-3.4	-3.4	3.6	15.7	4.2	10.4	nan	3.4	23.2	2.1	MXACISWT (1)
ACWI IMI Plastic Transition	-0.8	0.4	-3.0	4.8	-3.0	-3.0	3.0	7.6	1.6	5.1	nan	2.8	21.4	2.4	MXACIPLT (1)
ACWI IMI Ageing Society Opportunities	-0.3	-0.1	-3.6	2.0	-3.6	-3.6	2.8	9.7	3.7	8.6	9.3	2.8	21.7	1.9	MXACIAGE (1)
ACWI IMI Natural Resources Stewardship	-0.6	0.2	-4.7	3.9	-4.7	-4.7	2.4	5.8	2.3	10.2	nan	2.1	19.7	2.6	MXACINRS (1)
ACWI IMI Digital Health	-1.1	-1.2	-5.7	-0.6	-5.7	-5.7	0.8	0.7	-1.5	8.2	11.9	3.8	29.4	1.3	MXACIHLT (1)
ACWI IMI Food Revolution	-1.2	-0.6	-3.7	4.8	-3.7	-3.7	0.6	-7.5	-11.8	2.7	5.6	2.0	23.0	1.8	MXACIFOD (1)
ACWI IMI Efficient Energy	-2.2	-1.6	-5.4	4.2	-5.4	-5.4	-1.8	2.9	-2.5	12.6	6.2	2.2	19.2	2.0	MXACIEEG (1)
ACWI IMI Clean Energy Infrastructure	-1.2	0.8	-3.5	5.2	-3.5	-3.5	-3.8	-7.6	-4.5	12.3	nan	2.2	23.1	1.9	MXACICEI (1)
ACWI IMI Genomic Innovation	-1.3	-1.7	-7.1	-2.4	-7.1	-7.1	-4.4	-7.8	-14.5	1.1	5.2	3.3	233.1	1.0	MXACIGEN (1)
ACWI IMI Renewables and Energy Eff	-1.1	1.3	-6.3	0.1	-6.3	-6.3	-6.5	6.4	-2.5	12.7	nan	2.4	54.7	1.5	MXACIRNE (1)
ACWI IMI Future Education	-2.3	-0.9	-4.9	-3.7	-4.9	-4.9	-6.8	24.1	-7.4	3.7	5.3	2.7	34.7	1.2	MXACIEDU (1)

Gross returns in USD for the period ending Apr 30, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

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# Thematic Indexes: Risk Profile

