

Country Indexes

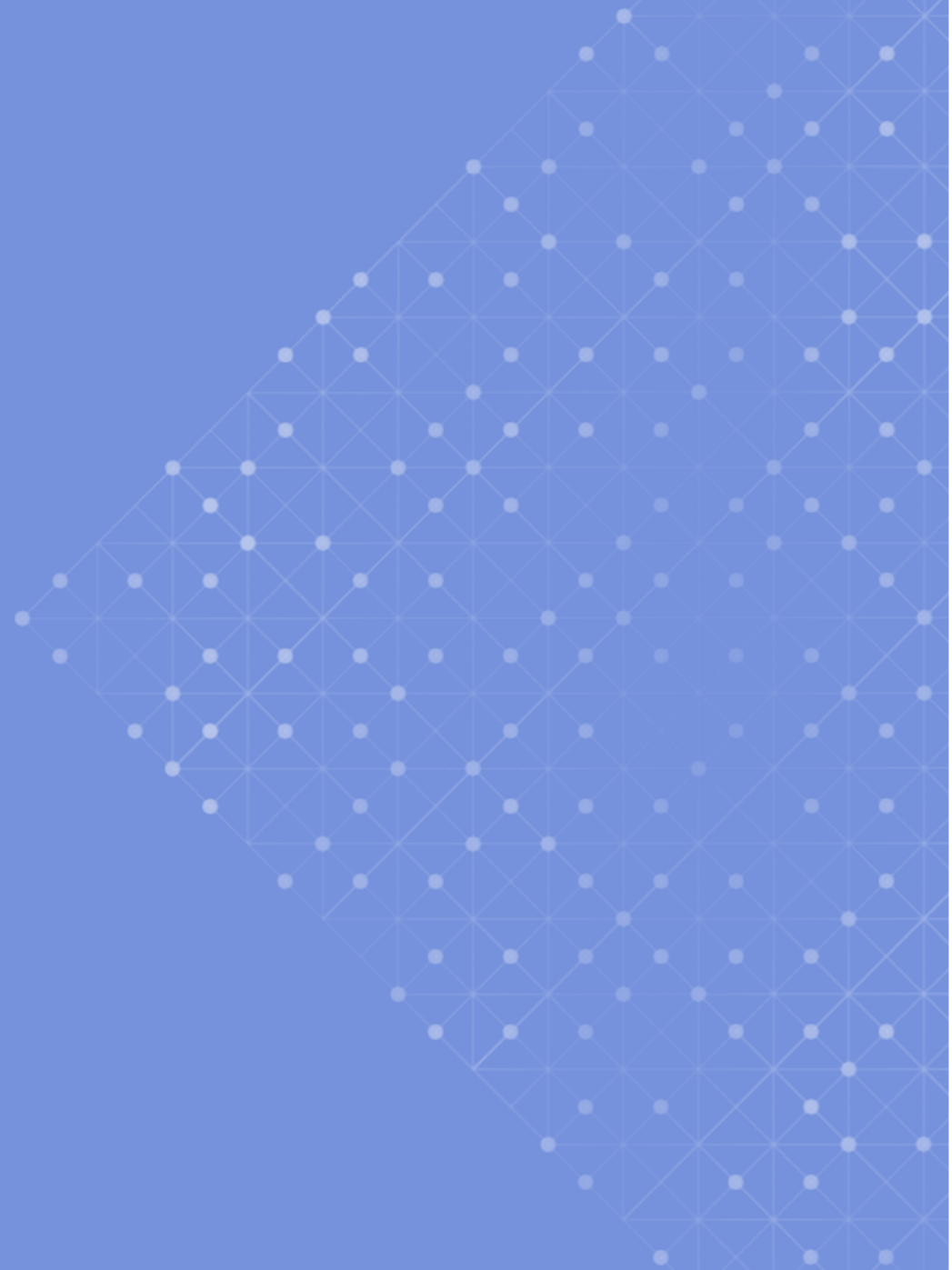
MONTHLY EQUITY INSIGHTS REPORT

June 30, 2022 (market close)

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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.

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Market Capitalization Indexes: Risk Profile

Risk Profile (%)

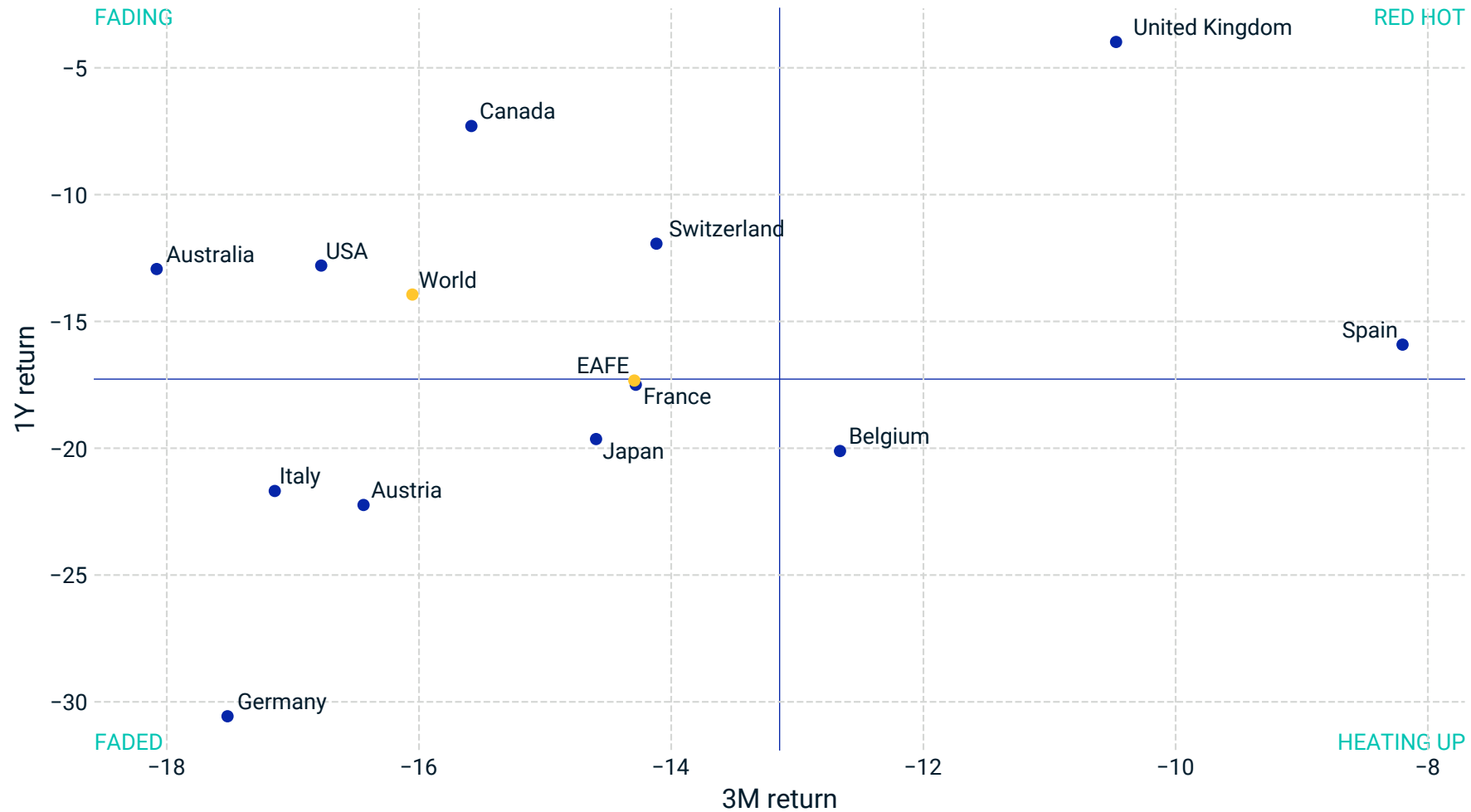
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EAFE	19.5	18.1	16.7	17.9	15.3	14.0	0.1	0.1	0.3	-60.1	-1.7	-3.0	-2.6	-4.4	799
World	24.7	23.1	17.1	20.4	17.3	14.3	0.4	0.4	0.6	-57.5	-1.6	-3.0	-2.5	-4.4	1513
Switzerland	22.6	19.7	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.

