Country Indexes

MONTHLY EQUITY INSIGHTS REPORT

June 30, 2022 (market close)

Table of Contents

Developed Markets

Market Capitalization Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
United Kingdom	-1.7	1.2	-8.6	-10.5	-8.6	-10.5	-8.8	-4.0	1.2	2.3	3.8	1.7	13.0	4.1
Canada	-1.3	1.5	-10.3	-15.6	-10.3	-15.6	-11.6	-7.3	8.0	7.6	5.7	1.9	13.3	3.3
Spain	-1.2	-0.1	-10.3	-8.2	-10.3	-8.2	-12.0	-15.9	-4.4	-3.5	3.1	1.1	11.2	4.0
Australia	-2.1	0.0	-12.0	-18.1	-12.0	-18.1	-12.1	-12.9	2.6	4.6	5.1	2.0	14.0	5.5
Belgium	-1.2	1.1	-5.6	-12.7	-5.6	-12.7	-17.0	-20.1	-6.8	-5.2	3.5	1.4	14.8	2.6
EAFE	-1.4	0.5	-9.3	-14.3	-9.3	-14.3	-19.3	-17.3	1.5	2.7	5.9	1.6	13.6	3.4
Switzerland	-1.1	2.8	-7.1	-14.1	-7.1	-14.1	-19.3	-11.9	5.7	6.9	9.2	3.0	16.1	3.0
Japan	-0.6	-0.0	-7.9	-14.6	-7.9	-14.6	-20.1	-19.6	1.4	2.1	5.9	1.2	12.5	2.6
World	-1.1	-0.1	-8.6	-16.1	-8.6	-16.1	-20.3	-13.9	7.5	8.2	10.1	2.6	16.9	2.2
USA	-0.9	-0.4	-8.3	-16.8	-8.3	-16.8	-21.1	-12.8	10.4	11.2	12.9	3.8	19.0	1.7
France	-2.0	-0.1	-10.3	-14.3	-10.3	-14.3	-21.7	-17.5	1.8	4.0	7.8	1.6	14.9	3.1
Italy	-2.7	-2.2	-14.3	-17.1	-14.3	-17.1	-25.4	-21.7	-1.3	1.1	4.1	1.0	8.5	5.5
Germany	-2.2	-1.7	-13.5	-17.5	-13.5	-17.5	-28.1	-30.6	-3.4	-2.0	4.7	1.2	11.3	4.0
Austria	-2.9	-2.4	-15.0	-16.4	-15.0	-16.4	-33.1	-22.2	-1.0	-1.5	4.0	0.8	6.3	4.9

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Market Capitalization Indexes: Risk Profile

Risk Profile (%)

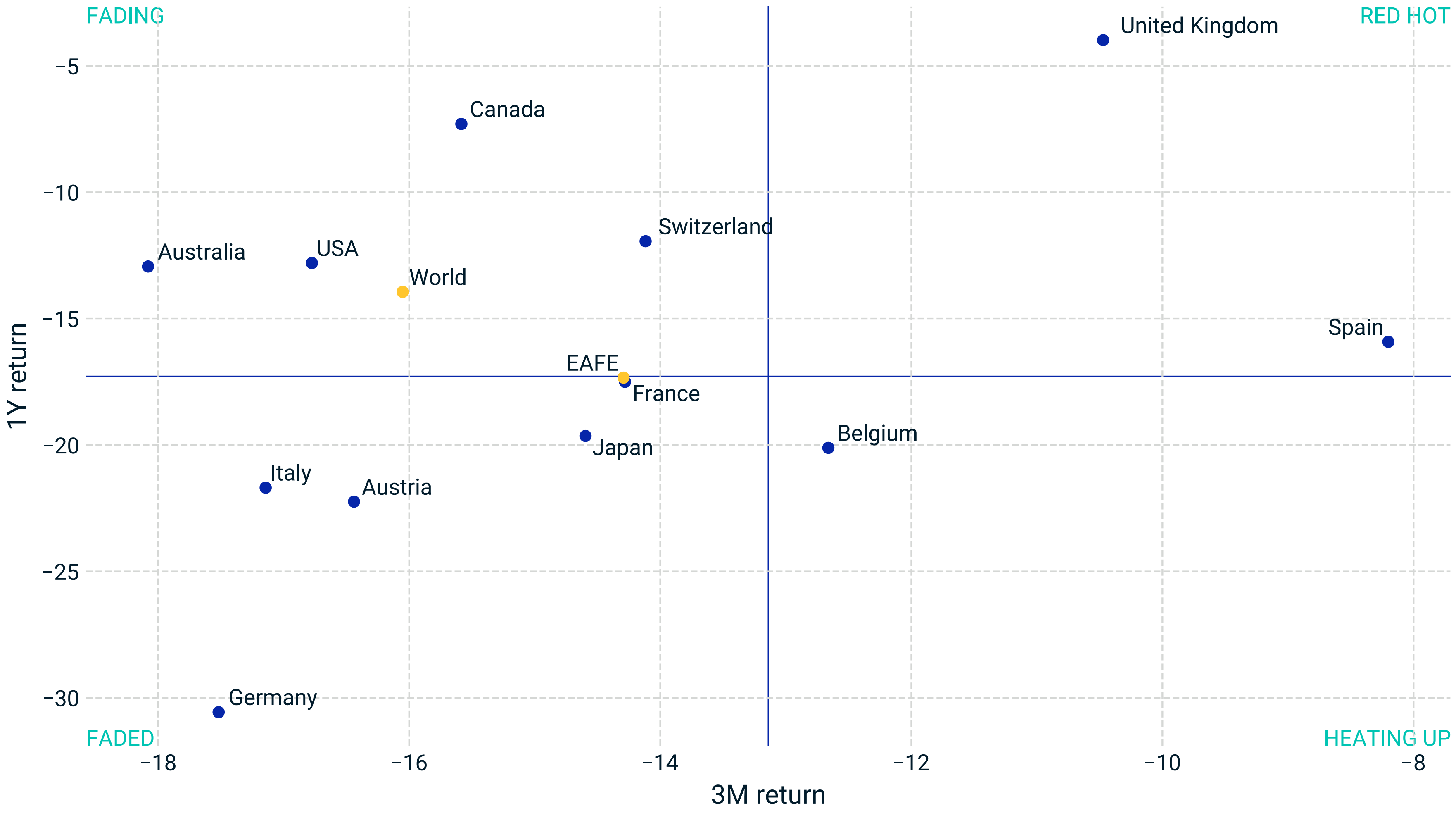
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EAFE	19.5	18.1	16.7	17.9	15.3	14.0	0.1	0.1	0.3	-60.1	-1.7	-3.0	-2.6	-4.4	799
World	24.7	23.1	17.1	20.4	17.3	14.3	0.4	0.4	0.6	-57.5	-1.6	-3.0	-2.5	-4.4	1513
Switzerland	22.6	19.7	17.2	17.8	15.6	14.6	0.3	0.4	0.5	-51.7	-1.7	-3.2	-2.7	-4.4	41
USA	28.9	28.2	20.3	24.2	20.8	17.0	0.4	0.5	0.7	-54.9	-1.9	-3.5	-3.0	-5.0	626
Canada	24.2	22.4	17.9	24.3	20.2	17.7	0.4	0.3	0.2	-60.3	-2.1	-3.8	-3.3	-6.0	88
Japan	19.6	17.4	18.1	18.3	16.8	17.9	0.1	0.0	0.3	-60.4	-2.1	-3.6	-3.1	-4.8	238
United Kingdom	24.6	21.9	19.6	24.0	20.2	18.4	0.1	0.0	0.1	-63.4	-2.0	-3.7	-3.2	-5.5	81
Australia	23.6	22.9	19.9	25.2	21.1	19.6	0.1	0.1	0.2	-65.0	-2.1	-4.1	-3.5	-6.1	59
France	26.3	24.7	24.3	25.3	21.3	19.6	0.1	0.1	0.3	-59.9	-2.3	-4.4	-3.7	-5.8	65
Germany	27.1	24.7	24.7	25.4	21.7	19.8	-0.1	-0.2	0.1	-68.2	-2.4	-4.5	-3.7	-5.9	60
Belgium	23.5	22.7	22.4	26.5	22.7	20.2	-0.3	-0.3	0.1	-76.5	-2.3	-4.3	-3.6	-5.8	13
Spain	26.4	23.3	22.9	26.0	22.3	21.9	-0.1	-0.2	0.0	-61.6	-2.5	-4.5	-3.8	-6.1	19
Italy	32.3	27.0	26.1	27.3	23.6	23.9	-0.0	-0.1	0.1	-70.1	-2.5	-4.8	-3.9	-6.5	25
Austria	33.3	34.2	34.7	33.6	28.6	25.5	-0.0	-0.2	0.1	-80.0	-2.7	-5.1	-4.3	-7.1	4

As of Jun 30, 2022

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.

Back to Table of Contents

Market Capitalization Indexes: Momentum



As of Jun 30, 2022.
[Back to Table of Contents](#)

Australia Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Australia High Dividend Yield	-3.5	0.3	-12.4	-17.4	-12.4	-17.4	0.6	-13.6	0.5	5.1	2.6	2.3	6.9	12.8
Australia Value	-2.8	0.2	-13.1	-18.9	-13.1	-18.9	-6.4	-10.5	2.9	2.8	4.5	1.6	10.9	7.7
Australia	-2.1	0.0	-12.0	-18.1	-12.0	-18.1	-12.1	-12.9	2.6	4.6	5.1	2.0	14.0	5.5
Australia Minimum Volatility (USD)	-1.7	-0.8	-10.8	-16.5	-10.8	-16.5	-14.7	-12.2	0.4	2.9	5.5	2.3	16.7	4.2
Australia Sri	-1.5	-0.4	-10.7	-17.4	-10.7	-17.4	-15.3	-12.8	-1.1	2.1	4.2	2.0	17.3	4.6
Australia ESG Leaders	-2.0	-0.0	-12.1	-18.8	-12.1	-18.8	-15.8	-14.5	2.1	3.1	4.9	1.8	14.5	4.5
Australia Momentum	-2.5	0.7	-12.5	-19.4	-12.5	-19.4	-16.0	-17.4	1.4	3.4	7.8	1.6	16.3	4.1
Australia Quality	-2.0	-0.3	-11.7	-19.1	-11.7	-19.1	-16.1	-16.1	3.8	6.6	4.4	2.8	11.0	6.8
Australia Climate Change	-1.7	-0.4	-12.5	-18.9	-12.5	-18.9	-16.5	-16.4	2.1	3.6	nan	1.9	14.9	4.6
Australia Growth	-1.4	-0.1	-10.9	-17.3	-10.9	-17.3	-18.0	-16.0	1.1	5.6	5.1	2.7	21.2	2.9

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Australia Indexes: Risk Profile

Risk Profile (%)

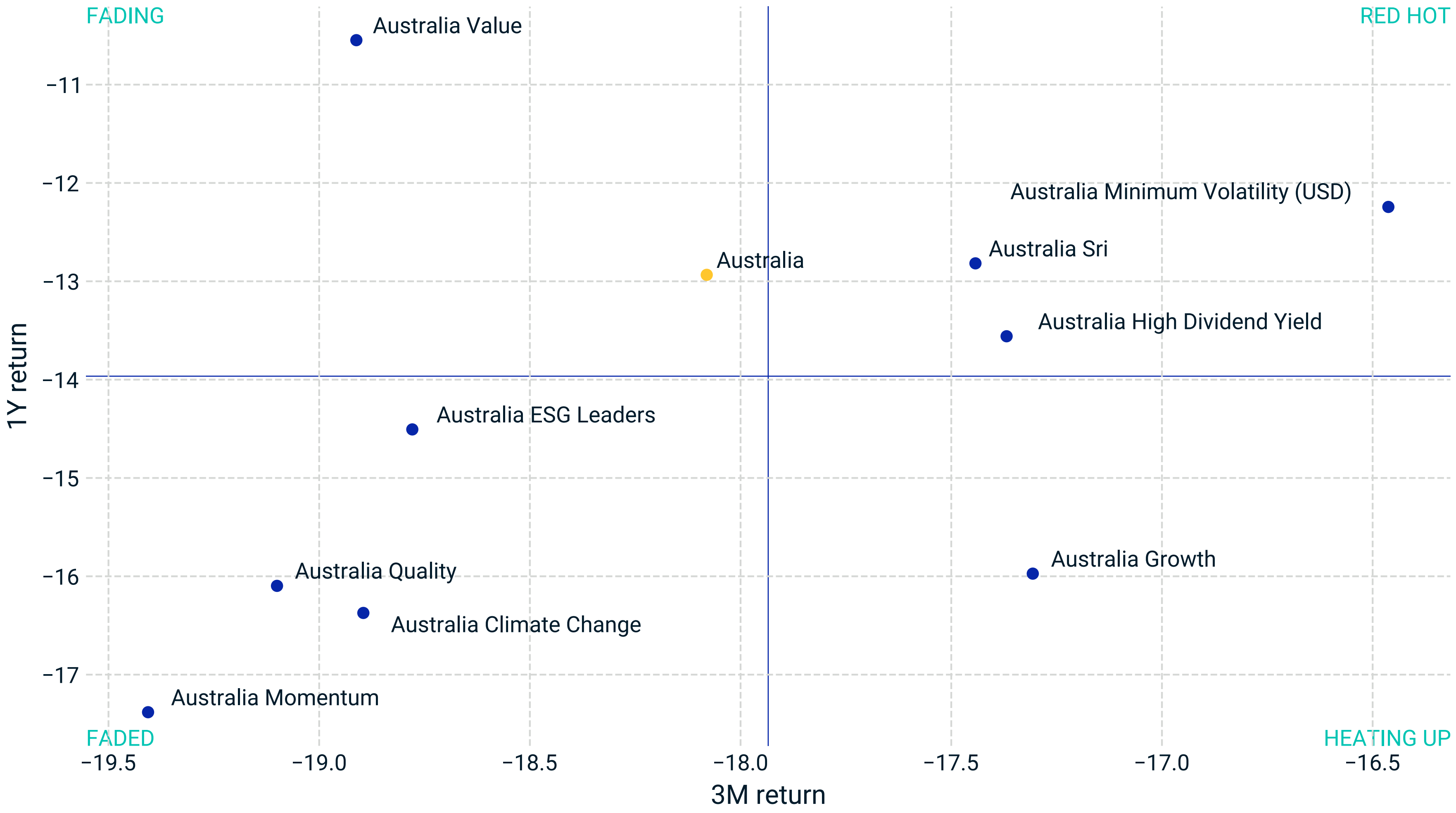
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Australia Minimum Volatility (USD)	20.4	21.0	18.3	23.2	19.5	18.0	0.0	0.1	0.2	-63.6	-2.0	-3.7	-3.2	-5.7	42
Australia Quality	23.9	24.9	20.8	24.2	20.4	18.9	0.2	0.2	0.2	-62.4	-2.1	-3.9	-3.4	-5.8	26
Australia Growth	22.2	22.7	20.5	24.6	20.8	19.1	0.1	0.2	0.2	-65.2	-2.3	-4.2	-3.6	-6.3	38
Australia Momentum	26.7	24.9	21.7	24.9	21.4	19.2	0.1	0.1	0.3	-64.5	-2.2	-4.1	-3.5	-6.1	24
Australia Sri	22.1	24.7	20.7	24.9	20.9	19.5	-0.0	-0.0	0.1	-62.9	-2.4	-4.3	-3.7	-6.6	25
Australia	23.6	22.9	19.9	25.2	21.1	19.6	0.1	0.1	0.2	-65.0	-2.1	-4.1	-3.5	-6.1	59
Australia Climate Change	23.2	22.3	19.8	25.1	21.0	19.8	0.1	0.1	nan	-46.5	-1.9	-3.2	-3.0	-5.3	54
Australia ESG Leaders	23.3	23.3	20.4	25.6	21.5	19.9	0.1	0.1	0.2	-64.3	-2.4	-4.5	-3.8	-6.7	41
Australia Value	28.4	25.2	21.7	28.0	23.4	21.5	0.2	0.0	0.1	-69.6	-2.2	-4.2	-3.6	-6.2	29
Australia High Dividend Yield	35.7	33.0	27.5	31.3	26.4	23.8	0.0	0.1	0.0	-68.7	-2.4	-4.3	-3.8	-6.3	5

As of Jun 30, 2022

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.