## Risk Profile (%)

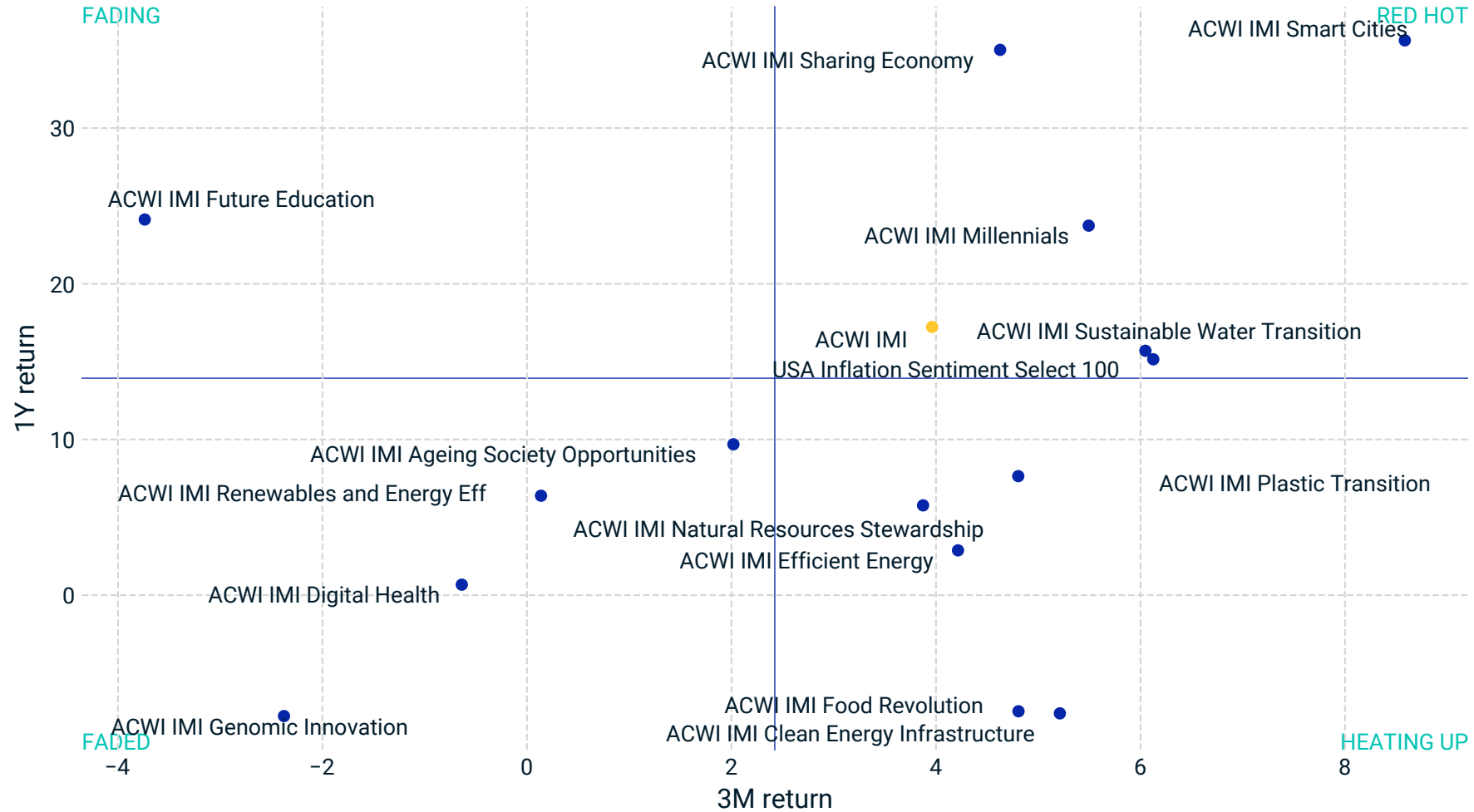
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
ACWI IMI Smart Cities	16.2	14.8	14.1	16.9	18.6	15.5	0.4	0.7	0.7	-33.1	-1.4	-2.5	-2.2	-3.7	576
ACWI IMI Millennials	14.6	13.2	12.6	18.8	20.3	17.1	-0.1	0.5	0.7	-39.6	-1.7	-3.0	-2.5	-4.1	867
ACWI IMI Renewables and Energy Eff	16.6	16.1	17.0	20.6	22.2	19.3	-0.3	0.5	nan	-37.0	-1.9	-3.1	-2.8	-4.6	205
ACWI IMI Clean Energy Infrastructure	12.7	12.7	15.1	17.9	21.0	18.1	-0.5	0.5	nan	-35.1	-1.7	-2.9	-2.6	-4.5	305
ACWI IMI Natural Resources Stewardship	9.4	9.4	11.1	13.7	16.8	14.7	-0.1	0.5	nan	-35.0	-1.3	-2.5	-2.2	-3.9	147
ACWI IMI Sustainable Water Transition	9.3	9.5	11.4	14.4	17.3	15.1	0.0	0.4	nan	-34.2	-1.3	-2.5	-2.2	-4.0	108
ACWI IMI Efficient Energy	12.7	12.8	14.9	20.8	24.3	20.3	-0.2	0.4	0.2	-41.6	-1.9	-3.3	-2.9	-5.0	201
USA Inflation Sentiment Select 100	10.5	10.2	11.2	16.9	24.5	20.4	0.2	0.4	0.3	-64.0	-2.3	-4.2	-3.7	-6.5	99
ACWI IMI	10.6	9.7	10.1	14.2	17.2	14.5	0.0	0.4	0.5	-58.3	-1.5	-2.8	-2.4	-4.2	9022
ACWI IMI Sharing Economy	19.0	18.0	17.3	24.4	25.4	22.9	-0.1	0.4	nan	-47.6	-2.3	-4.0	-3.4	-5.2	279
ACWI IMI Ageing Society Opportunities	10.3	9.0	9.3	12.7	16.9	14.6	0.0	0.3	0.5	-35.3	-1.3	-2.5	-2.1	-3.8	434
ACWI IMI Digital Health	14.2	11.4	12.0	16.5	19.5	17.2	-0.2	0.2	0.6	-30.3	-1.6	-2.9	-2.5	-4.0	262
ACWI IMI Future Education	18.4	19.4	18.1	22.1	23.1	19.3	-0.4	0.1	0.2	-52.2	-1.9	-3.0	-2.7	-4.3	53
ACWI IMI Plastic Transition	10.4	8.7	10.5	13.6	19.1	16.9	-0.2	0.1	nan	-37.8	-1.4	-3.0	-2.6	-4.7	69
ACWI IMI Food Revolution	13.1	13.6	15.0	17.2	18.9	16.5	-0.9	0.0	0.3	-42.8	-1.6	-2.6	-2.3	-3.7	67
ACWI IMI Genomic Innovation	18.6	16.2	15.7	22.9	23.7	21.6	-0.8	-0.1	0.1	-52.8	-2.2	-3.6	-3.0	-4.5	185

As of Apr 30, 2024

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# Thematic Indexes: Momentum



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