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Market Capitalization Indexes: Momentum



As of Jun 30, 2022.

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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.

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Australia Indexes: Risk Profile

Risk Profile (%)

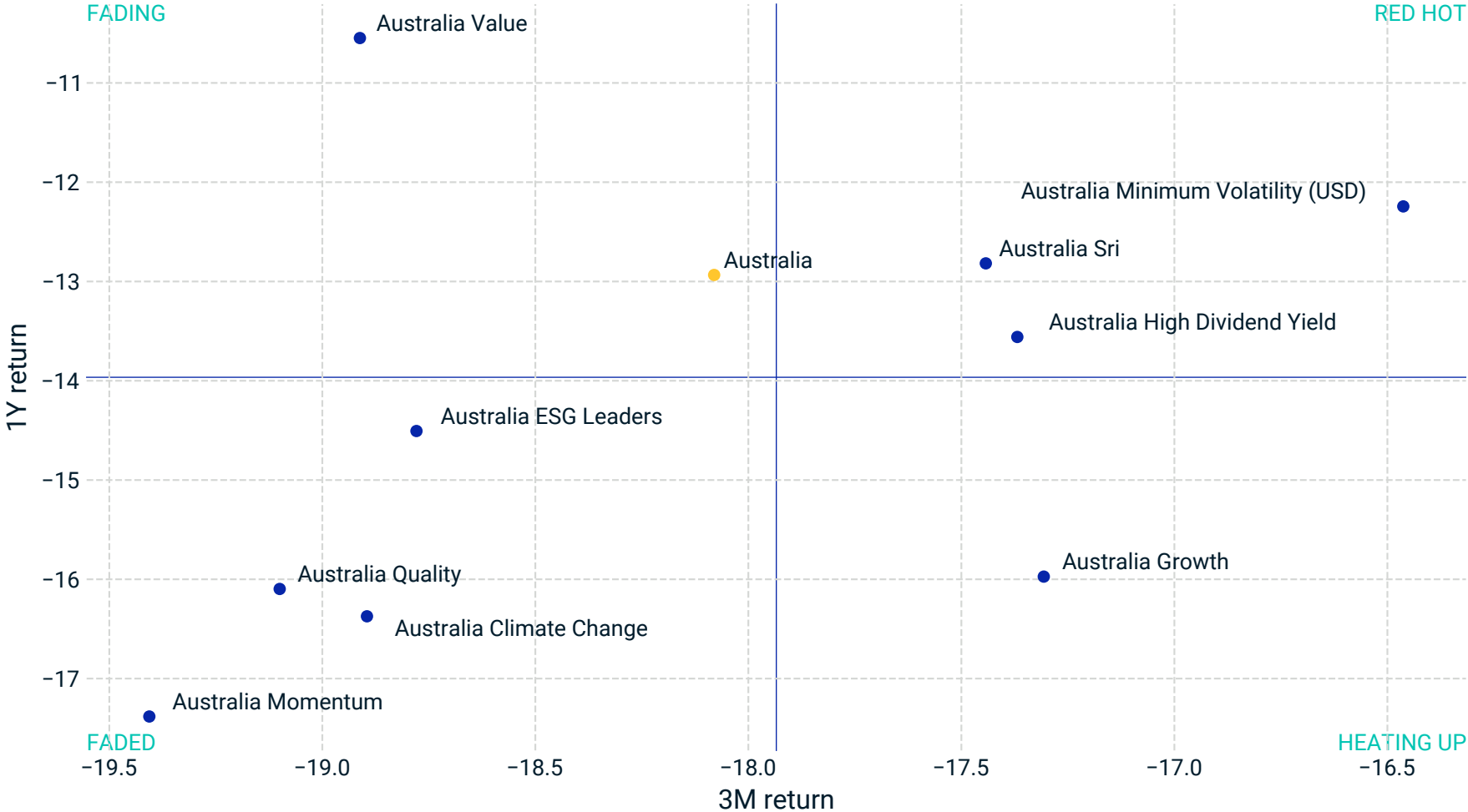
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Australia Minimum Volatility (USD)	20.4	21.0	18.3	23.2	19.5	18.0	0.0	0.1	0.2	-63.6	-2.0	-3.7	-3.2	-5.7	42
Australia Quality	23.9	24.9	20.8	24.2	20.4	18.9	0.2	0.2	0.2	-62.4	-2.1	-3.9	-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.

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Australia Indexes: Momentum



As of Jun 30, 2022.

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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.

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Austria Indexes: Risk Profile

Risk Profile (%)

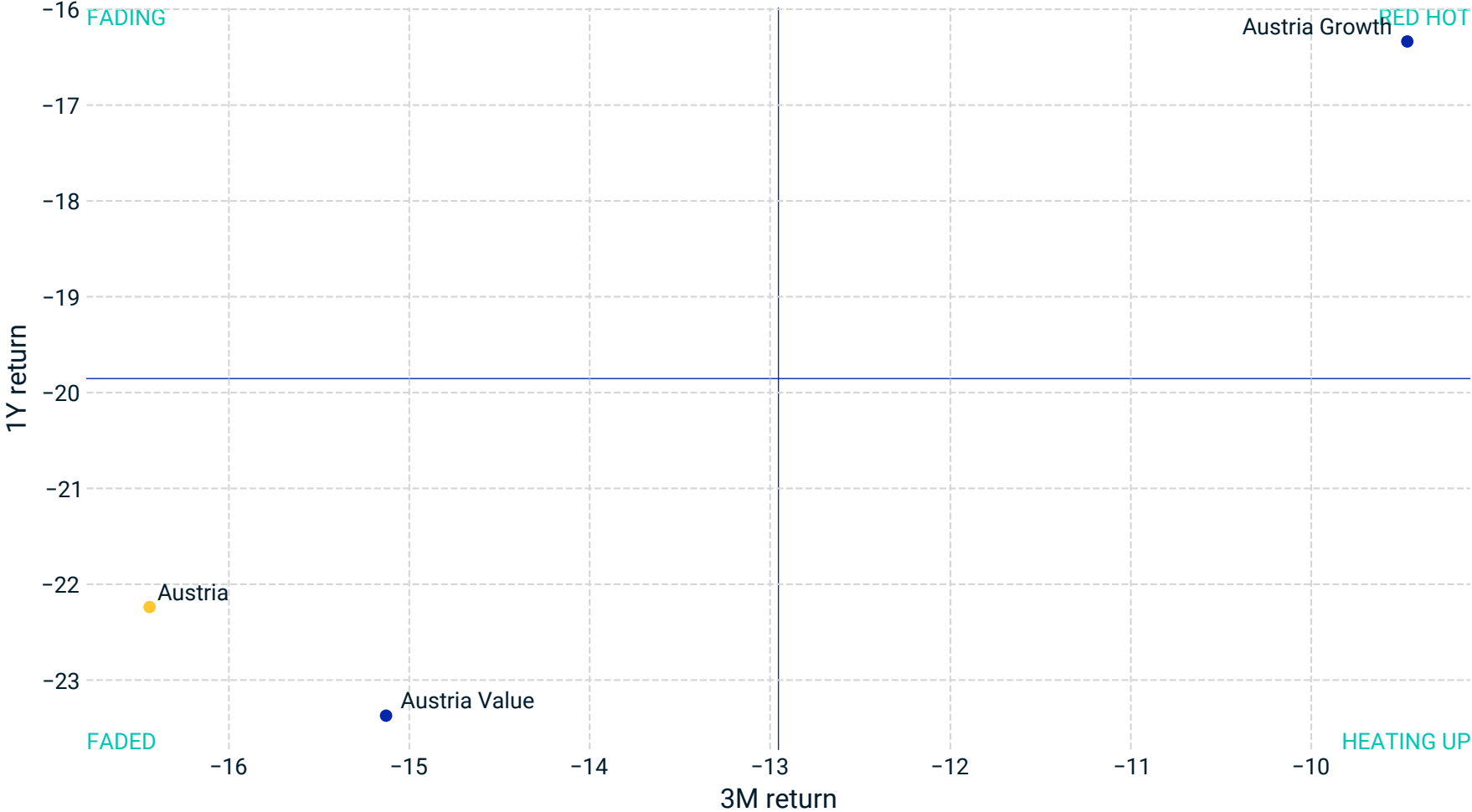
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Austria	33.3	34.2	34.7	33.6	28.6	25.5	-0.0	-0.2	0.1	-80.0	-2.7	-5.1	-4.3	-7.1	4
Austria Value	40.4	38.1	38.4	36.3	31.1	27.3	-0.0	-0.3	-0.0	-84.0	-2.8	-5.2	-4.5	-7.6	3
Austria Growth	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