Back to Table of Contents

Australia Indexes: Momentum



As of Jun 30, 2022.
Back to Table of Contents

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Austria Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Austria Growth	-2.2	-3.9	-1.7	-9.5	-1.7	-9.5	-23.1	-16.3	9.6	1.1	4.5	1.2	9.4	3.3
Austria	-2.9	-2.4	-15.0	-16.4	-15.0	-16.4	-33.1	-22.2	-1.0	-1.5	4.0	0.8	6.3	4.9
Austria Value	-3.1	-1.8	-19.0	-15.1	-19.0	-15.1	-36.0	-23.4	-3.0	-4.1	2.1	0.6	5.0	6.1

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Austria 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
Austria	33.3	34.2	34.7	33.6	28.6	25.5	-0.0	-0.2	0.1	-80.0	-2.7	-5.1	-4.3	-7.1	4
Austria Value	40.4	38.1	38.4	36.3	31.1	27.3	-0.0	-0.3	-0.0	-84.0	-2.8	-5.2	-4.5	-7.6	3
Austria Growth	28.5	34.7	35.5	38.9	33.1	29.3	0.2	0.1	0.1	-86.2	-2.9	-5.5	-4.6	-7.5	1

As of Jun 30, 2022

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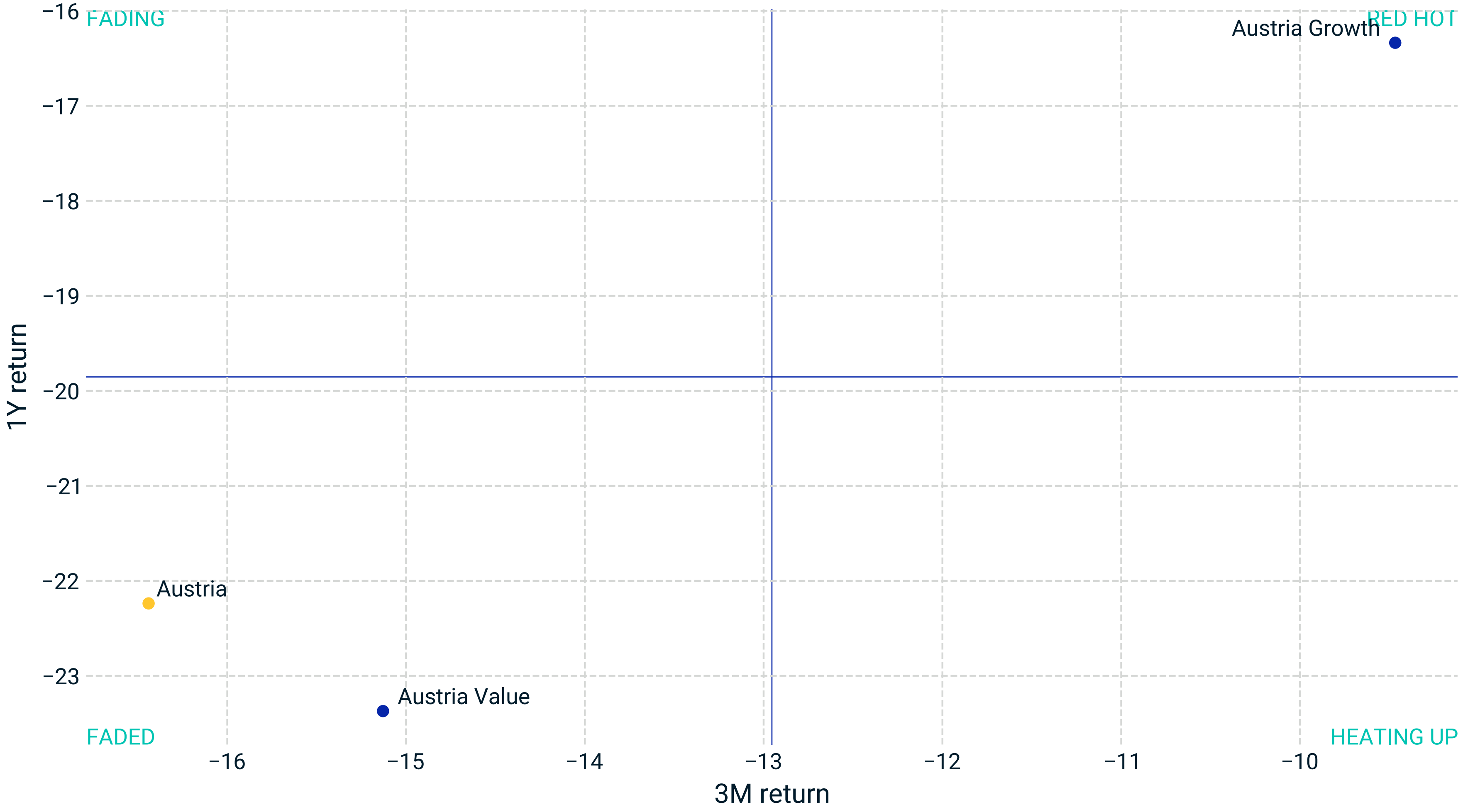
Back to Table of Contents

Austria Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

Belgium Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Belgium Value	-1.8	0.5	-5.8	-12.0	-5.8	-12.0	-16.8	-19.7	-0.1	1.3	10.6	1.3	15.9	3.0
Belgium	-1.2	1.1	-5.6	-12.7	-5.6	-12.7	-17.0	-20.1	-6.8	-5.2	3.5	1.4	14.8	2.6
Belgium Growth	-0.7	1.6	-5.4	-15.6	-5.4	-15.6	-18.0	-21.6	-16.0	-12.0	-1.7	1.9	11.6	1.4

Gross returns in USD for the period ending Jun 30, 2022

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

[Back to Table of Contents](#)

Belgium 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
Belgium	23.5	22.7	22.4	26.5	22.7	20.2	-0.3	-0.3	0.1	-76.5	-2.3	-4.3	-3.6	-5.8	13
Belgium Growth	22.4	22.4	21.5	27.0	23.7	21.4	-0.7	-0.6	-0.2	-66.0	-2.3	-4.0	-3.5	-5.8	9
Belgium Value	25.8	24.5	24.3	29.7	24.8	21.7	0.0	-0.1	0.4	-83.8	-2.6	-4.7	-4.1	-6.6	8

As of Jun 30, 2022

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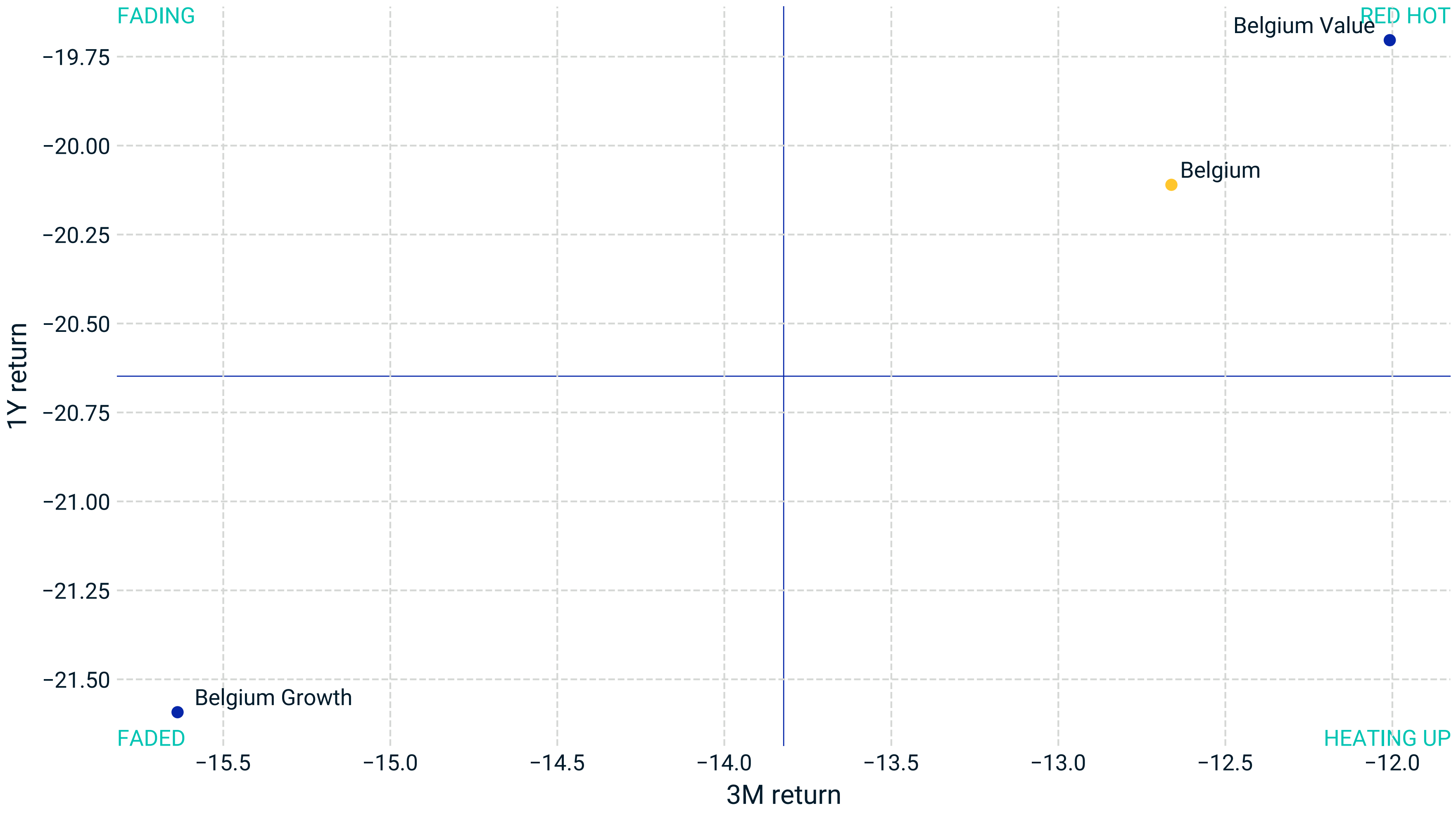
Back to Table of Contents

Belgium Indexes: Momentum



As of Jun 30, 2022.

[Back to Table of Contents](#)

Canada Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Canada Enhanced Value	-0.6	3.6	-10.4	-10.9	-10.4	-10.9	-2.1	6.8	11.8	8.3	6.7	1.4	9.2	3.1
Canada Momentum	-1.4	3.1	-11.2	-13.1	-11.2	-13.1	-4.6	-1.1	9.7	9.6	7.7	2.0	13.7	2.6
Canada High Dividend Yield	-0.6	2.1	-7.4	-11.7	-7.4	-11.7	-4.6	1.5	9.7	7.7	6.1	1.6	12.3	4.5
Canada Minimum Volatility (CAD)	-0.9	1.8	-7.8	-12.0	-7.8	-12.0	-6.1	0.7	8.8	8.0	6.6	2.0	14.9	3.1
Canada	-1.3	1.5	-10.3	-15.6	-10.3	-15.6	-11.6	-7.3	8.0	7.6	5.7	1.9	13.3	3.3
Canada Climate Change	-1.2	1.0	-8.9	-16.0	-8.9	-16.0	-13.1	-8.9	8.9	8.3	nan	1.9	13.1	3.1
Canada Quality	-1.0	0.6	-7.3	-13.6	-7.3	-13.6	-13.7	-10.4	3.1	6.1	6.2	2.0	11.3	2.3
Canada Climate Paris Aligned	-1.0	0.6	-7.7	-15.4	-7.7	-15.4	-15.5	-13.0	6.9	6.5	nan	1.9	15.0	2.9
Canada ESG Leaders	-1.4	0.3	-10.9	-19.1	-10.9	-19.1	-19.3	-15.6	5.5	6.1	6.4	1.8	13.2	3.4
Canada Sri	-1.4	0.2	-11.0	-21.5	-11.0	-21.5	-27.6	-25.7	-3.6	-0.0	2.5	2.0	14.2	3.1

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Canada Indexes: Risk Profile

Risk Profile (%)

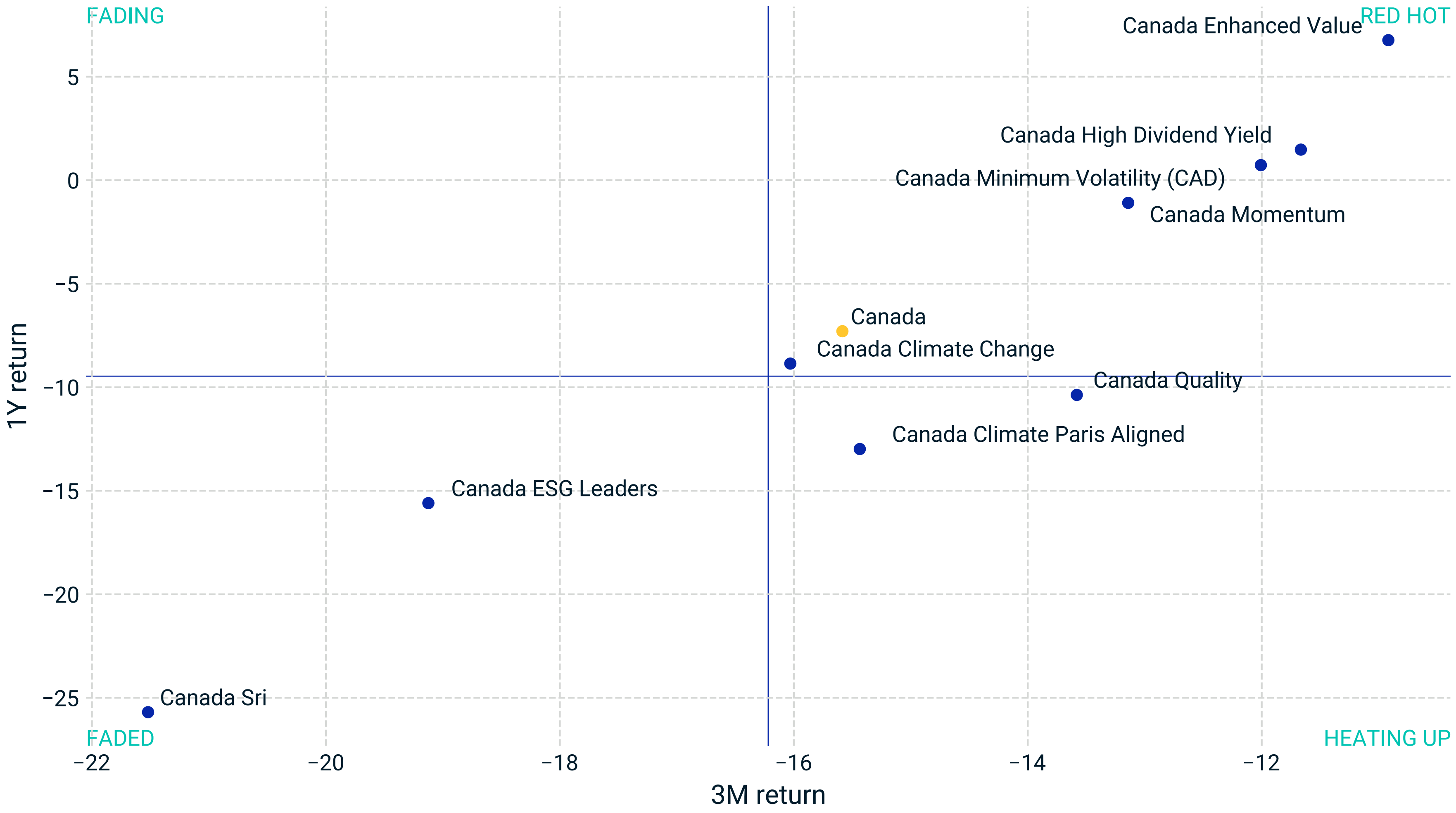
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Canada Minimum Volatility (CAD)	19.4	17.6	14.2	22.1	18.1	15.7	0.4	0.3	0.3	-57.6	-1.6	-3.3	-2.8	-5.2	60
Canada Climate Paris Aligned	21.4	19.6	16.3	21.8	18.2	16.4	0.3	0.3	nan	-38.0	-1.5	-2.6	-2.5	-4.5	47
Canada Quality	24.0	21.8	17.4	23.1	19.1	16.8	0.1	0.2	0.3	-61.7	-1.9	-3.9	-3.2	-5.9	25
Canada Climate Change	21.9	20.6	16.7	22.7	18.9	17.1	0.4	0.3	nan	-40.0	-1.5	-2.8	-2.6	-4.7	81
Canada Momentum	27.9	25.4	20.3	23.3	19.9	17.5	0.4	0.4	0.4	-58.7	-2.1	-3.9	-3.3	-5.7	30
Canada ESG Leaders	23.4	21.9	18.4	24.1	20.1	17.6	0.3	0.2	0.3	-59.8	-2.1	-4.4	-3.6	-6.6	37
Canada	24.2	22.4	17.9	24.3	20.2	17.7	0.4	0.3	0.2	-60.3	-2.1	-3.8	-3.3	-6.0	88
Canada Sri	23.3	22.3	20.0	24.8	20.6	18.0	-0.1	-0.1	0.1	-59.0	-2.1	-4.1	-3.6	-6.7	21
Canada High Dividend Yield	19.8	17.9	14.3	26.6	21.6	18.6	0.4	0.3	0.2	-62.6	-1.8	-3.6	-3.0	-5.8	20
Canada Enhanced Value	30.2	26.4	20.4	29.5	24.7	21.5	0.5	0.2	0.2	-66.9	-2.2	-4.2	-3.6	-6.4	30

As of Jun 30, 2022

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.

[Back to Table of Contents](#)

Canada Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

France Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
France High Dividend Yield	-1.8	1.2	-7.2	-4.4	-7.2	-4.4	-4.3	-2.4	2.1	3.3	7.2	1.3	11.5	5.2
France Value	-2.8	-0.4	-11.7	-9.6	-11.7	-9.6	-13.6	-9.1	2.1	1.1	6.3	1.0	10.5	4.7
France Country ESG Leaders	-2.3	-0.2	-9.6	-12.7	-9.6	-12.7	-20.5	-14.4	2.3	3.2	nan	1.5	14.4	3.4
France Minimum Volatility (EUR)	-1.6	0.2	-9.2	-14.3	-9.2	-14.3	-21.5	-15.1	0.5	3.2	7.0	1.8	36.6	2.8
France	-2.0	-0.1	-10.3	-14.3	-10.3	-14.3	-21.7	-17.5	1.8	4.0	7.8	1.6	14.9	3.1
France Quality	-2.0	0.0	-9.9	-17.0	-9.9	-17.0	-25.5	-21.0	3.0	5.1	8.9	2.9	19.3	2.5
France Momentum	-2.0	-0.0	-9.6	-16.2	-9.6	-16.2	-25.7	-17.5	5.1	6.3	9.0	2.0	14.3	2.9
France Growth	-1.5	0.1	-9.4	-18.7	-9.4	-18.7	-28.4	-24.4	1.6	6.8	9.2	3.6	24.6	1.7

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

France 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
France Minimum Volatility (EUR)	23.4	21.2	20.7	22.3	18.8	17.3	0.0	0.1	0.3	-55.9	-2.0	-3.8	-3.2	-5.1	46
France Quality	27.8	25.1	23.9	23.8	20.7	18.7	0.2	0.2	0.4	-56.7	-2.2	-3.9	-3.4	-5.4	25
France Country ESG Leaders	26.5	24.3	23.1	24.4	20.5	19.0	0.1	0.1	nan	-38.3	-1.8	-3.5	-2.9	-5.0	34
France Growth	27.9	27.9	27.6	25.9	22.0	19.5	0.1	0.2	0.4	-67.3	-2.4	-4.2	-3.6	-5.7	40
France Momentum	23.1	23.9	25.5	24.6	21.2	19.6	0.2	0.2	0.4	-62.4	-2.4	-4.0	-3.6	-5.6	24
France	26.3	24.7	24.3	25.3	21.3	19.6	0.1	0.1	0.3	-59.9	-2.3	-4.4	-3.7	-5.8	65
France High Dividend Yield	20.3	17.5	18.4	25.1	21.3	20.0	0.2	0.1	0.3	-59.8	-2.2	-4.6	-3.6	-5.9	6
France Value	26.2	23.5	23.0	26.5	22.1	20.8	0.1	-0.0	0.2	-62.7	-2.4	-4.6	-3.9	-6.2	33

As of Jun 30, 2022

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.

[Back to Table of Contents]

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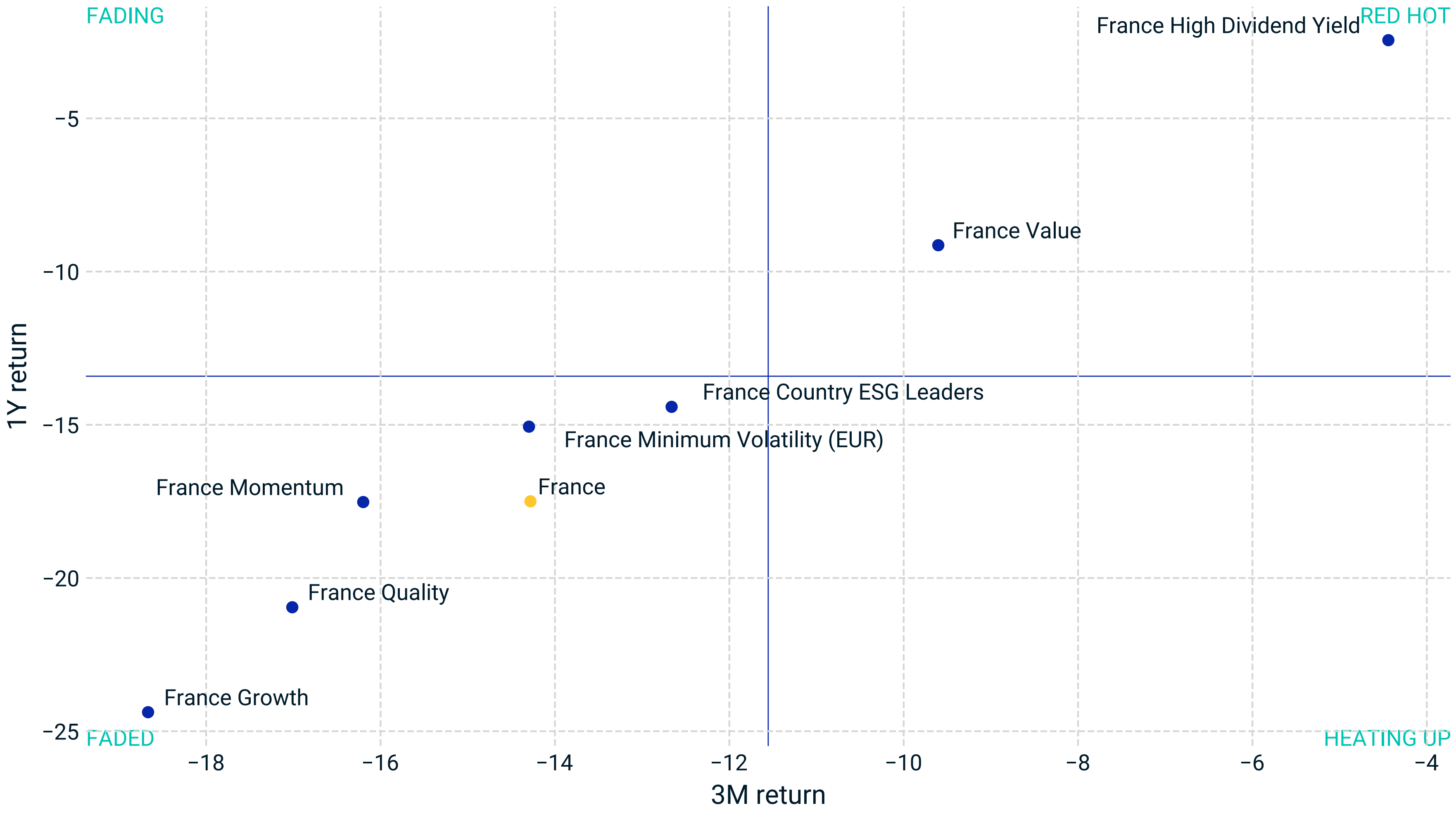
France Indexes: Momentum



As of Jun 30, 2022.

[Back to Table of Contents](#)

Germany Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Germany Value	-2.7	-2.8	-15.3	-17.4	-15.3	-17.4	-25.3	-28.8	-2.0	-1.7	3.7	1.0	9.1	5.0
Germany Minimum Volatility (EUR)	-1.6	-0.8	-11.0	-14.9	-11.0	-14.9	-27.0	-27.5	-2.7	-0.6	5.5	1.6	16.6	3.3
Germany High Dividend Yield	-1.3	-0.3	-13.9	-17.4	-13.9	-17.4	-27.5	-25.2	-5.7	-2.6	6.8	1.2	9.5	5.5
Germany Sri	-0.8	0.9	-9.5	-17.1	-9.5	-17.1	-28.0	-30.8	-5.1	0.7	7.8	1.8	13.1	3.6
Germany	-2.2	-1.7	-13.5	-17.5	-13.5	-17.5	-28.1	-30.6	-3.4	-2.0	4.7	1.2	11.3	4.0
Germany Country ESG Leaders	-2.1	-1.3	-12.9	-17.3	-12.9	-17.3	-28.4	-31.1	-3.7	-1.2	nan	1.4	11.3	4.4
Germany Quality	-0.9	1.3	-9.5	-17.1	-9.5	-17.1	-29.5	-25.1	-1.8	-0.8	5.8	1.9	13.3	2.8
Germany Growth	-1.2	0.4	-9.7	-18.0	-9.7	-18.0	-33.5	-34.8	-7.0	-3.8	4.8	2.6	21.7	2.0
Germany Momentum	-1.8	-1.2	-11.3	-18.0	-11.3	-18.0	-34.1	-33.4	-3.4	0.3	8.1	1.1	11.5	3.3

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Germany Indexes: Risk Profile

Risk Profile (%)

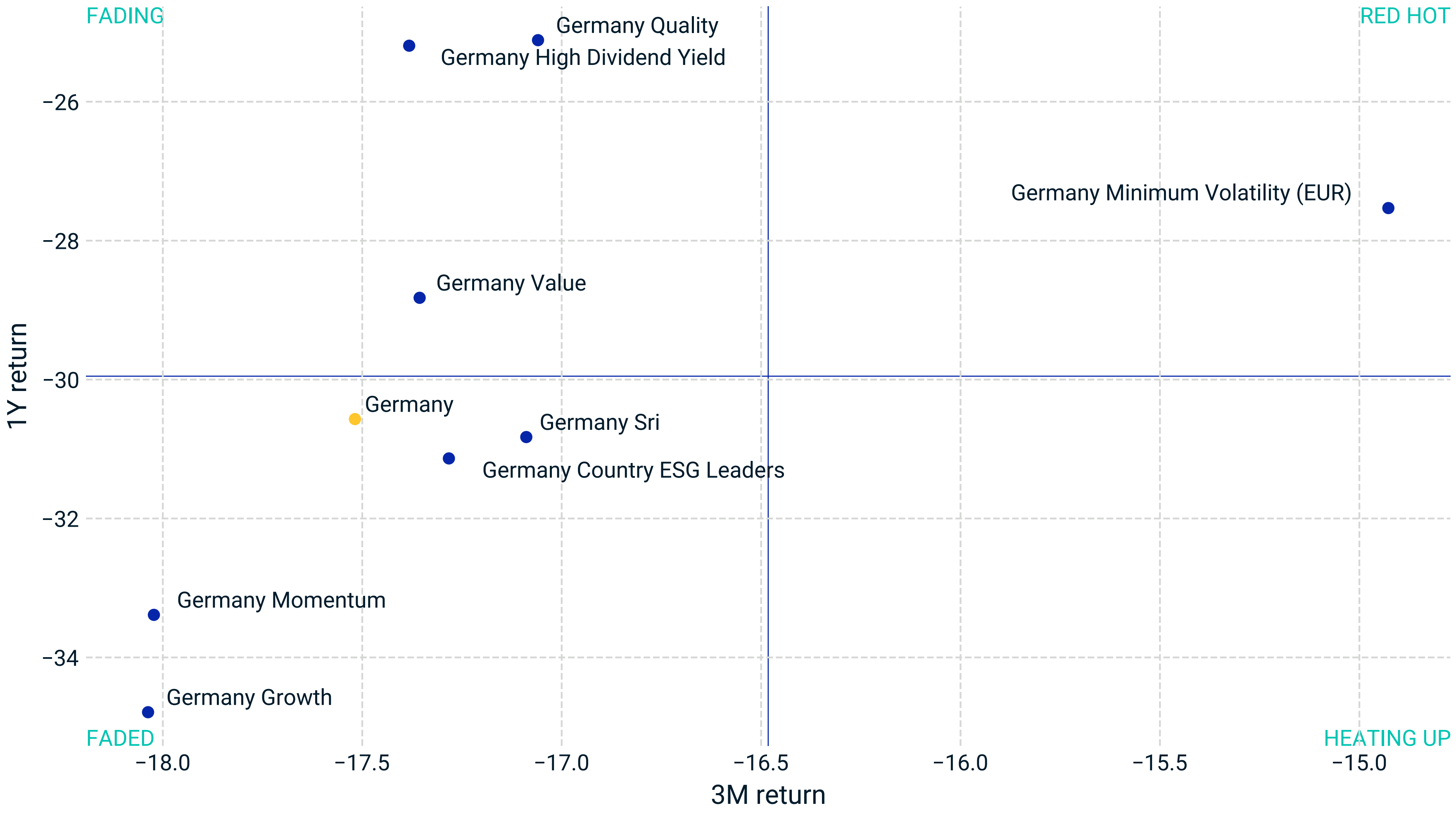
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Germany Minimum Volatility (EUR)	22.8	21.6	22.1	22.5	19.0	17.4	-0.1	-0.1	0.2	-60.8	-2.1	-4.0	-3.3	-5.4	50
Germany Quality	25.6	24.0	23.4	24.6	21.5	19.3	-0.0	-0.1	0.2	-61.2	-2.3	-4.2	-3.5	-5.7	25
Germany Momentum	25.8	26.2	27.6	25.6	21.8	19.4	-0.1	-0.1	0.3	-65.9	-2.4	-4.2	-3.6	-5.4	25
Germany Country ESG Leaders	25.9	24.2	24.2	24.8	21.1	19.4	-0.1	-0.1	nan	-41.2	-1.8	-3.6	-2.9	-5.1	31
Germany Sri	23.4	23.2	23.6	25.9	22.1	19.5	-0.1	-0.1	0.3	-40.2	-2.0	-3.8	-3.2	-5.2	9
Germany Growth	27.0	25.7	25.0	25.3	21.8	19.6	-0.2	-0.3	0.1	-80.8	-2.6	-4.4	-3.8	-5.7	30
Germany	27.1	24.7	24.7	25.4	21.7	19.8	-0.1	-0.2	0.1	-68.2	-2.4	-4.5	-3.7	-5.9	60
Germany Value	28.2	25.0	25.7	27.0	23.1	21.3	-0.0	-0.1	0.1	-68.8	-2.5	-4.7	-4.0	-6.6	39
Germany High Dividend Yield	29.4	27.1	26.8	28.8	24.2	21.3	-0.1	-0.2	0.2	-66.8	-2.4	-4.6	-4.0	-6.8	9

As of Jun 30, 2022

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.

Back to Table of Contents

Germany Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

Italy Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Italy Value	-3.3	-3.0	-15.6	-17.1	-15.6	-17.1	-23.1	-20.5	-2.0	0.8	4.3	0.8	6.4	7.3
Italy	-2.7	-2.2	-14.3	-17.1	-14.3	-17.1	-25.4	-21.7	-1.3	1.1	4.1	1.0	8.5	5.5
Italy Growth	-1.1	0.4	-10.7	-16.1	-10.7	-16.1	-28.5	-24.1	2.1	4.1	4.7	1.9	22.6	2.1

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Italy Indexes: Risk Profile

Risk Profile (%)

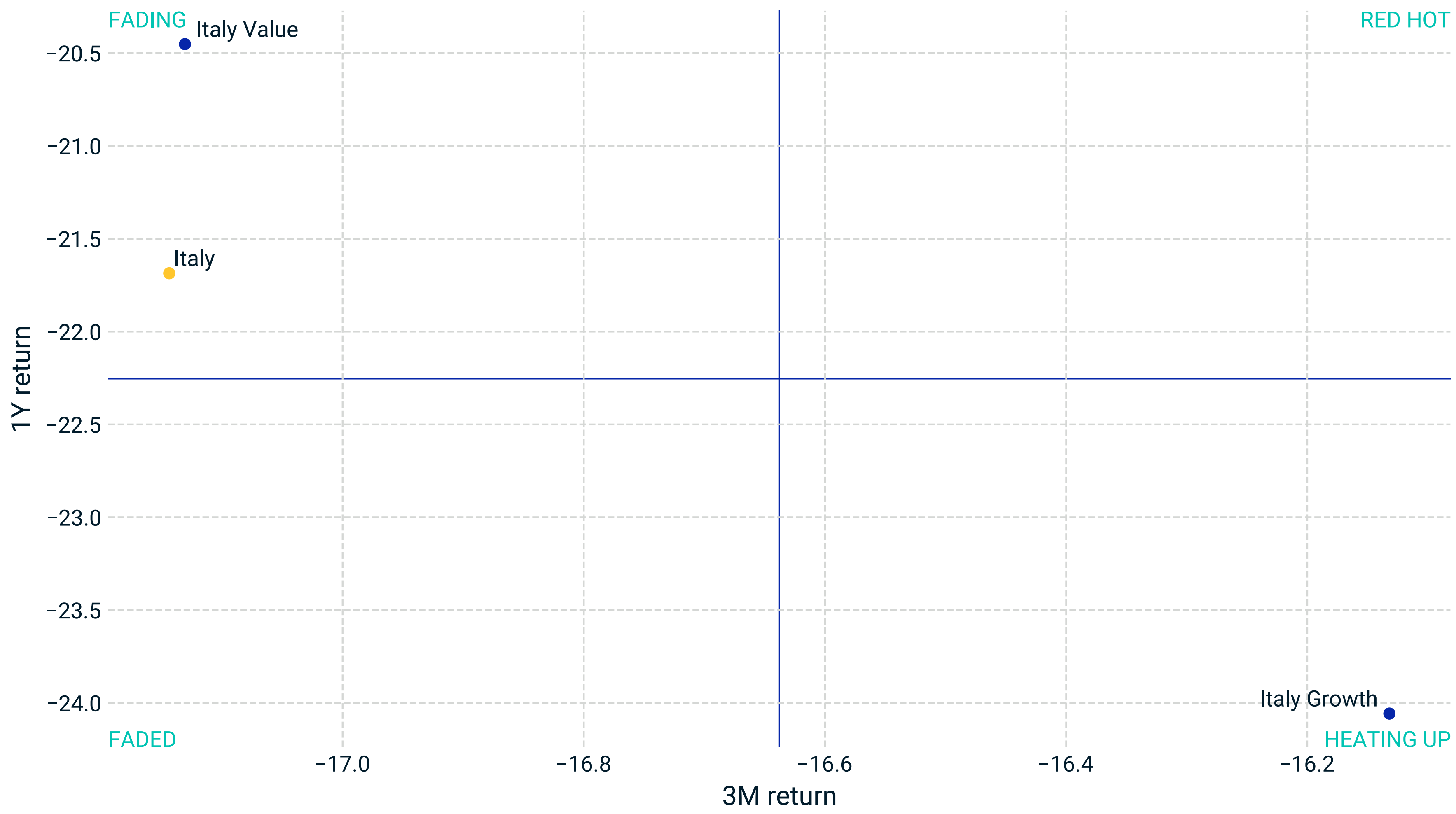
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Italy	32.3	27.0	26.1	27.3	23.6	23.9	-0.0	-0.1	0.1	-70.1	-2.5	-4.8	-3.9	-6.5	25
Italy Value	33.2	27.2	26.3	28.4	24.5	24.1	-0.1	-0.1	0.1	-69.5	-2.5	-4.8	-4.0	-6.7	15
Italy Growth	32.6	28.8	27.5	26.6	24.1	25.2	0.1	0.0	0.1	-71.7	-2.7	-4.7	-4.0	-6.2	13

As of Jun 30, 2022

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.