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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Austria Indexes: Momentum



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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.

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Belgium Indexes: Risk Profile

Risk Profile (%)

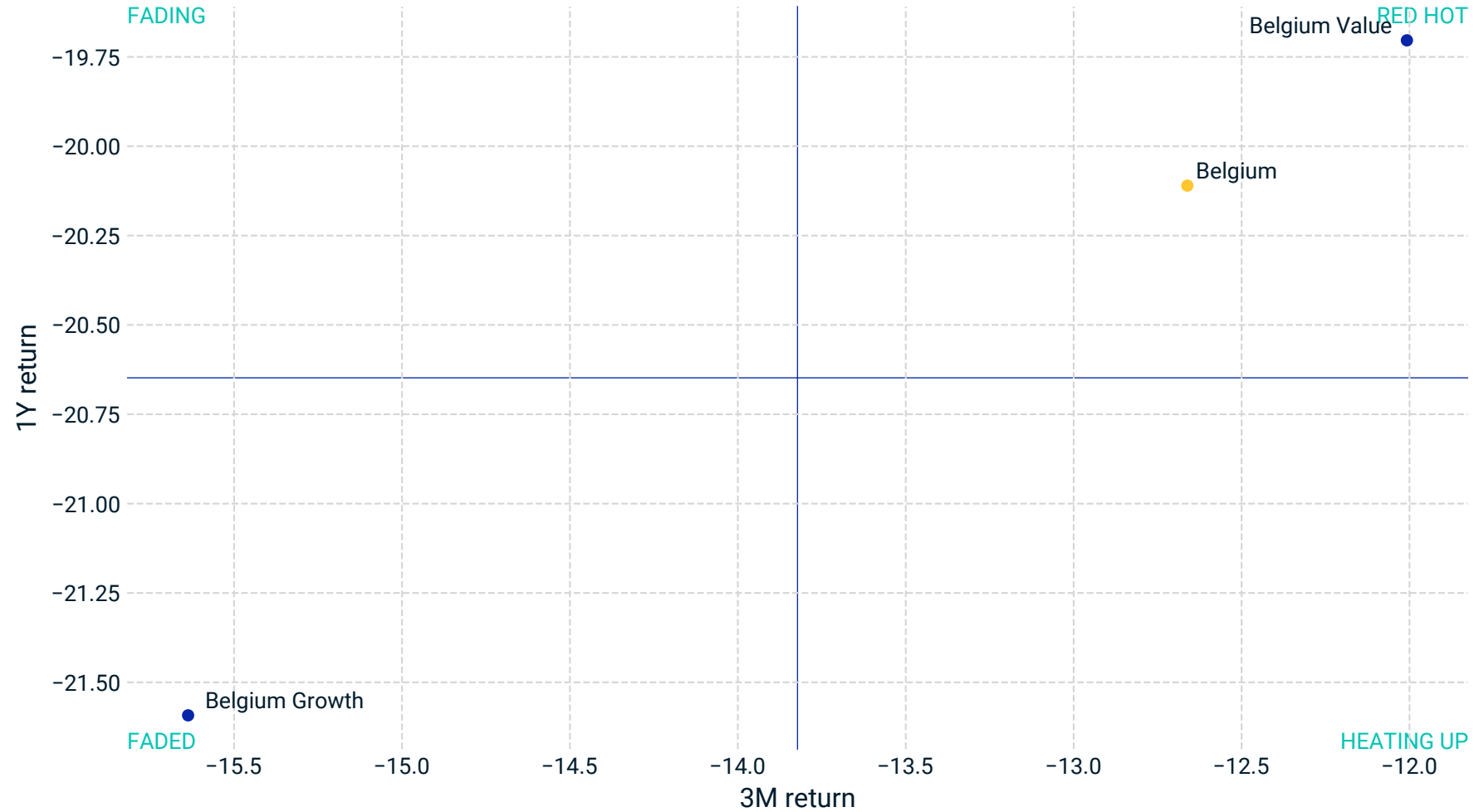
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Belgium	23.5	22.7	22.4	26.5	22.7	20.2	-0.3	-0.3	0.1	-76.5	-2.3	-4.3	-3.6	-5.8	13
Belgium Growth	22.4	22.4	21.5	27.0	23.7	21.4	-0.7	-0.6	-0.2	-66.0	-2.3	-4.0	-3.5	-5.8	9
Belgium Value	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

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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Belgium Indexes: Momentum



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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.

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Canada Indexes: Risk Profile

Risk Profile (%)

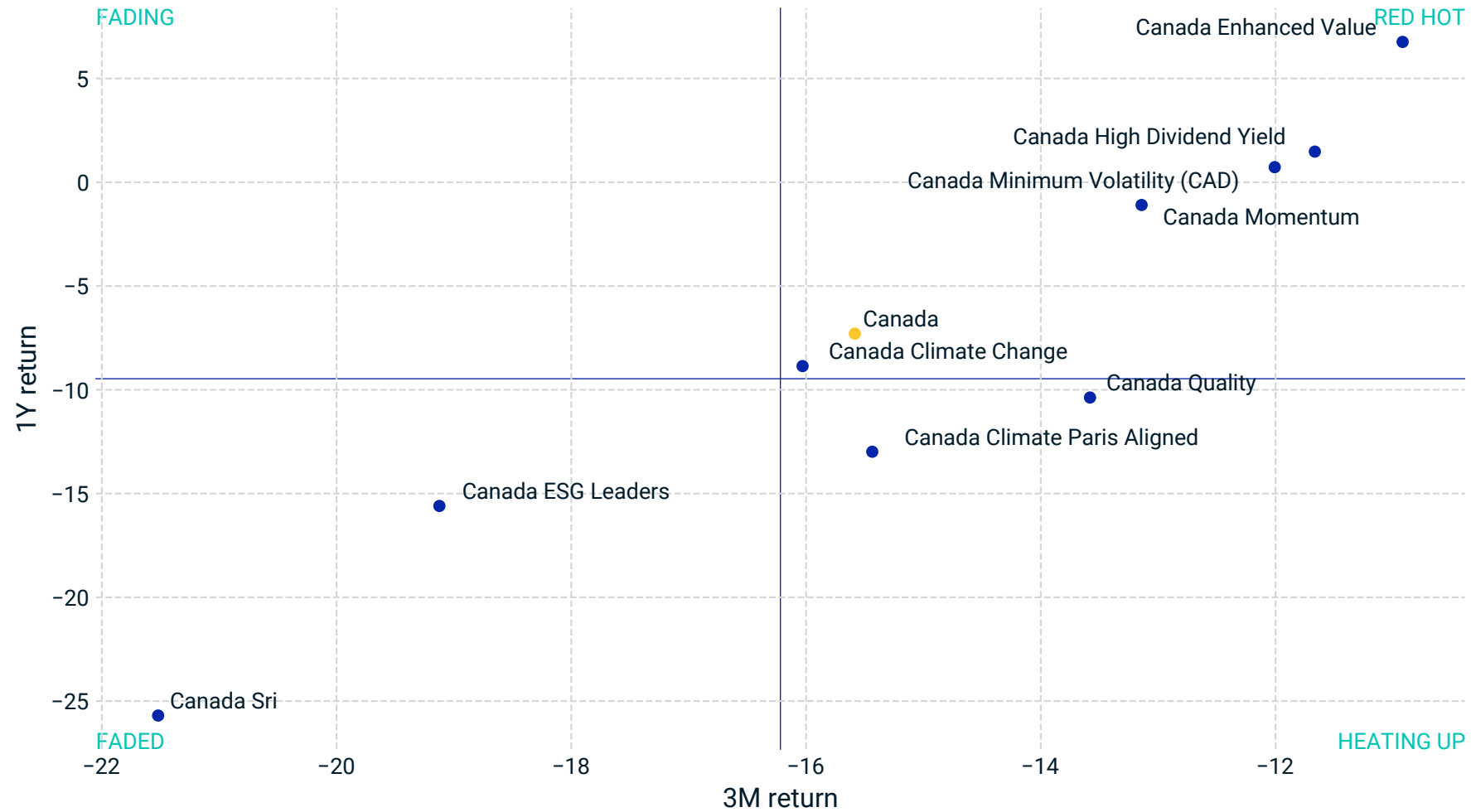
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Canada Minimum Volatility (CAD)	19.4	17.6	14.2	22.1	18.1	15.7	0.4	0.3	0.3	-57.6	-1.6	-3.3	-2.8	-5.2	60
Canada Climate Paris Aligned	21.4	19.6	16.3	21.8	18.2	16.4	0.3	0.3	nan	-38.0	-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.

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Canada Indexes: Momentum



As of Jun 30, 2022.
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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.

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France Indexes: Risk Profile

Risk Profile (%)

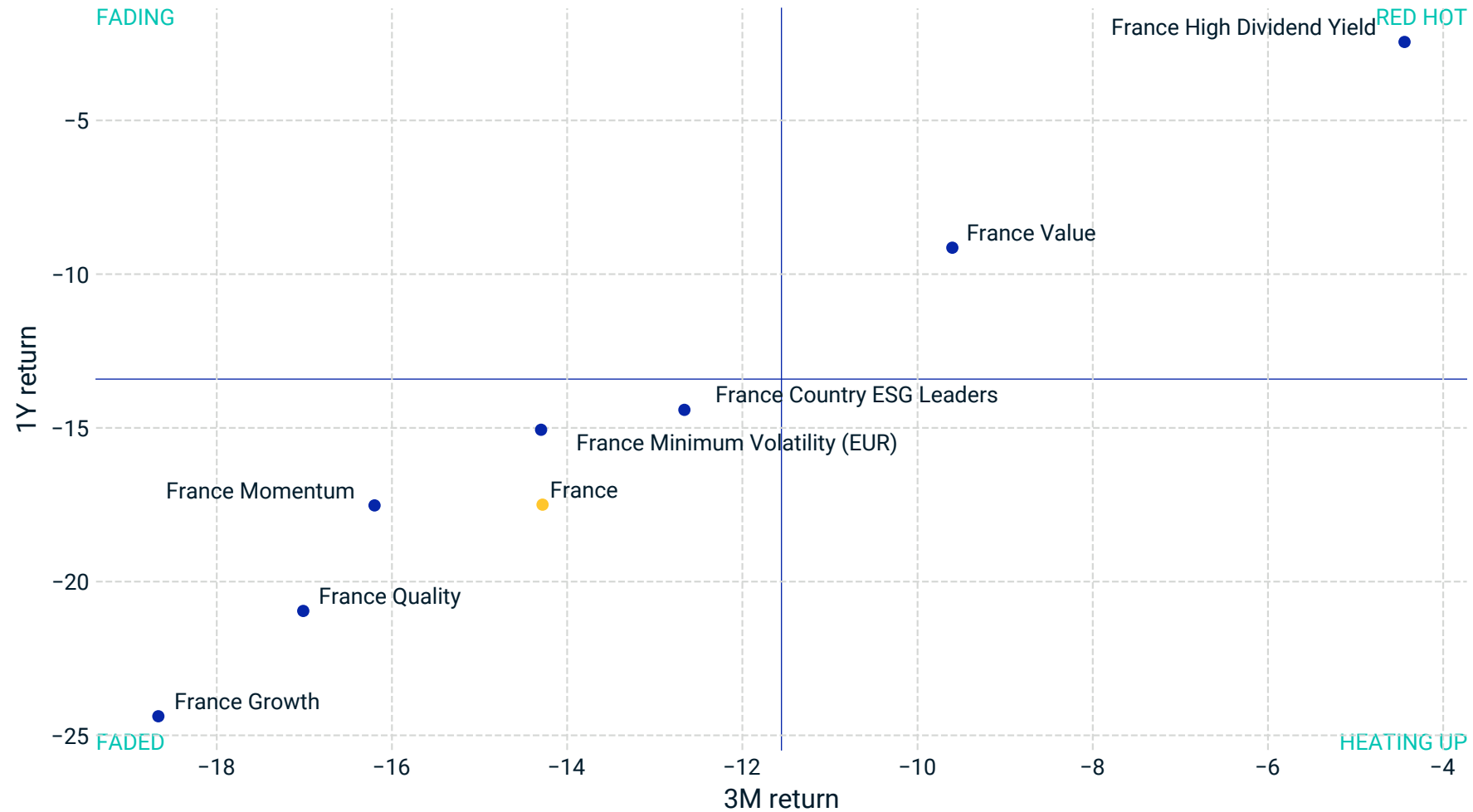
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
France Minimum Volatility (EUR)	23.4	21.2	20.7	22.3	18.8	17.3	0.0	0.1	0.3	-55.9	-2.0	-3.8	-3.2	-5.1	46
France Quality	27.8	25.1	23.9	23.8	20.7	18.7	0.2	0.2	0.4	-56.7	-2.2	-3.9	-3.4	-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.

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France Indexes: Momentum



As of Jun 30, 2022.
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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.