Back to Table of Contents

Italy Indexes: Momentum



As of Jun 30, 2022.
Back to Table of Contents

Japan Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Japan High Dividend Yield	-0.4	-1.0	-5.3	-10.6	-5.3	-10.6	-6.7	-7.5	4.4	2.1	6.4	1.2	9.5	3.5
Japan Value	-0.4	-1.0	-5.9	-11.0	-5.9	-11.0	-9.6	-11.7	2.4	2.1	5.3	0.9	9.6	3.5
Japan Minimum Volatility (JPY)	0.1	0.7	-4.9	-11.4	-4.9	-11.4	-16.7	-17.2	-3.8	-0.9	4.3	1.3	15.4	2.6
Japan	-0.6	-0.0	-7.9	-14.6	-7.9	-14.6	-20.1	-19.6	1.4	2.1	5.9	1.2	12.5	2.6
Japan Country ESG Leaders	-0.7	-0.4	-8.2	-15.0	-8.2	-15.0	-20.3	-17.6	2.5	3.2	6.8	1.4	12.6	2.5
Japan Low Carbon Target	-0.5	-0.1	-7.8	-14.8	-7.8	-14.8	-20.4	-20.1	1.4	2.3	6.2	1.2	13.4	2.6
Japan Climate Change	-0.5	0.2	-7.8	-14.7	-7.8	-14.7	-21.9	-21.7	-0.2	1.3	nan	1.3	14.9	2.4
Japan Momentum	-0.6	-0.5	-8.3	-15.5	-8.3	-15.5	-22.5	-20.5	3.0	3.4	6.2	1.3	10.1	2.6
Japan Sri	-0.7	-0.1	-9.6	-16.9	-9.6	-16.9	-24.4	-21.2	2.9	2.8	6.5	1.6	13.6	2.4
Japan Climate Paris Aligned	-0.6	1.0	-8.4	-16.4	-8.4	-16.4	-26.7	-27.1	-2.8	0.1	nan	1.8	21.2	1.8
Japan Growth	-0.8	1.0	-9.8	-18.3	-9.8	-18.3	-29.8	-27.2	-0.2	1.8	6.4	2.4	19.3	1.6
Japan Quality	-0.6	1.2	-11.4	-19.3	-11.4	-19.3	-30.0	-29.5	1.4	2.1	6.0	3.1	18.0	2.0

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Japan Indexes: Risk Profile

Risk Profile (%)

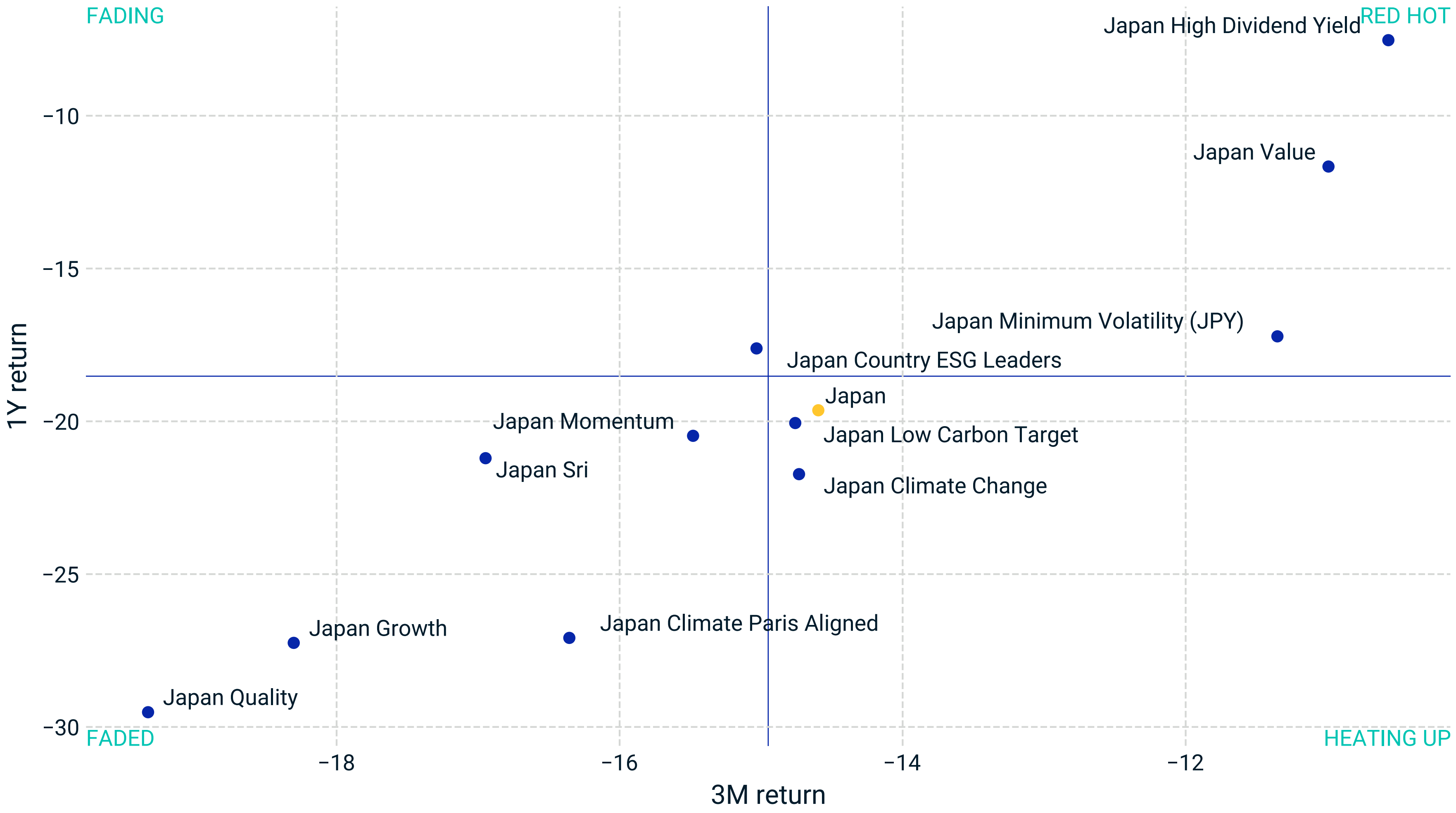
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Japan Minimum Volatility (JPY)	16.6	14.8	14.9	15.5	14.1	15.4	-0.3	-0.2	0.3	-46.6	-1.7	-2.9	-2.5	-4.1	129
Japan High Dividend Yield	18.0	16.0	15.6	18.5	16.8	17.4	0.3	0.0	0.3	-44.8	-1.8	-3.3	-2.8	-4.6	37
Japan Climate Change	19.5	17.5	18.4	18.4	16.8	17.5	-0.0	0.0	nan	-30.7	-1.8	-3.0	-2.6	-4.0	231
Japan Climate Paris Aligned	20.8	18.7	19.3	18.6	17.0	17.6	-0.2	-0.1	nan	-35.5	-1.8	-3.1	-2.6	-4.1	117
Japan Quality	22.3	20.2	20.8	19.1	17.7	17.9	0.1	0.0	0.3	-62.6	-2.0	-3.7	-3.1	-5.0	50
Japan Low Carbon Target	19.6	17.3	18.1	18.3	16.9	17.9	0.1	0.1	0.3	-28.7	-1.8	-3.1	-2.6	-4.3	221
Japan	19.6	17.4	18.1	18.3	16.8	17.9	0.1	0.0	0.3	-60.4	-2.1	-3.6	-3.1	-4.8	238
Japan Country ESG Leaders	20.3	17.7	18.3	18.1	16.8	18.0	0.1	0.1	0.4	-27.0	-1.8	-3.0	-2.6	-4.2	111
Japan Value	18.6	16.3	16.6	19.0	17.1	18.2	0.2	0.0	0.3	-53.0	-2.0	-3.5	-3.0	-4.8	137
Japan Sri	21.3	19.0	19.6	18.8	17.5	18.5	0.2	0.1	0.4	-52.4	-2.1	-3.9	-3.2	-5.2	45
Japan Growth	22.3	20.8	21.7	19.6	18.2	18.7	-0.0	0.0	0.3	-70.7	-2.2	-3.9	-3.2	-5.1	141
Japan Momentum	19.0	18.2	20.2	19.4	18.3	18.8	0.1	0.1	0.3	-66.9	-2.1	-3.7	-3.2	-5.1	80

As of Jun 30, 2022

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.

Back to Table of Contents

Japan Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

Spain Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Spain Value	-1.3	0.2	-10.6	-7.0	-10.6	-7.0	-5.5	-8.1	-2.6	-3.0	3.0	0.9	8.2	5.1
Spain	-1.2	-0.1	-10.3	-8.2	-10.3	-8.2	-12.0	-15.9	-4.4	-3.5	3.1	1.1	11.2	4.0
Spain Quality	-1.1	0.2	-9.8	-6.8	-9.8	-6.8	-12.3	-15.5	-4.1	-2.2	4.3	1.2	11.1	4.2
Spain Growth	-0.9	-1.0	-9.4	-11.2	-9.4	-11.2	-25.0	-31.1	-7.7	-4.1	3.9	3.3	130.3	1.1

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Spain Indexes: Risk Profile

Risk Profile (%)

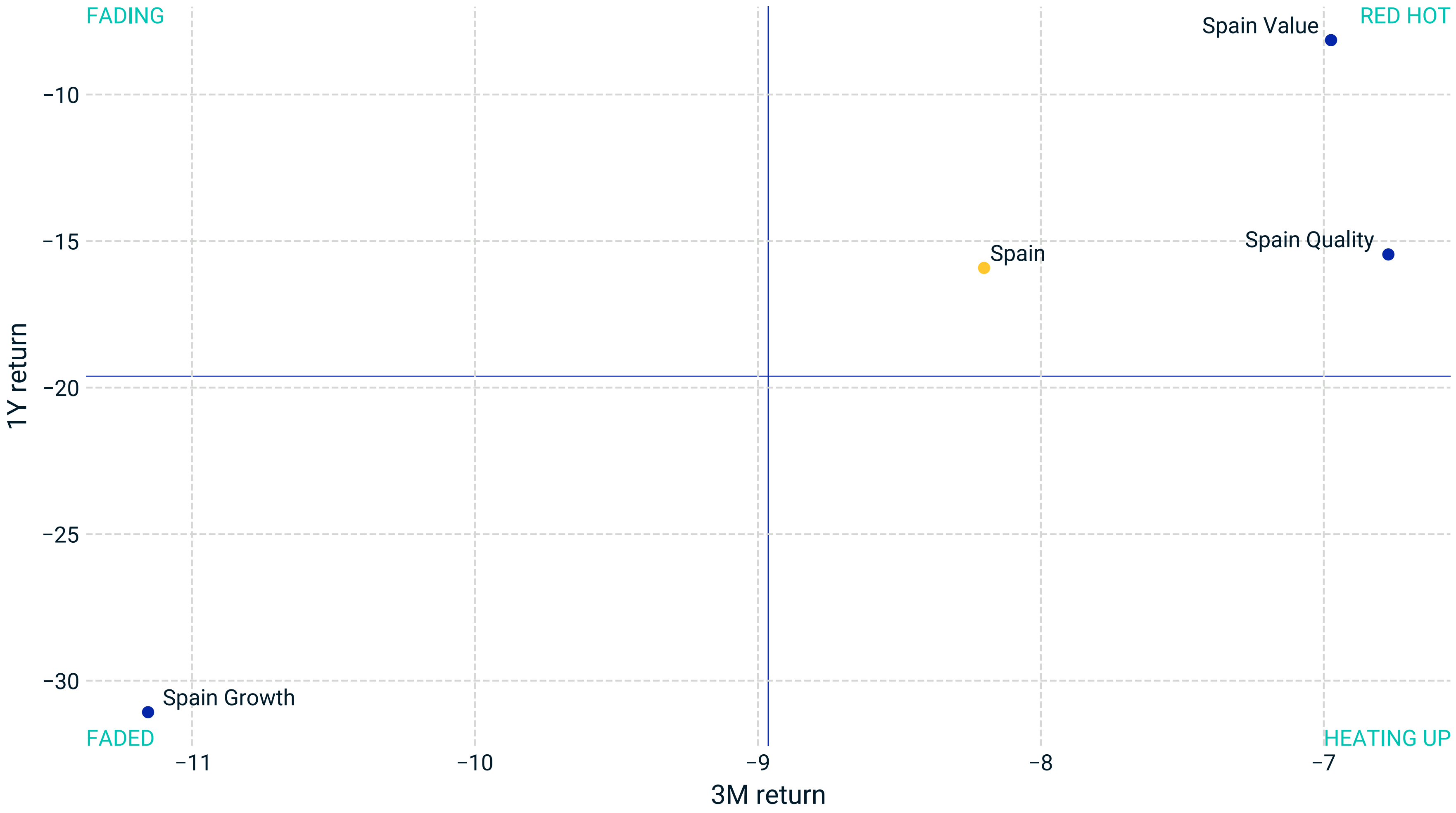
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Spain Quality	24.7	22.2	22.4	25.3	21.5	20.7	-0.1	-0.2	0.1	-57.9	-2.3	-4.2	-3.5	-5.8	19
Spain Growth	24.7	23.9	24.6	26.7	22.8	21.1	-0.3	-0.2	0.1	-60.6	-2.5	-4.1	-3.6	-5.5	8
Spain	26.4	23.3	22.9	26.0	22.3	21.9	-0.1	-0.2	0.0	-61.6	-2.5	-4.5	-3.8	-6.1	19
Spain Value	28.3	24.8	24.0	27.5	23.7	23.4	-0.0	-0.2	0.0	-71.9	-2.6	-4.9	-4.1	-7.0	14

As of Jun 30, 2022

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.

[Back to Table of Contents]

Spain Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

Switzerland Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Switzerland Value	-1.3	2.4	-9.1	-11.2	-9.1	-11.2	-11.6	-8.3	3.1	5.4	9.1	1.8	12.5	3.9
Switzerland Quality	-1.0	3.2	-6.4	-13.7	-6.4	-13.7	-19.2	-13.6	5.5	7.3	10.0	4.8	17.2	3.0
Switzerland	-1.1	2.8	-7.1	-14.1	-7.1	-14.1	-19.3	-11.9	5.7	6.9	9.2	3.0	16.1	3.0
Switzerland Low Carbon Target	-1.1	3.0	-7.0	-14.2	-7.0	-14.2	-19.4	-11.6	5.8	7.0	9.4	3.0	16.1	3.0
Switzerland Momentum	-1.0	3.0	-5.8	-12.5	-5.8	-12.5	-23.0	-15.5	4.8	3.2	7.9	2.2	14.8	3.1
Switzerland ESG Leaders	-0.8	3.4	-6.5	-17.6	-6.5	-17.6	-23.6	-13.2	9.0	8.4	11.1	4.0	19.1	3.0
Switzerland Growth	-1.0	3.1	-6.1	-16.6	-6.1	-16.6	-24.7	-15.7	5.7	6.5	8.7	5.6	20.1	2.3

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Switzerland Indexes: Risk Profile

Risk Profile (%)

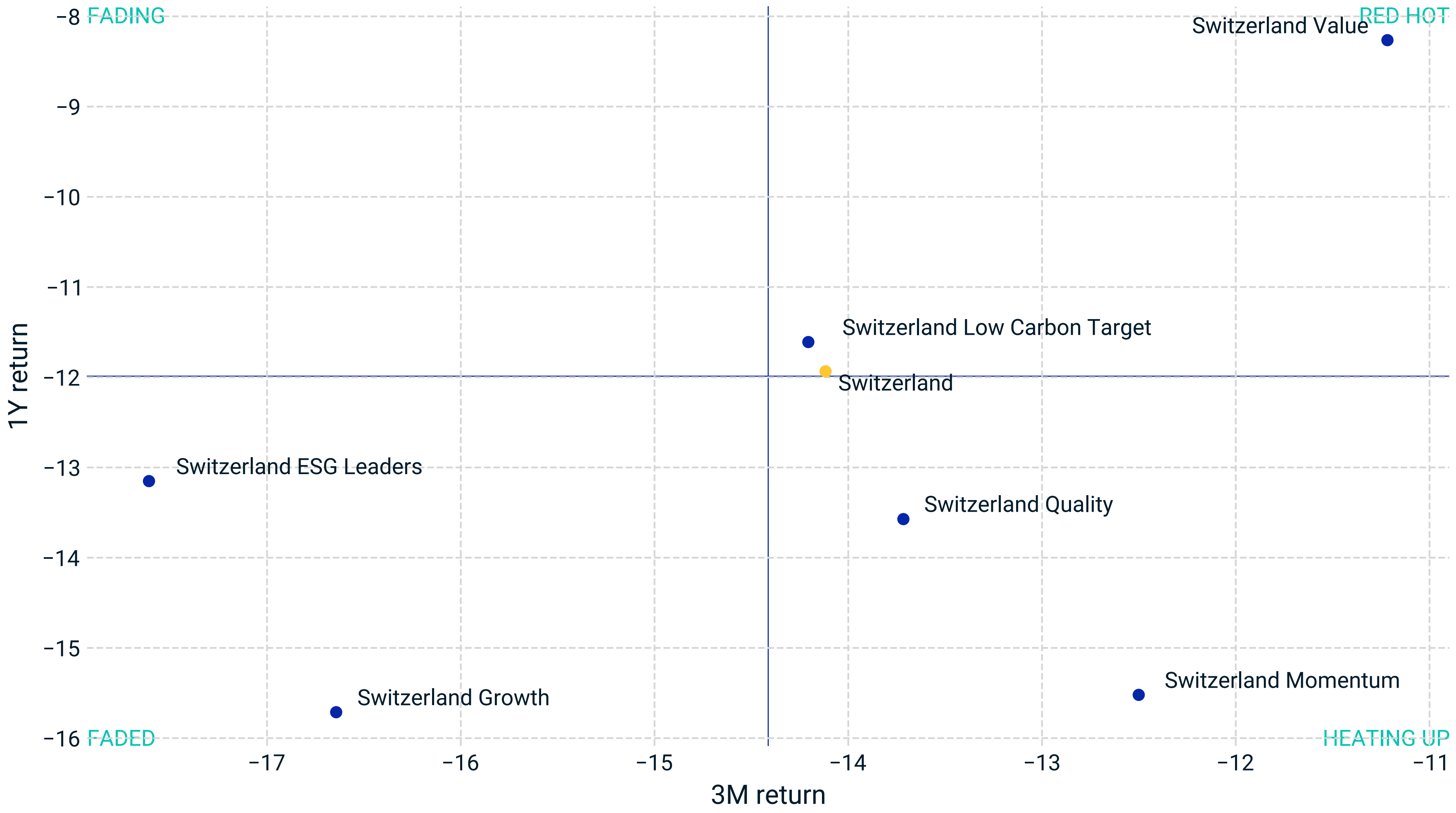
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Switzerland Quality	22.6	19.2	16.6	17.2	15.2	14.3	0.3	0.4	0.6	-45.4	-1.6	-3.0	-2.5	-4.0	25
Switzerland Low Carbon Target	22.7	19.7	17.2	17.8	15.6	14.6	0.3	0.4	0.5	-26.0	-1.5	-2.8	-2.3	-3.9	41
Switzerland	22.6	19.7	17.2	17.8	15.6	14.6	0.3	0.4	0.5	-51.7	-1.7	-3.2	-2.7	-4.4	41
Switzerland Growth	23.5	21.2	18.8	18.0	15.8	14.8	0.3	0.4	0.5	-45.5	-1.7	-3.1	-2.6	-4.1	29
Switzerland Momentum	21.4	21.5	22.3	19.8	17.4	15.5	0.2	0.1	0.4	-51.2	-1.8	-3.3	-2.7	-4.3	25
Switzerland ESG Leaders	24.5	21.9	19.0	19.3	16.8	15.6	0.5	0.4	0.6	-45.0	-1.7	-3.2	-2.7	-4.3	19
Switzerland Value	22.6	19.3	17.3	21.1	18.2	16.2	0.2	0.3	0.5	-74.3	-2.1	-4.1	-3.5	-6.3	19

As of Jun 30, 2022

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.