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Germany Indexes: Risk Profile

Risk Profile (%)

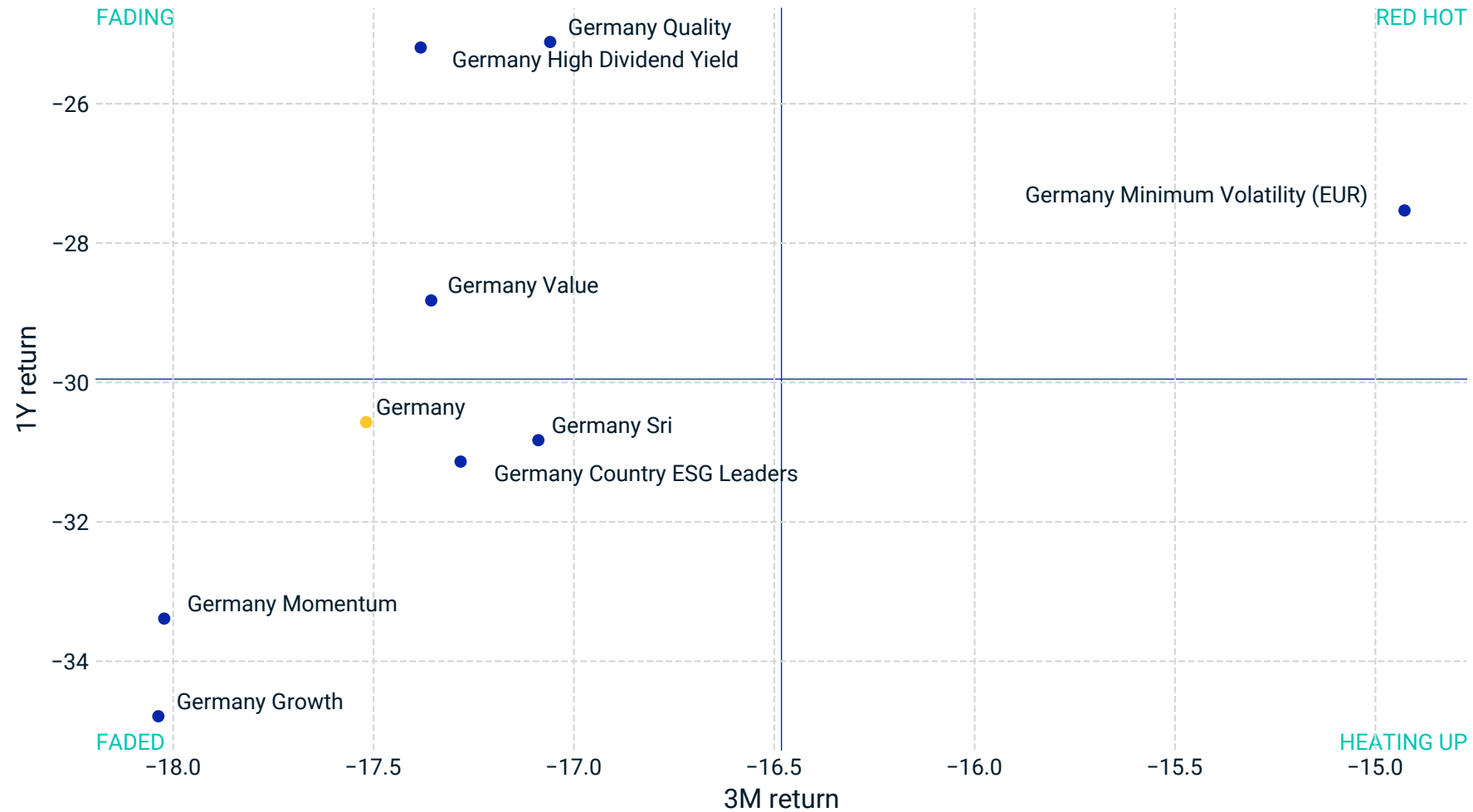
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Germany Minimum Volatility (EUR)	22.8	21.6	22.1	22.5	19.0	17.4	-0.1	-0.1	0.2	-60.8	-2.1	-4.0	-3.3	-5.4	50
Germany Quality	25.6	24.0	23.4	24.6	21.5	19.3	-0.0	-0.1	0.2	-61.2	-2.3	-4.2	-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.

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Germany Indexes: Momentum



As of Jun 30, 2022.

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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.

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Italy Indexes: Risk Profile

Risk Profile (%)

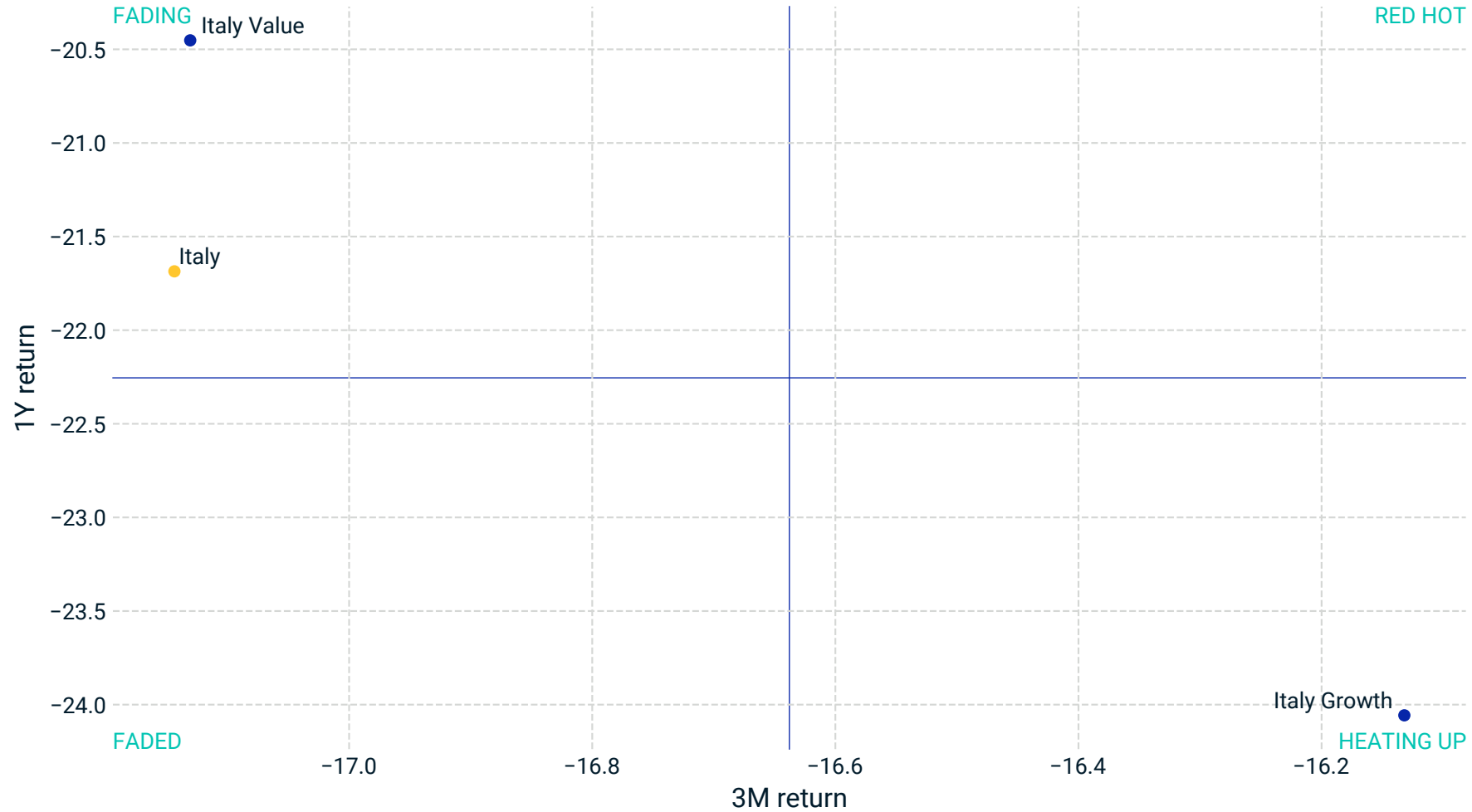
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Italy	32.3	27.0	26.1	27.3	23.6	23.9	-0.0	-0.1	0.1	-70.1	-2.5	-4.8	-3.9	-6.5	25
Italy Value	33.2	27.2	26.3	28.4	24.5	24.1	-0.1	-0.1	0.1	-69.5	-2.5	-4.8	-4.0	-6.7	15
Italy Growth	32.6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

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Italy Indexes: Momentum



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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.

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Japan Indexes: Risk Profile

Risk Profile (%)

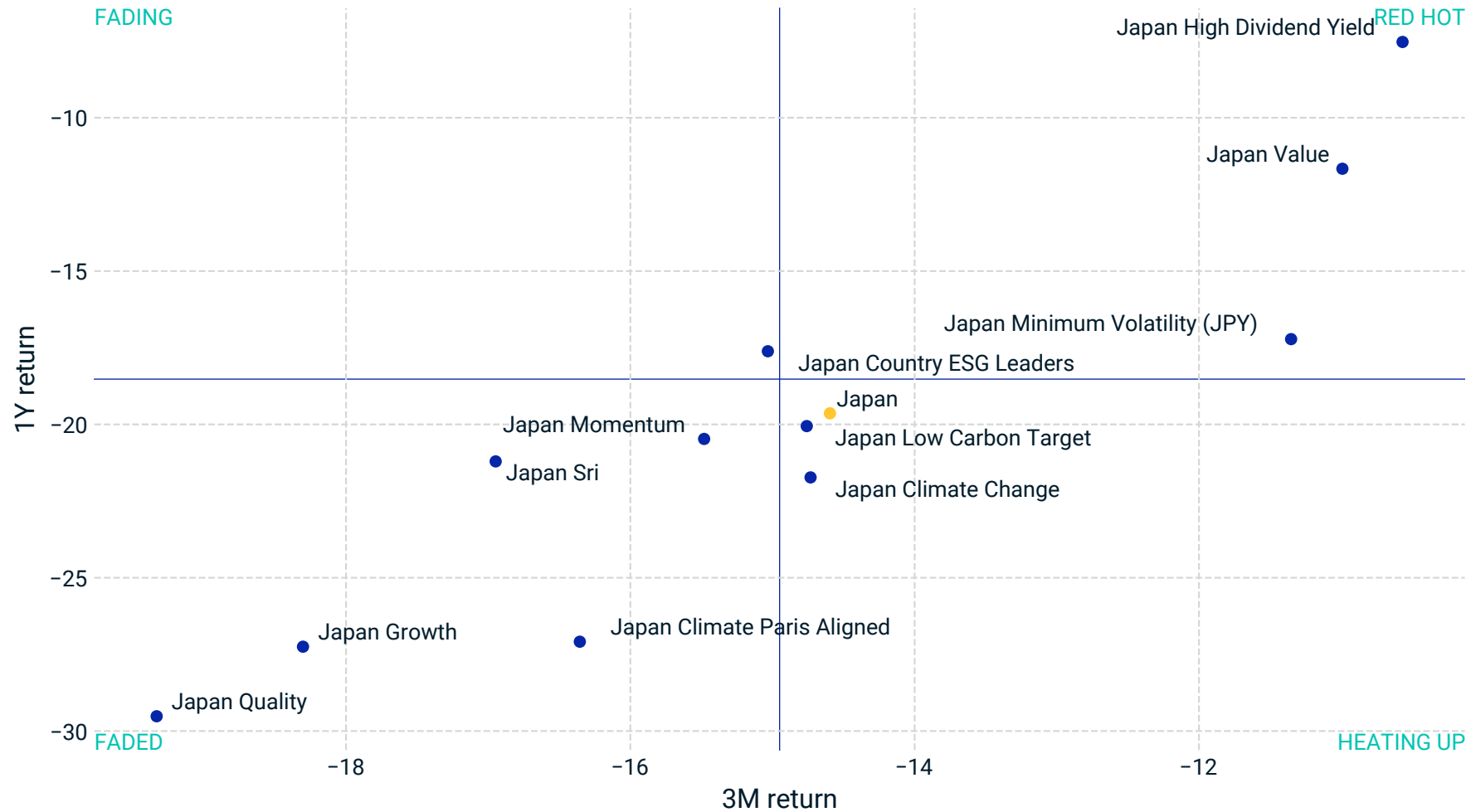
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Japan Minimum Volatility (JPY)	16.6	14.8	14.9	15.5	14.1	15.4	-0.3	-0.2	0.3	-46.6	-1.7	-2.9	-2.5	-4.1	129
Japan High Dividend Yield	18.0	16.0	15.6	18.5	16.8	17.4	0.3	0.0	0.3	-44.8	-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.

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Japan Indexes: Momentum



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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.

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Spain Indexes: Risk Profile

Risk Profile (%)

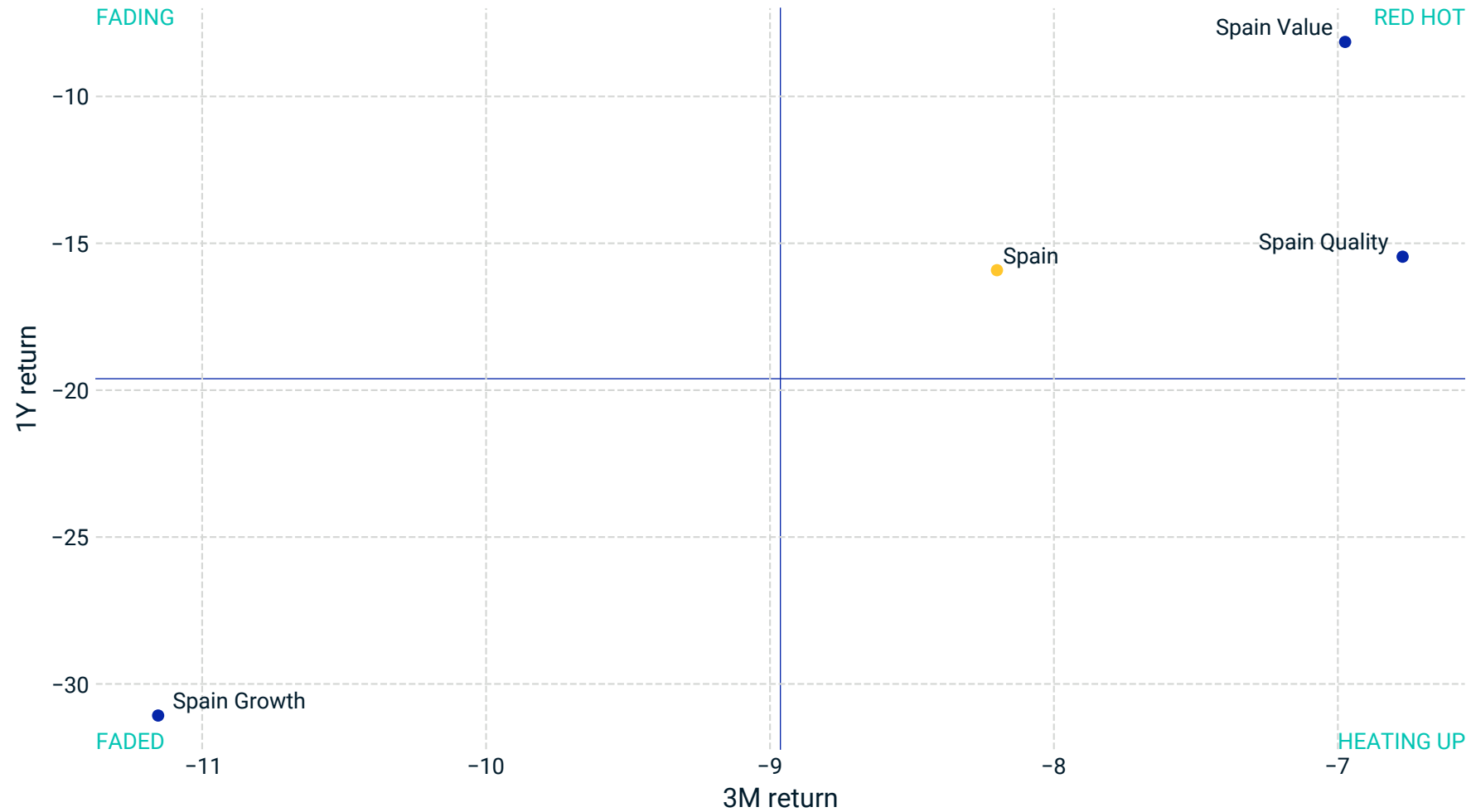
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Spain Quality	24.7	22.2	22.4	25.3	21.5	20.7	-0.1	-0.2	0.1	-57.9	-2.3	-4.2	-3.5	-5.8	19
Spain Growth	24.7	23.9	24.6	26.7	22.8	21.1	-0.3	-0.2	0.1	-60.6	-2.5	-4.1	-3.6	-5.5	8
Spain	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.