Back to Table of Contents

Switzerland Indexes: Momentum



As of Jun 30, 2022.

[Back to Table of Contents]

UK Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
United Kingdom High Dividend Yield	-2.5	-0.3	-11.4	-12.8	-11.4	-12.8	0.2	1.7	3.8	2.1	4.0	2.1	8.0	8.1
United Kingdom Enhanced Value	-2.0	1.2	-8.5	-6.6	-8.5	-6.6	-0.1	6.8	4.4	3.2	3.0	1.2	9.5	5.2
United Kingdom	-1.7	1.2	-8.6	-10.5	-8.6	-10.5	-8.8	-4.0	1.2	2.3	3.8	1.7	13.0	4.1
UK ESG Leaders	-1.5	1.4	-6.1	-8.8	-6.1	-8.8	-13.3	-9.4	1.3	1.4	2.8	2.2	18.3	3.4
United Kingdom Momentum	-1.8	1.3	-8.7	-13.4	-8.7	-13.4	-17.2	-13.7	3.3	3.6	7.3	1.6	11.1	3.6
United Kingdom Climate Change	-1.3	1.0	-8.0	-12.9	-8.0	-12.9	-17.6	-13.3	0.5	0.4	nan	1.9	13.5	4.0
United Kingdom Growth	-1.0	1.5	-7.2	-12.0	-7.2	-12.0	-19.3	-14.5	2.6	3.8	5.2	4.0	24.9	2.3
United Kingdom Quality	-1.1	1.6	-8.7	-14.6	-8.7	-14.6	-20.4	-15.5	2.7	4.3	6.7	3.2	12.4	4.5
UK Sri	-1.3	1.4	-9.2	-12.9	-9.2	-12.9	-22.2	-18.4	-0.1	0.4	2.8	2.5	17.1	3.2

Gross returns in USD for the period ending Jun 30, 2022

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

[Back to Table of Contents]

UK Indexes: Risk Profile

Risk Profile (%)

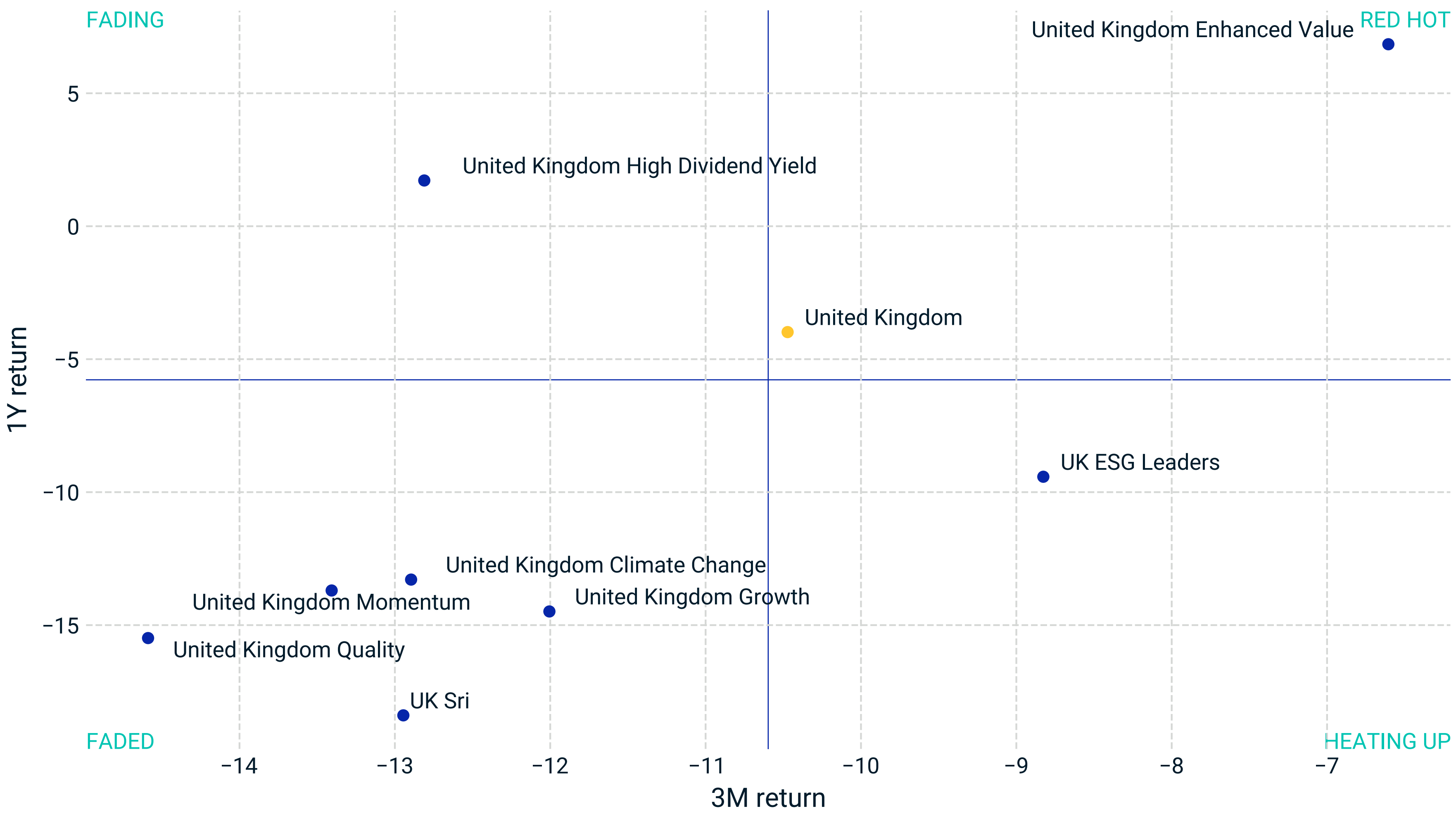
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
United Kingdom Growth	27.1	22.4	19.8	22.1	18.7	17.3	0.1	0.1	0.2	-60.2	-2.1	-3.7	-3.2	-5.5	36
United Kingdom Quality	25.7	22.6	19.5	22.8	19.2	17.7	0.1	0.2	0.3	-55.0	-1.9	-3.5	-3.0	-5.1	40
UK ESG Leaders	22.6	19.3	18.5	22.5	19.1	17.9	0.1	0.0	0.1	-62.8	-2.1	-4.0	-3.4	-5.9	47
UK Sri	24.9	21.2	19.3	22.8	19.4	18.4	0.0	-0.1	0.1	-38.5	-1.9	-3.3	-2.9	-4.9	28
United Kingdom	24.6	21.9	19.6	24.0	20.2	18.4	0.1	0.0	0.1	-63.4	-2.0	-3.7	-3.2	-5.5	81
United Kingdom Momentum	24.7	23.4	22.2	24.3	20.7	18.6	0.2	0.1	0.3	-61.5	-2.1	-3.7	-3.2	-5.3	40
United Kingdom Climate Change	24.0	21.1	19.4	23.2	19.6	18.6	0.1	-0.0	nan	-40.4	-1.7	-3.3	-2.9	-5.1	73
United Kingdom High Dividend Yield	26.2	25.5	21.2	27.1	22.9	20.5	0.2	0.0	0.2	-76.4	-2.1	-4.1	-3.4	-5.9	9
United Kingdom Enhanced Value	25.9	22.7	20.6	27.7	23.6	21.5	0.2	0.1	0.0	-72.5	-2.2	-4.2	-3.5	-5.8	25

As of Jun 30, 2022

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.

Back to Table of Contents

UK Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

USA Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
USA High Dividend Yield	-0.2	0.9	-6.2	-7.4	-6.2	-7.4	-8.8	-0.8	7.1	8.4	11.2	3.5	15.2	3.1
USA Value	-0.5	0.7	-8.2	-11.1	-8.2	-11.1	-12.4	-4.2	7.2	7.5	10.6	2.7	14.8	2.6
USA Minimum Volatility (USD)	-0.3	0.6	-4.1	-9.1	-4.1	-9.1	-12.6	-3.2	6.3	9.6	11.7	4.6	21.9	1.7
USA ESG Leaders	-0.9	-0.7	-7.4	-16.0	-7.4	-16.0	-20.9	-10.5	11.3	11.9	12.9	4.7	20.6	1.7
USA	-0.9	-0.4	-8.3	-16.8	-8.3	-16.8	-21.1	-12.8	10.4	11.2	12.9	3.8	19.0	1.7
USA Low Carbon Target	-0.9	-0.4	-8.2	-17.1	-8.2	-17.1	-21.7	-13.6	10.2	11.1	13.0	3.9	19.6	1.7
USA Climate Change	-0.9	-0.8	-8.0	-17.8	-8.0	-17.8	-23.1	-13.6	11.8	12.3	nan	4.0	19.5	1.5
USA Sri	-0.9	-0.6	-7.9	-17.9	-7.9	-17.9	-23.4	-9.7	13.6	14.4	14.1	5.1	22.8	1.7
USA Quality	-0.7	-0.4	-7.6	-16.2	-7.6	-16.2	-23.6	-15.2	11.0	13.1	13.9	7.0	19.8	1.4
USA Climate Paris Aligned	-0.7	-0.6	-7.5	-17.3	-7.5	-17.3	-23.9	-15.0	10.2	12.0	nan	4.5	22.9	1.5
USA Momentum	-0.4	1.5	-6.5	-18.0	-6.5	-18.0	-24.0	-20.0	5.9	10.3	13.4	3.9	17.5	1.3
USA Growth	-1.3	-1.6	-8.4	-22.9	-8.4	-22.9	-29.9	-21.8	12.4	14.1	14.7	8.2	29.1	0.5

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

USA Indexes: Risk Profile

Risk Profile (%)

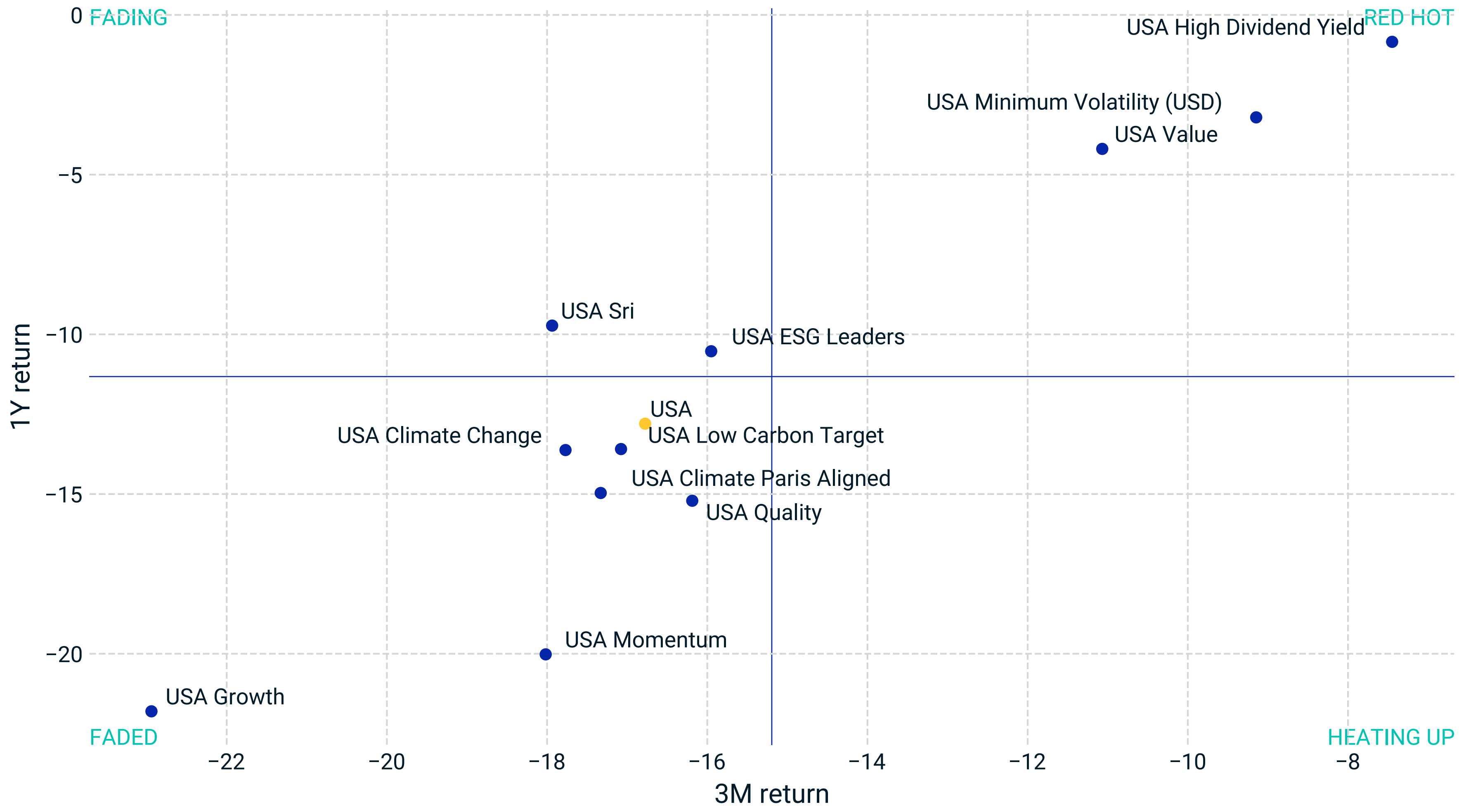
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
USA Minimum Volatility (USD)	21.3	20.9	14.8	20.9	17.6	14.3	0.2	0.5	0.8	-46.6	-1.5	-2.8	-2.4	-4.3	173
USA High Dividend Yield	20.8	19.4	14.3	21.5	18.4	15.1	0.3	0.4	0.7	-55.8	-1.6	-3.0	-2.7	-4.8	161
USA Value	22.8	21.7	15.9	23.5	19.8	16.4	0.3	0.3	0.6	-59.1	-1.8	-3.4	-3.0	-5.3	435
USA ESG Leaders	28.5	27.6	20.1	24.3	20.8	17.0	0.5	0.5	0.7	-55.3	-1.9	-3.5	-3.0	-5.3	278
USA Low Carbon Target	28.9	28.2	20.3	24.2	20.8	17.0	0.4	0.5	0.7	-34.0	-1.6	-3.2	-2.7	-4.6	586
USA	28.9	28.2	20.3	24.2	20.8	17.0	0.4	0.5	0.7	-54.9	-1.9	-3.5	-3.0	-5.0	626
USA Sri	29.4	29.4	21.8	25.0	21.5	17.4	0.5	0.6	0.8	-51.4	-1.9	-3.9	-3.2	-5.4	151
USA Quality	30.6	30.3	22.5	25.0	21.7	17.6	0.4	0.6	0.8	-44.0	-1.8	-3.4	-2.8	-4.6	125
USA Climate Paris Aligned	30.5	30.0	21.9	24.8	21.2	17.8	0.4	0.5	nan	-33.6	-1.7	-3.3	-2.8	-4.8	297
USA Climate Change	31.1	29.8	21.5	24.7	21.2	17.9	0.5	0.5	nan	-33.1	-1.7	-3.3	-2.8	-4.8	585
USA Growth	37.0	37.9	27.6	27.8	24.0	19.2	0.4	0.5	0.7	-60.5	-2.1	-3.8	-3.2	-5.1	287
USA Momentum	23.0	31.5	25.0	27.5	23.9	19.2	0.2	0.4	0.7	-55.9	-2.0	-3.7	-3.1	-5.0	124

As of Jun 30, 2022

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.

[Back to Table of Contents](#)

USA Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

Emerging Markets

Market Capitalization Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Brazil	-1.0	0.1	-19.1	-24.3	-19.1	-24.3	2.9	-23.1	-8.9	1.1	-1.7	1.4	4.9	12.9
South Africa	-2.8	-1.9	-12.7	-22.9	-12.7	-22.9	-7.0	-12.5	-2.5	-0.2	0.7	1.7	9.7	4.2
Mexico	-1.2	1.6	-9.8	-15.1	-9.8	-15.1	-7.7	-0.4	5.3	-0.3	-0.2	1.8	12.6	3.5
China A	1.5	3.1	9.6	1.8	9.6	1.8	-13.0	-14.1	11.6	7.0	7.9	2.1	17.7	1.8
India	-0.3	0.6	-6.7	-13.5	-6.7	-13.5	-15.1	-4.4	7.6	7.4	8.2	3.2	22.1	1.4
EM	-1.2	0.8	-6.6	-11.3	-6.6	-11.3	-17.5	-25.0	0.9	2.5	3.4	1.6	12.2	3.0
Taiwan	-2.9	-1.8	-14.0	-19.6	-14.0	-19.6	-24.8	-19.8	19.1	12.5	12.4	2.1	11.1	3.3
Korea	-1.8	1.1	-17.0	-20.8	-17.0	-20.8	-28.3	-38.2	1.4	-0.2	3.4	0.9	8.4	2.6

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Market Capitalization Indexes: Risk Profile

Risk Profile (%)

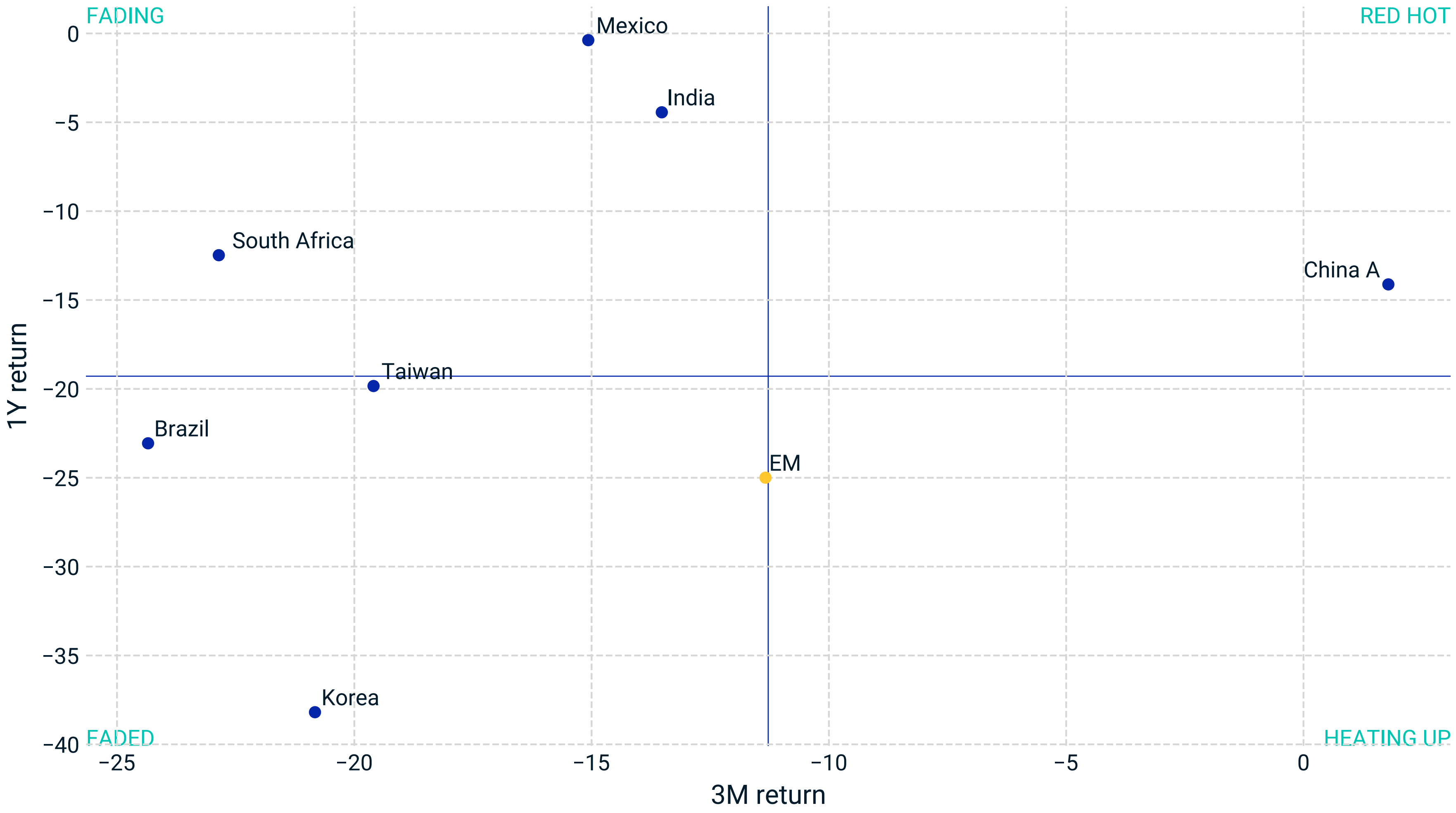
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EM	20.3	20.2	18.6	19.1	17.1	15.5	0.1	-0.0	0.1	-65.1	-1.8	-3.3	-2.8	-4.8	1382
Taiwan	22.4	23.9	19.6	21.1	19.3	17.6	0.9	0.6	0.7	-68.8	-2.4	-4.1	-3.5	-5.2	87
India	18.1	21.1	19.7	24.4	21.2	19.7	0.4	0.2	0.3	-72.7	-2.4	-4.7	-3.9	-6.3	109
Korea	28.5	25.8	22.1	27.1	24.2	21.0	0.2	-0.1	0.1	-71.4	-2.8	-5.3	-4.4	-7.3	112
Mexico	21.7	20.3	19.8	27.3	24.8	22.6	0.3	-0.1	-0.1	-64.4	-2.4	-4.7	-3.8	-6.4	22
China A	17.5	24.9	20.7	21.0	21.2	23.0	0.7	0.2	0.3	-50.3	-2.3	-4.7	-3.6	-6.1	495
South Africa	30.6	28.5	26.9	31.2	30.0	28.1	0.0	-0.1	-0.0	-63.4	-2.9	-4.8	-4.2	-6.7	37
Brazil	28.3	30.4	29.0	39.2	34.9	32.9	-0.3	-0.1	-0.1	-75.8	-3.4	-5.9	-5.1	-8.4	48

As of Jun 30, 2022

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.

Back to Table of Contents

Market Capitalization Indexes: Momentum



As of Jun 30, 2022.

[Back to Table of Contents](#)

Brazil Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Brazil Enhanced Value	-1.5	0.1	-18.7	-20.2	-18.7	-20.2	10.2	-9.7	-7.6	6.0	-1.0	1.2	4.2	14.2
Brazil High Dividend Yield	-1.6	1.0	-18.3	-22.6	-18.3	-22.6	8.2	-10.6	-10.5	-4.7	-8.7	1.2	3.9	11.1
Brazil	-1.0	0.1	-19.1	-24.3	-19.1	-24.3	2.9	-23.1	-8.9	1.1	-1.7	1.4	4.9	12.9
Brazil Minimum Volatility (USD)	-0.6	-0.6	-18.7	-24.3	-18.7	-24.3	1.9	-16.0	-7.5	-0.9	-2.5	1.5	5.8	9.3
Brazil Momentum	-1.0	0.3	-19.0	-22.0	-19.0	-22.0	1.6	-29.5	-5.1	5.7	1.0	1.3	5.3	11.3
Brazil Quality	-0.6	-0.4	-18.7	-28.2	-18.7	-28.2	-0.6	-25.0	-7.4	-2.2	-2.8	1.9	5.9	8.3
Brazil ESG Leaders	-0.6	-2.6	-20.8	-29.5	-20.8	-29.5	-5.5	-33.9	-18.0	-5.6	-2.9	1.4	8.9	5.2
Brazil Growth	-0.6	-2.1	-20.4	-31.2	-20.4	-31.2	-9.7	-41.0	-15.8	-6.6	-4.4	1.7	7.8	4.0

Gross returns in USD for the period ending Jun 30, 2022

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

[Back to Table of Contents]

Brazil Indexes: Risk Profile

Risk Profile (%)

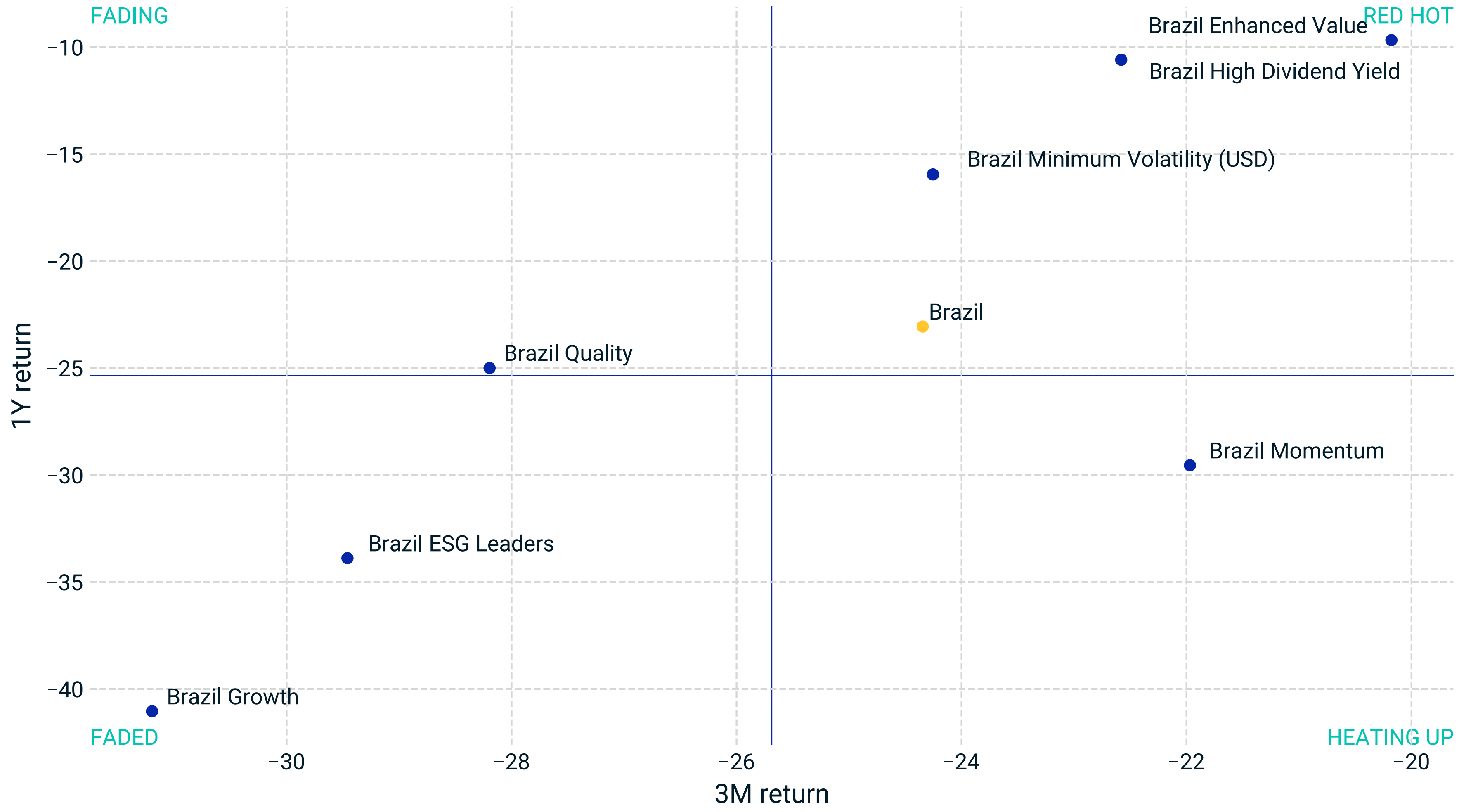
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Brazil Minimum Volatility (USD)	25.1	26.5	25.5	34.7	31.0	29.4	-0.3	-0.2	-0.1	-66.6	-3.1	-5.3	-4.7	-7.8	33
Brazil Growth	26.5	30.2	30.8	39.0	34.1	30.6	-0.5	-0.3	-0.2	-74.7	-3.3	-5.8	-5.0	-8.4	35
Brazil Quality	27.3	29.7	28.8	38.0	33.6	30.8	-0.3	-0.2	-0.1	-72.1	-3.3	-5.5	-4.9	-8.2	25
Brazil Momentum	28.3	28.5	28.7	39.8	34.8	31.3	-0.2	0.0	0.0	-73.9	-3.3	-5.6	-4.9	-8.4	25
Brazil High Dividend Yield	37.2	37.1	31.8	37.5	33.6	32.2	-0.3	-0.3	-0.3	-77.2	-3.5	-6.2	-5.2	-8.5	2
Brazil	28.3	30.4	29.0	39.2	34.9	32.9	-0.3	-0.1	-0.1	-75.8	-3.4	-5.9	-5.1	-8.4	48
Brazil ESG Leaders	26.7	30.1	31.0	40.2	36.0	33.1	-0.5	-0.3	-0.1	-68.2	-3.4	-6.0	-5.2	-9.0	27
Brazil Enhanced Value	29.0	30.8	28.5	41.1	36.8	35.5	-0.2	0.0	-0.1	-80.6	-3.5	-6.3	-5.4	-8.9	25

As of Jun 30, 2022

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.

Back to Table of Contents

Brazil Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

MSCI

China A Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
China A High Dividend Yield	0.9	2.2	4.4	-2.4	4.4	-2.4	-6.4	-4.5	5.1	5.6	9.2	1.3	9.4	3.9
China A Enhanced Value	0.2	0.4	3.0	-7.0	3.0	-7.0	-11.0	-7.8	4.8	2.5	9.6	0.9	10.5	3.6
China A Climate Paris Aligned	1.7	3.3	12.0	4.4	12.0	4.4	-12.2	-11.0	nan	nan	nan	2.6	22.7	1.5
China A Climate Change	1.6	3.1	11.3	3.5	11.3	3.5	-12.3	-11.6	nan	nan	nan	2.2	19.4	1.6
China A Growth Target	1.1	2.6	7.7	0.3	7.7	0.3	-12.7	-14.7	16.4	9.0	9.5	1.9	15.6	1.8
China A	1.5	3.1	9.6	1.8	9.6	1.8	-13.0	-14.1	11.6	7.0	7.9	2.1	17.7	1.8
China A Low Carbon Target	1.5	3.1	9.7	1.4	9.7	1.4	-13.6	-14.9	11.2	nan	nan	2.0	17.3	1.7
China A Quality	2.8	6.1	12.4	8.6	12.4	8.6	-13.7	-20.5	17.8	15.5	13.2	6.6	30.1	1.2
China A Momentum	0.5	2.7	4.7	-12.0	4.7	-12.0	-25.3	-31.5	15.1	9.8	5.7	1.3	11.8	2.6

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

China A Indexes: Risk Profile

Risk Profile (%)

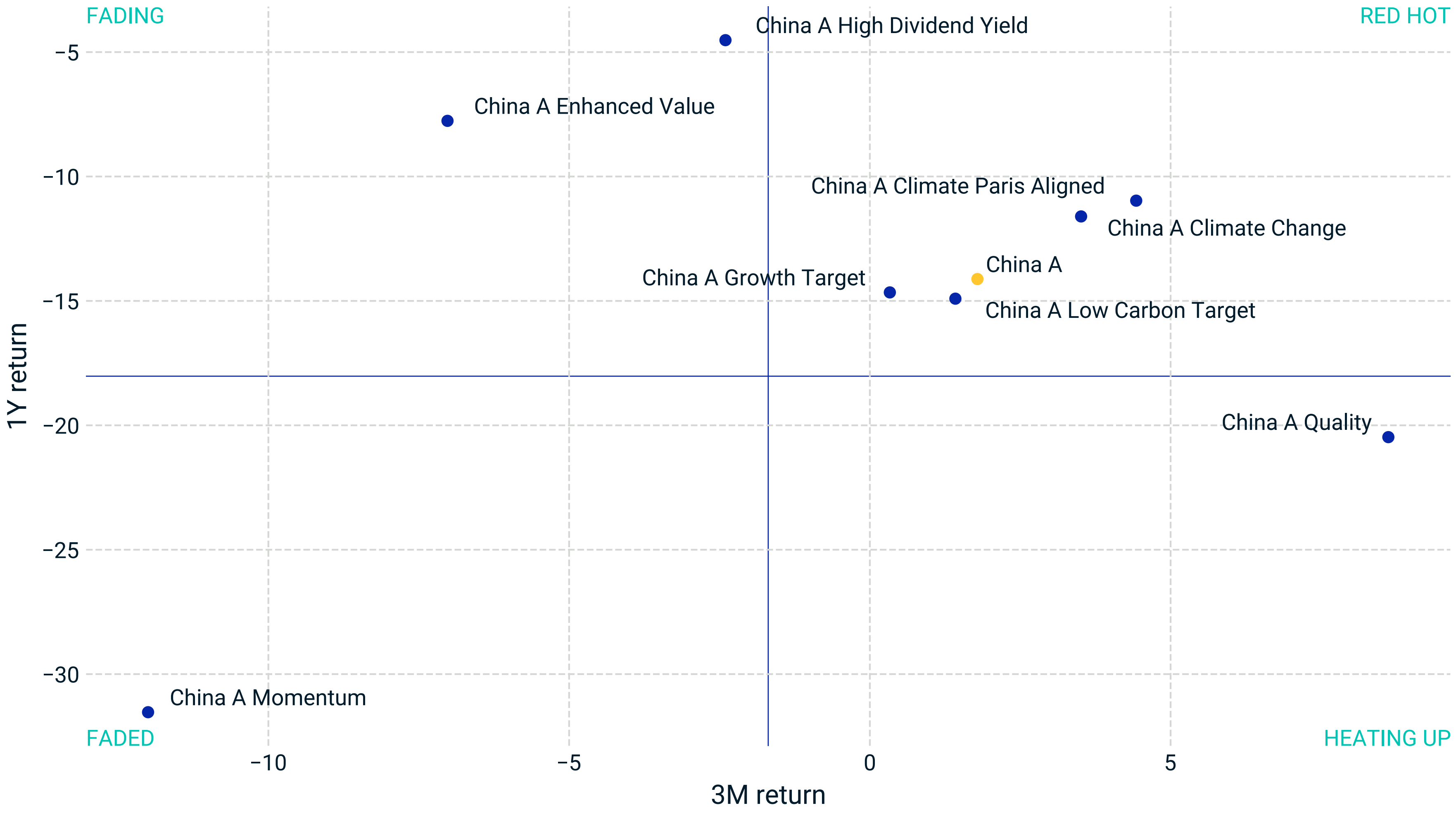
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
China A Climate Change	18.8	26.0	21.8	21.6	21.6	21.6	nan	nan	nan	-31.9	-2.2	-3.9	-3.2	-4.8	430
China A High Dividend Yield	16.9	21.8	20.9	19.9	20.6	21.8	0.3	0.1	0.4	-38.7	-2.2	-4.4	-3.5	-5.7	63
China A Climate Paris Aligned	18.8	26.3	22.0	22.1	22.1	22.1	nan	nan	nan	-33.1	-2.3	-4.1	-3.3	-5.0	321
China A Enhanced Value	12.1	19.7	18.5	18.8	19.5	22.2	0.3	0.0	0.4	-45.1	-2.2	-4.6	-3.6	-6.1	121
China A Low Carbon Target	17.5	24.9	20.9	21.1	22.3	22.3	0.6	nan	nan	-34.2	-2.3	-4.0	-3.4	-5.1	481
China A	17.5	24.9	20.7	21.0	21.2	23.0	0.7	0.2	0.3	-50.3	-2.3	-4.7	-3.6	-6.1	495
China A Growth Target	16.0	24.6	20.9	21.3	21.3	23.1	0.9	0.3	0.4	-49.8	-2.3	-4.5	-3.6	-6.1	89
China A Quality	22.6	28.0	26.0	25.0	25.5	24.4	0.8	0.6	0.5	-43.0	-2.4	-4.6	-3.7	-5.8	90
China A Momentum	14.7	32.1	28.6	28.9	27.5	27.4	0.6	0.3	0.2	-58.9	-2.7	-5.3	-4.2	-6.7	78

As of Jun 30, 2022

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.