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Spain Indexes: Momentum



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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.

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Switzerland Indexes: Risk Profile

Risk Profile (%)

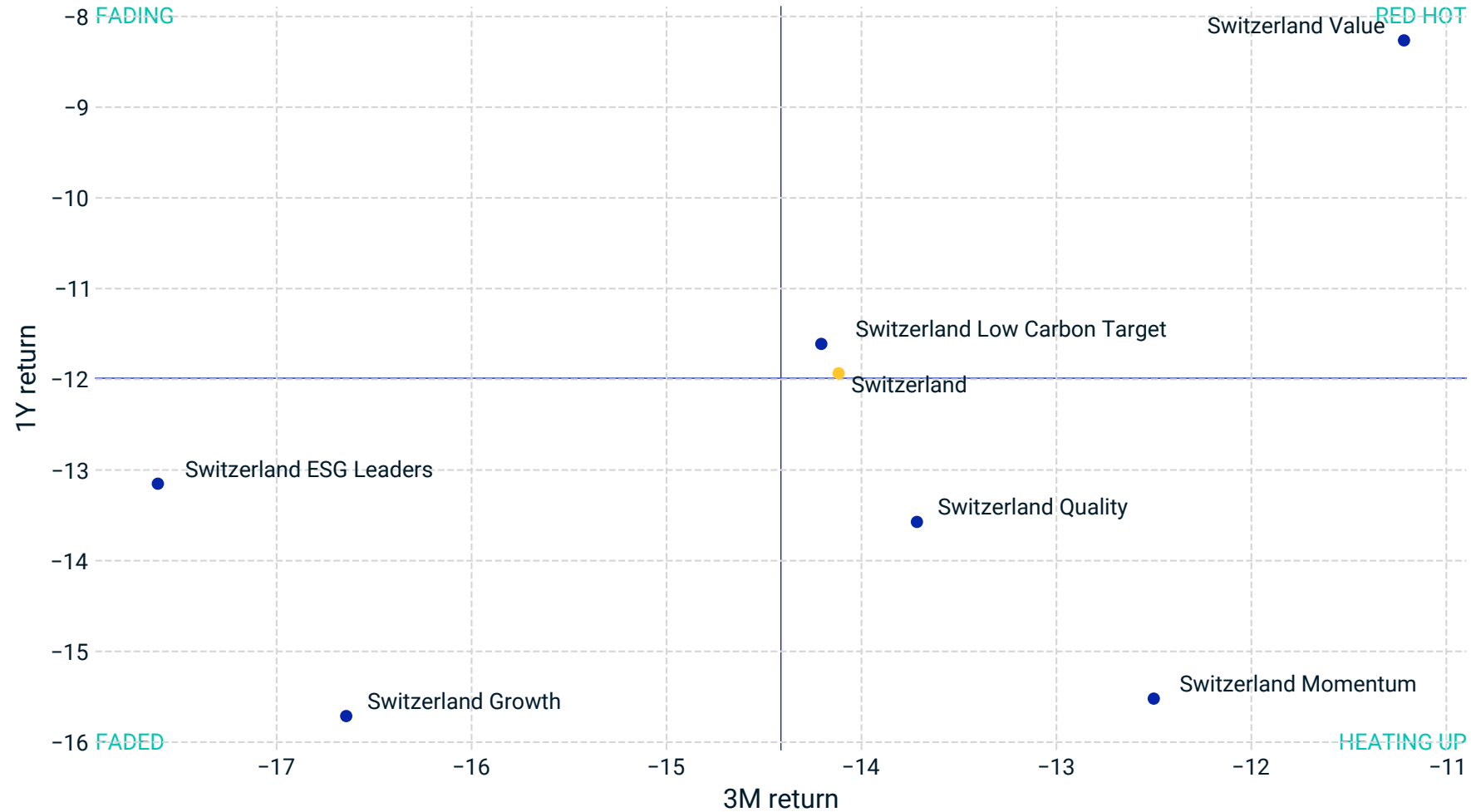
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Switzerland Quality	22.6	19.2	16.6	17.2	15.2	14.3	0.3	0.4	0.6	-45.4	-1.6	-3.0	-2.5	-4.0	25
Switzerland Low Carbon Target	22.7	19.7	17.2	17.8	15.6	14.6	0.3	0.4	0.5	-26.0	-1.5	-2.8	-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.

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Switzerland Indexes: Momentum



As of Jun 30, 2022.
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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.