[Back to Table of Contents](#)

China A Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

India Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
India High Dividend Yield	-0.8	0.6	-5.6	-7.7	-5.6	-7.7	-11.7	-2.7	3.9	4.7	6.4	4.5	18.9	3.2
India Growth	-0.0	0.0	-7.0	-12.8	-7.0	-12.8	-14.2	-2.7	4.1	4.1	7.8	3.9	31.7	0.5
India ESG Leaders	0.0	0.8	-5.6	-12.9	-5.6	-12.9	-14.4	-5.2	10.0	10.1	11.1	3.4	25.0	1.2
India	-0.3	0.6	-6.7	-13.5	-6.7	-13.5	-15.1	-4.4	7.6	7.4	8.2	3.2	22.1	1.4
India Quality	-0.3	-0.4	-5.8	-10.8	-5.8	-10.8	-15.2	-4.1	8.2	7.3	9.1	7.8	30.0	2.1
India Minimum Volatility (Inr)	-0.1	0.0	-6.7	-11.2	-6.7	-11.2	-15.6	-6.4	5.9	6.0	7.7	3.9	25.6	1.5
India Value	-0.5	1.2	-6.4	-14.3	-6.4	-14.3	-16.1	-6.1	10.9	10.6	8.4	2.7	16.6	2.3
India Momentum	0.2	3.3	-5.3	-18.5	-5.3	-18.5	-18.2	1.7	5.7	5.8	8.2	3.9	21.6	1.1

Gross returns in USD for the period ending Jun 30, 2022

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

[Back to Table of Contents](#)

India Indexes: Risk Profile

Risk Profile (%)

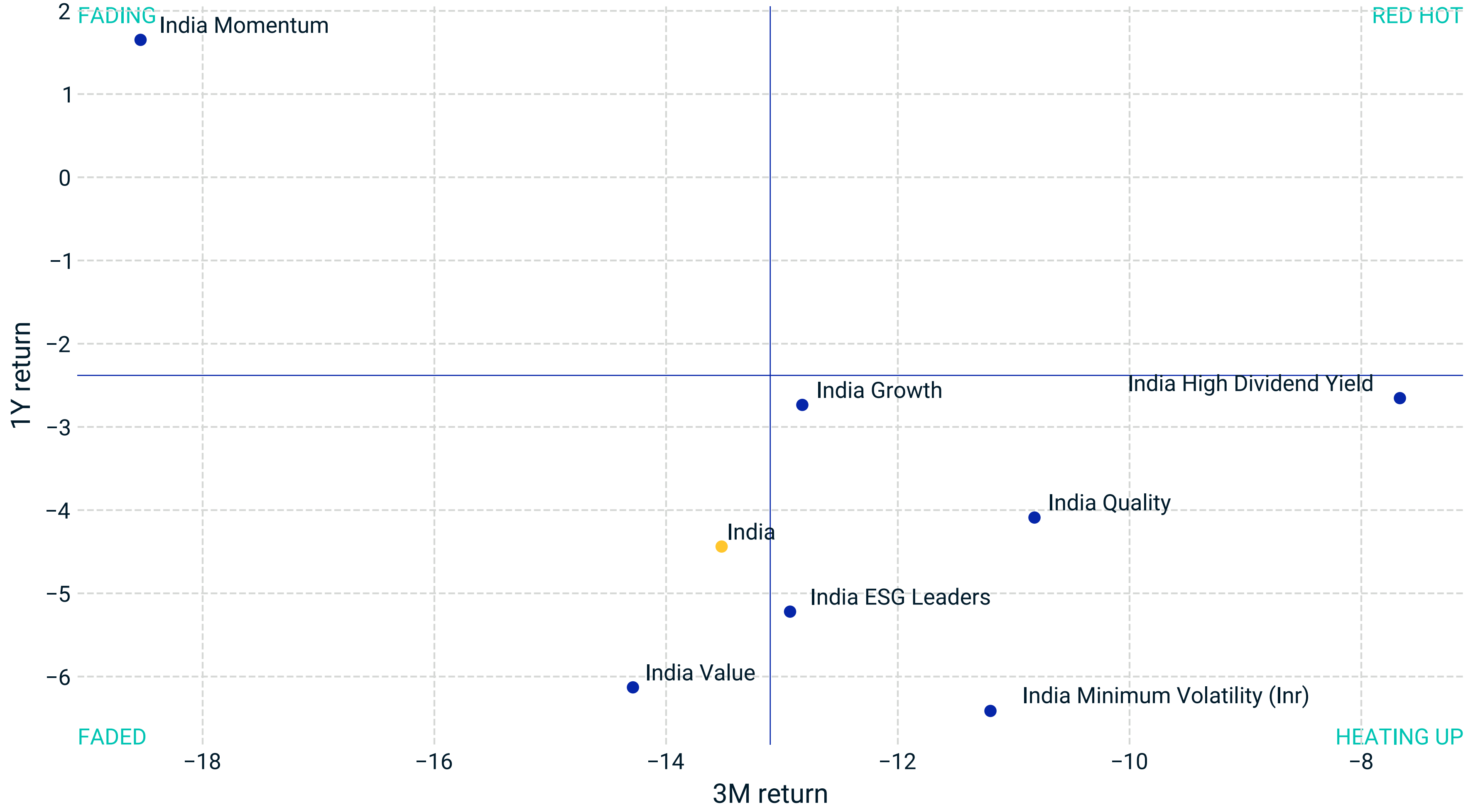
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
India Quality	18.7	21.6	18.5	21.4	18.6	17.4	0.4	0.3	0.4	-66.8	-2.1	-4.1	-3.4	-5.5	25
India Minimum Volatility (Inr)	16.0	18.8	17.6	21.7	19.0	18.1	0.4	0.2	0.3	-66.7	-2.1	-4.1	-3.4	-5.7	74
India ESG Leaders	17.9	22.2	19.7	24.2	20.8	19.2	0.5	0.4	0.5	-67.1	-2.3	-4.6	-3.7	-6.2	36
India High Dividend Yield	15.0	18.0	17.2	22.8	20.6	19.3	0.3	0.1	0.2	-64.3	-2.2	-4.2	-3.5	-5.8	17
India	18.1	21.1	19.7	24.4	21.2	19.7	0.4	0.2	0.3	-72.7	-2.4	-4.7	-3.9	-6.3	109
India Growth	18.8	22.0	20.6	24.9	21.7	19.9	0.3	0.1	0.3	-76.9	-2.5	-5.0	-4.2	-7.0	66
India Value	17.9	21.1	19.5	25.0	21.8	20.6	0.6	0.4	0.3	-70.8	-2.5	-4.7	-3.9	-6.3	63
India Momentum	24.5	28.3	25.6	26.1	22.7	21.2	0.3	0.1	0.3	-78.1	-2.7	-5.0	-4.2	-6.8	25

As of Jun 30, 2022

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.

Back to Table of Contents

India Indexes: Momentum



As of Jun 30, 2022.
Back to Table of Contents

Korea Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Korea High Dividend Yield	-1.1	1.2	-16.9	-18.7	-16.9	-18.7	-18.6	-27.4	1.5	-1.1	2.7	0.6	5.0	4.9
Korea Minimum Volatility (KRW)	-1.8	1.2	-15.7	-19.3	-15.7	-19.3	-26.0	-36.1	-0.9	-1.9	3.6	0.8	9.5	3.2
Korea Enhanced Value	-1.7	1.3	-18.6	-21.9	-18.6	-21.9	-26.4	-34.0	1.8	0.7	6.9	0.7	5.4	4.0
Korea Momentum	-2.3	1.4	-15.4	-21.1	-15.4	-21.1	-28.1	-44.2	-1.4	-4.0	3.2	1.6	12.4	1.2
Korea	-1.8	1.1	-17.0	-20.8	-17.0	-20.8	-28.3	-38.2	1.4	-0.2	3.4	0.9	8.4	2.6
Korea Climate Change	-2.3	1.0	-16.7	-20.8	-16.7	-20.8	-28.4	-38.2	1.9	0.3	nan	1.0	9.2	2.3
Korea ESG Leaders	-2.5	0.5	-18.0	-23.1	-18.0	-23.1	-28.7	-43.0	-3.2	-4.1	1.0	0.9	9.9	2.2
Korea Quality	-1.9	1.0	-16.7	-20.4	-16.7	-20.4	-30.1	-39.9	0.2	-1.6	1.8	1.1	8.7	2.5
Korea Growth	-2.5	0.5	-17.4	-22.1	-17.4	-22.1	-31.8	-43.0	2.3	0.7	4.3	1.5	11.3	1.5

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Korea Indexes: Risk Profile

Risk Profile (%)

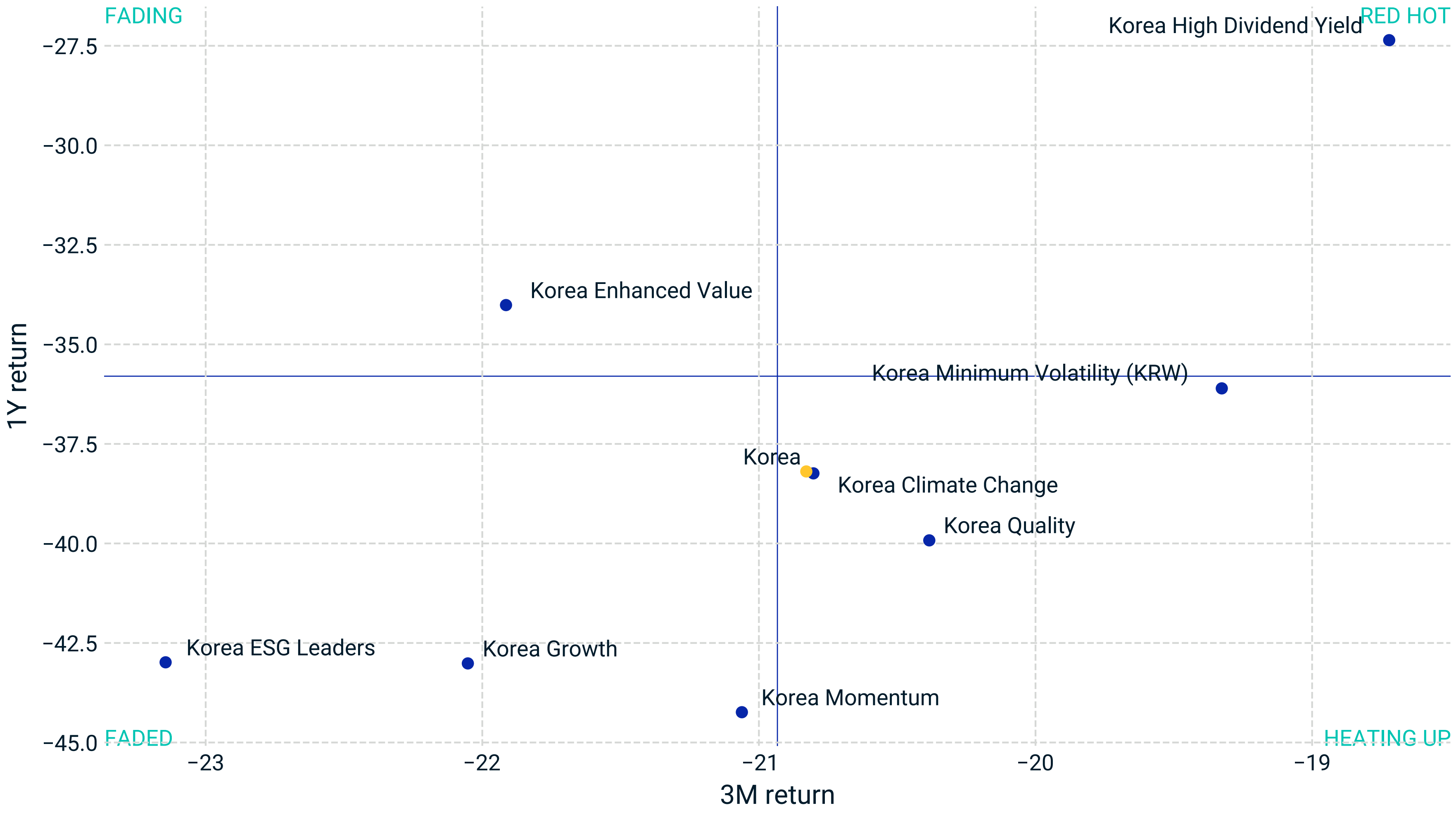
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Korea Minimum Volatility (KRW)	26.7	23.6	20.4	25.6	22.4	19.2	0.1	-0.1	0.1	-68.8	-2.3	-4.4	-3.7	-6.3	60
Korea High Dividend Yield	25.4	23.2	20.6	26.6	23.1	20.5	0.2	-0.1	0.1	-60.9	-2.6	-4.9	-4.0	-6.3	19
Korea Quality	27.5	26.3	23.0	26.6	24.0	20.8	0.1	-0.1	0.0	-68.8	-2.8	-5.0	-4.3	-7.1	40
Korea	28.5	25.8	22.1	27.1	24.2	21.0	0.2	-0.1	0.1	-71.4	-2.8	-5.3	-4.4	-7.3	112
Korea Enhanced Value	30.6	25.7	21.4	26.9	24.0	21.5	0.2	-0.0	0.2	-72.9	-2.9	-5.4	-4.5	-7.3	30
Korea Climate Change	29.8	26.9	22.8	27.4	24.4	21.6	0.3	-0.0	nan	-46.6	-2.2	-3.6	-3.1	-4.9	104
Korea ESG Leaders	31.9	28.6	24.5	29.6	25.7	22.0	0.1	-0.2	-0.0	-73.7	-2.6	-5.0	-4.2	-7.4	47
Korea Growth	31.0	28.1	24.0	27.8	25.6	22.5	0.2	-0.0	0.1	-74.8	-3.1	-5.7	-4.9	-8.1	66
Korea Momentum	29.4	28.1	25.2	27.7	26.0	23.3	0.1	-0.2	0.1	-72.6	-3.2	-5.5	-4.7	-7.2	25

As of Jun 30, 2022

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.

Back to Table of Contents

Korea Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

Mexico Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Mexico High Dividend Yield	-1.3	-0.2	-10.2	-12.7	-10.2	-12.7	-4.0	-0.4	19.3	9.6	8.4	2.4	11.8	5.2
Mexico Growth	-0.7	2.3	-6.4	-9.5	-6.4	-9.5	-5.1	4.1	1.9	-3.8	-3.2	2.7	16.2	2.1
Mexico Enhanced Value	-1.0	1.6	-9.5	-13.7	-9.5	-13.7	-5.5	3.5	6.2	0.1	0.1	1.7	12.3	3.4
Mexico Quality	-1.3	1.8	-9.5	-15.7	-9.5	-15.7	-5.8	1.1	6.0	1.9	0.9	2.0	13.1	3.8
Mexico Momentum	-1.5	1.5	-10.1	-14.3	-10.1	-14.3	-6.9	-5.3	4.6	0.0	0.1	2.1	13.5	3.2
Mexico	-1.2	1.6	-9.8	-15.1	-9.8	-15.1	-7.7	-0.4	5.3	-0.3	-0.2	1.8	12.6	3.5
Mexico ESG Leaders	-1.3	-0.1	-11.9	-17.1	-11.9	-17.1	-14.4	-16.5	-3.0	-7.1	-2.7	1.3	12.3	3.7

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Mexico Indexes: Risk Profile

Risk Profile (%)

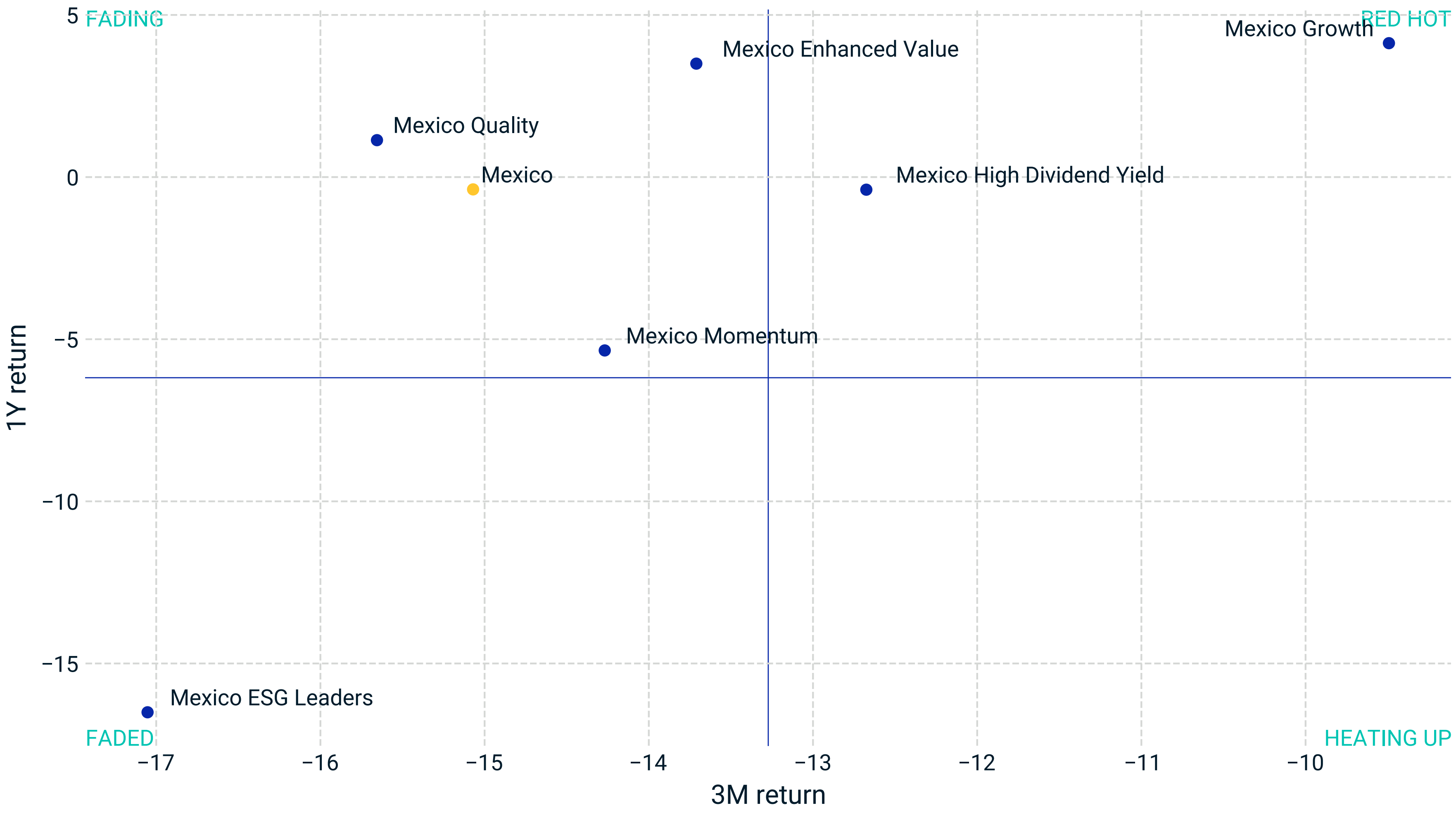
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Mexico Growth	20.5	20.0	19.6	26.1	24.0	22.2	0.1	-0.2	-0.2	-62.7	-2.6	-4.7	-3.9	-6.5	10
Mexico Quality	22.0	20.3	19.9	26.7	24.2	22.2	0.3	-0.0	-0.0	-62.7	-2.4	-4.5	-3.7	-6.2	22
Mexico Enhanced Value	21.1	20.2	19.6	27.2	24.7	22.6	0.3	-0.1	-0.1	-64.5	-2.4	-4.6	-3.7	-6.3	22
Mexico	21.7	20.3	19.8	27.3	24.8	22.6	0.3	-0.1	-0.1	-64.4	-2.4	-4.7	-3.8	-6.4	22
Mexico Momentum	22.3	20.4	20.6	27.5	24.9	22.8	0.3	-0.1	-0.1	-61.3	-2.5	-4.6	-3.8	-6.2	22
Mexico ESG Leaders	22.9	23.0	22.4	27.1	24.5	23.1	-0.0	-0.4	-0.2	-66.9	-2.3	-3.6	-3.3	-5.4	11
Mexico High Dividend Yield	23.6	21.1	18.8	31.8	28.2	24.8	0.7	0.3	0.3	-67.5	-2.4	-4.8	-3.9	-6.6	5

As of Jun 30, 2022

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.

[Back to Table of Contents](#)

Mexico Indexes: Momentum



As of Jun 30, 2022.

[Back to Table of Contents](#)

MSCI

South Africa Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
South Africa Momentum	-3.3	-5.3	-15.9	-24.5	-15.9	-24.5	-5.4	-6.7	3.9	4.5	3.8	1.7	11.0	3.5
South Africa Enhanced Value	-2.9	-5.0	-17.4	-25.2	-17.4	-25.2	-5.4	-7.2	-4.9	-6.7	-3.1	1.4	8.5	4.9
South Africa	-2.8	-1.9	-12.7	-22.9	-12.7	-22.9	-7.0	-12.5	-2.5	-0.2	0.7	1.7	9.7	4.2
South Africa ESG Leaders	-2.8	-1.5	-12.0	-22.4	-12.0	-22.4	-8.3	-13.8	-3.3	0.3	2.4	1.8	10.6	4.1
South Africa Minimum Volatility (USD)	-3.2	-3.4	-14.3	-24.8	-14.3	-24.8	-8.4	-12.7	-3.5	-3.1	-1.0	1.6	10.4	4.9
South Africa Quality	-3.0	-2.3	-13.8	-25.1	-13.8	-25.1	-11.7	-17.0	-6.0	-1.5	-1.7	1.8	8.9	5.3
South Africa Growth	-2.0	1.4	-7.5	-19.3	-7.5	-19.3	-13.1	-27.2	-0.6	2.7	5.1	2.4	12.7	2.1

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

South Africa 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
South Africa	30.6	28.5	26.9	31.2	30.0	28.1	0.0	-0.1	-0.0	-63.4	-2.9	-4.8	-4.2	-6.7	37
South Africa Minimum Volatility (USD)	29.1	26.3	25.3	31.4	30.1	28.4	0.0	-0.2	-0.1	-63.2	-2.8	-4.8	-4.1	-6.7	32
South Africa Quality	29.6	29.4	27.5	30.7	29.8	28.9	-0.1	-0.2	-0.1	-63.4	-2.9	-4.9	-4.3	-6.8	25
South Africa ESG Leaders	31.0	28.3	27.3	31.2	30.4	28.9	0.0	-0.1	0.0	-61.9	-3.1	-5.1	-4.5	-7.1	28
South Africa Momentum	28.7	27.4	28.1	34.0	32.3	29.3	0.2	0.0	0.1	-66.9	-2.9	-5.0	-4.4	-7.1	25
South Africa Growth	34.2	30.3	31.9	33.2	32.6	29.9	0.0	-0.0	0.1	-67.3	-3.0	-5.0	-4.4	-6.8	21
South Africa Enhanced Value	30.2	28.8	27.7	35.6	34.0	30.5	-0.0	-0.3	-0.1	-74.4	-2.8	-4.8	-4.3	-7.1	25

As of Jun 30, 2022

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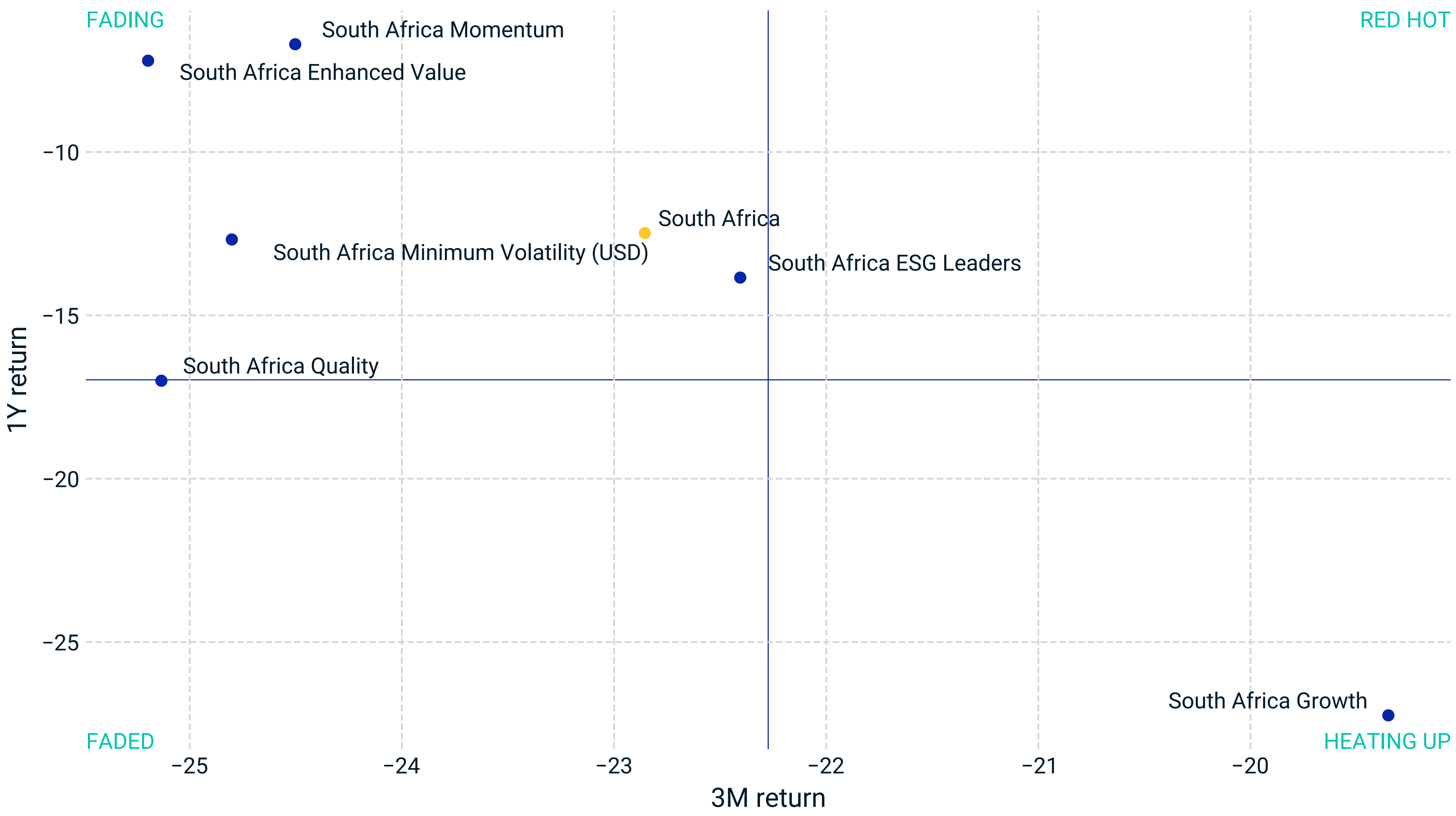
Back to Table of Contents

South Africa Indexes: Momentum



As of Jun 30, 2022.

[Back to Table of Contents]

Taiwan Indexes: Performance

Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Taiwan Value	-2.3	-1.6	-9.4	-14.6	-9.4	-14.6	-17.3	-10.9	12.3	7.5	8.2	1.3	8.4	4.2
Taiwan Minimum Volatility (USD)	-2.5	-1.8	-11.5	-16.5	-11.5	-16.5	-24.1	-17.5	14.1	9.7	10.1	2.0	11.6	3.5
Taiwan High Dividend Yield	-2.1	-2.6	-13.0	-17.2	-13.0	-17.2	-24.7	-17.8	6.1	4.5	4.6	1.2	7.9	5.4
Taiwan	-2.9	-1.8	-14.0	-19.6	-14.0	-19.6	-24.8	-19.8	19.1	12.5	12.4	2.1	11.1	3.3
Taiwan ESG Leaders	-2.9	-1.6	-14.4	-20.4	-14.4	-20.4	-24.9	-19.7	22.5	16.3	15.9	2.4	11.3	3.1
Taiwan Momentum	-2.8	-0.7	-10.9	-18.9	-10.9	-18.9	-25.0	-24.6	22.0	11.9	11.7	2.3	8.0	2.5
Taiwan Growth	-3.3	-2.0	-17.4	-23.4	-17.4	-23.4	-30.2	-26.2	26.3	17.7	16.6	4.4	15.0	2.5
Taiwan Quality	-3.1	-3.2	-17.3	-22.9	-17.3	-22.9	-34.1	-28.8	14.4	7.5	9.7	3.5	12.5	3.3

Gross returns in USD for the period ending Jun 30, 2022

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

Back to Table of Contents

Taiwan 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
Taiwan Minimum Volatility (USD)	21.6	21.2	18.0	18.7	16.7	15.3	0.8	0.5	0.6	-57.9	-2.1	-3.8	-3.1	-4.7	49
Taiwan Value	19.4	19.5	16.3	18.1	16.3	15.4	0.8	0.4	0.5	-71.5	-2.3	-4.1	-3.4	-5.0	68
Taiwan High Dividend Yield	23.9	22.2	18.7	21.7	18.8	16.4	0.4	0.2	0.2	-59.3	-2.2	-3.9	-3.2	-4.9	17
Taiwan	22.4	23.9	19.6	21.1	19.3	17.6	0.9	0.6	0.7	-68.8	-2.4	-4.1	-3.5	-5.2	87
Taiwan ESG Leaders	22.6	24.7	20.4	22.0	20.2	18.4	1.0	0.7	0.8	-51.7	-2.1	-3.6	-3.0	-4.5	38
Taiwan Quality	26.6	28.5	23.2	22.5	21.2	19.0	0.7	0.3	0.5	-67.1	-2.5	-4.3	-3.6	-5.4	25
Taiwan Momentum	22.8	26.0	23.0	24.5	22.3	19.8	1.0	0.4	0.5	-73.1	-2.6	-4.3	-3.7	-5.4	25
Taiwan Growth	25.8	28.7	24.0	25.6	24.0	21.1	1.0	0.7	0.7	-70.2	-2.7	-4.7	-3.9	-5.8	28

As of Jun 30, 2022

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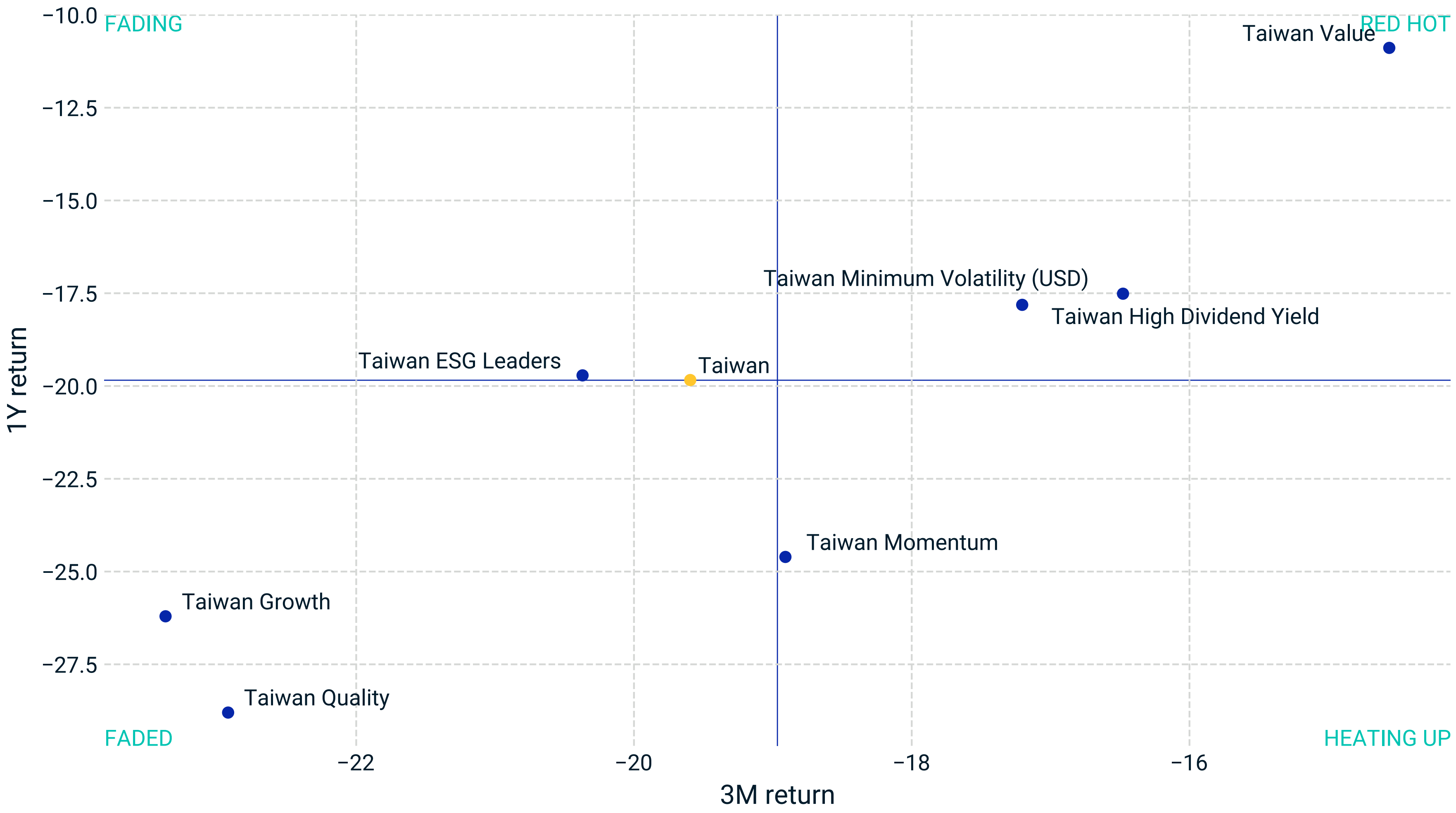
Back to Table of Contents

Taiwan Indexes: Momentum



As of Jun 30, 2022.

Back to Table of Contents

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