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UK Indexes: Risk Profile

Risk Profile (%)

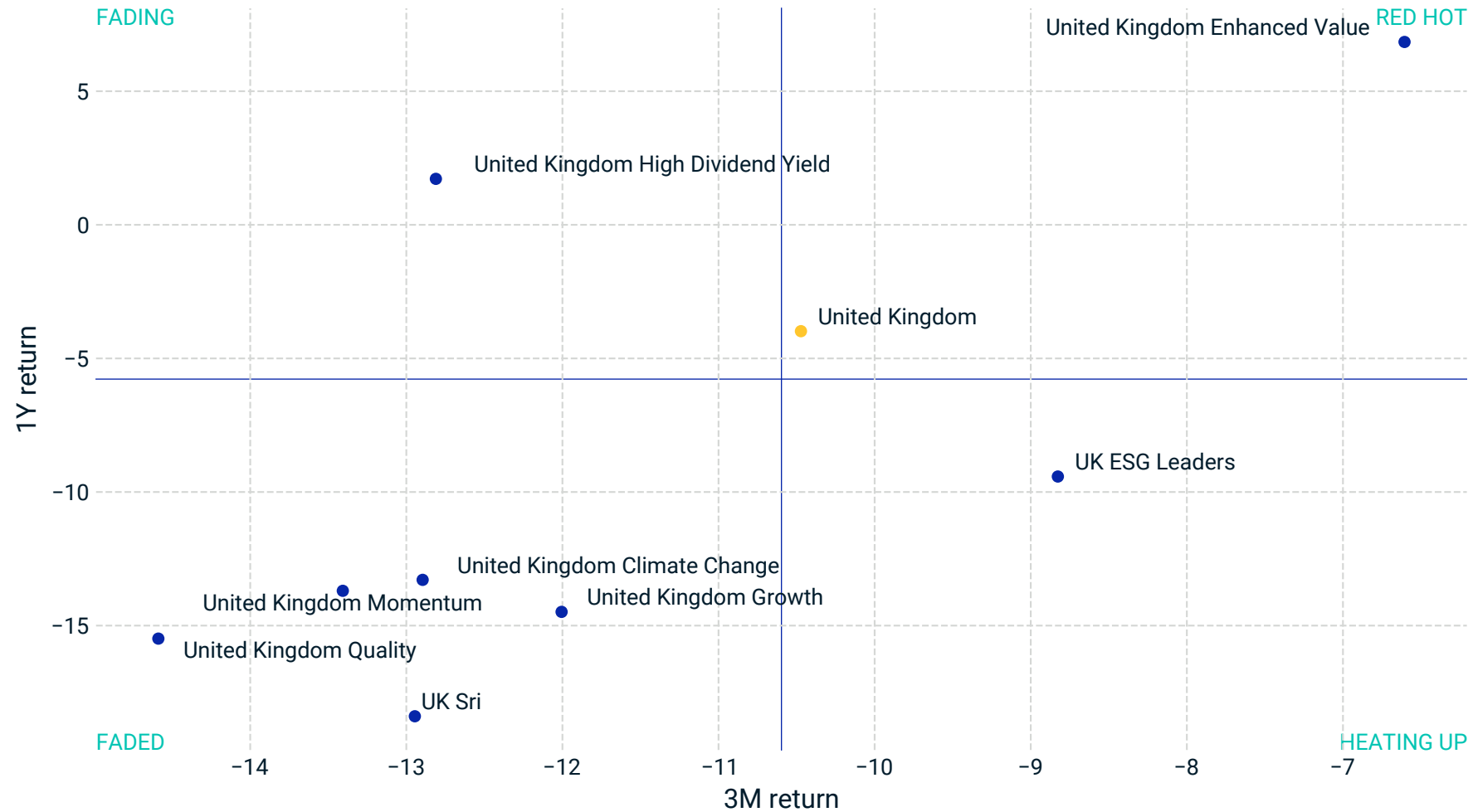
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
United Kingdom Growth	27.1	22.4	19.8	22.1	18.7	17.3	0.1	0.1	0.2	-60.2	-2.1	-3.7	-3.2	-5.5	36
United Kingdom Quality	25.7	22.6	19.5	22.8	19.2	17.7	0.1	0.2	0.3	-55.0	-1.9	-3.5	-3.0	-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.

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UK Indexes: Momentum



As of Jun 30, 2022.
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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.

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USA Indexes: Risk Profile

Risk Profile (%)

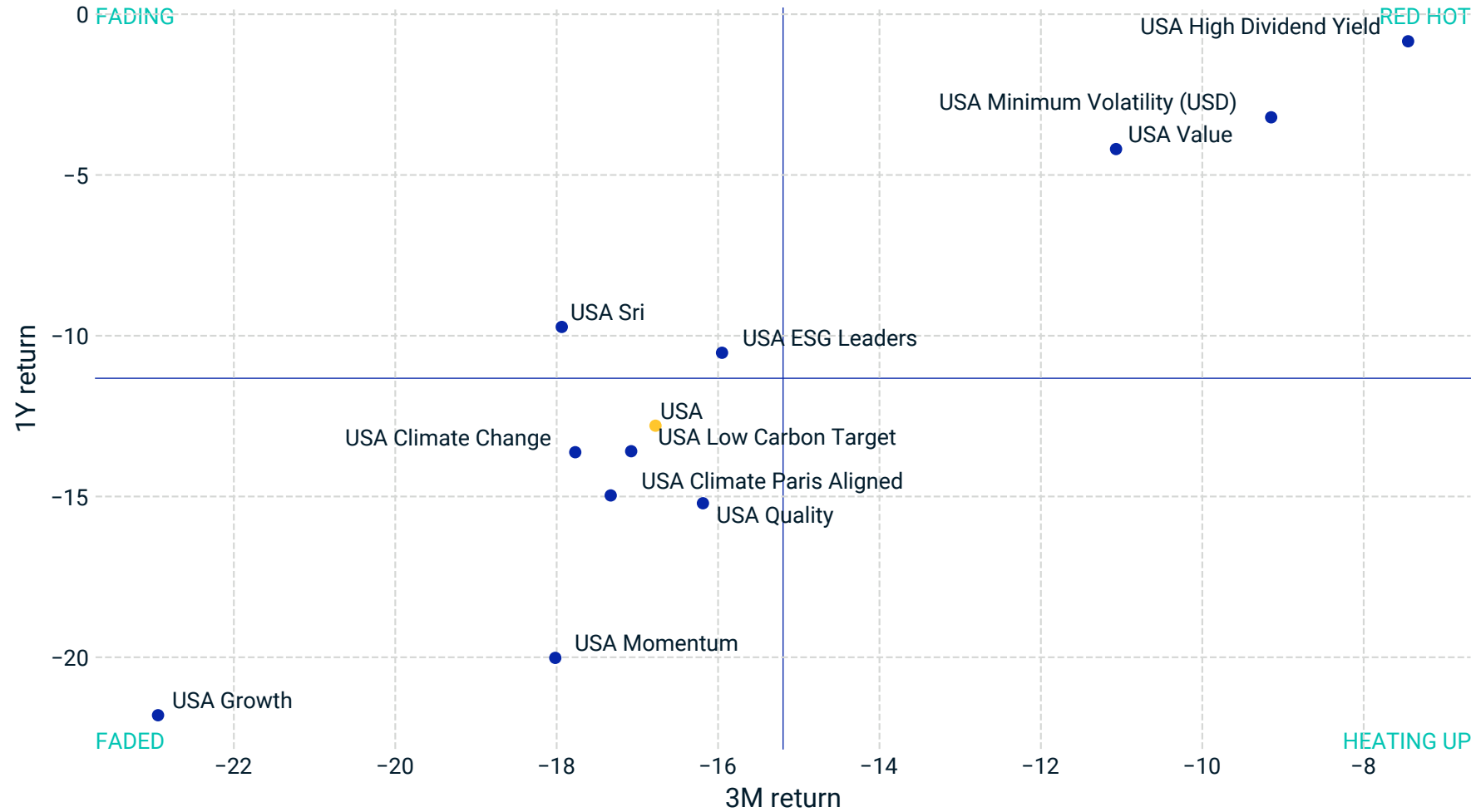
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
USA Minimum Volatility (USD)	21.3	20.9	14.8	20.9	17.6	14.3	0.2	0.5	0.8	-46.6	-1.5	-2.8	-2.4	-4.3	173
USA High Dividend Yield	20.8	19.4	14.3	21.5	18.4	15.1	0.3	0.4	0.7	-55.8	-1.6	-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.

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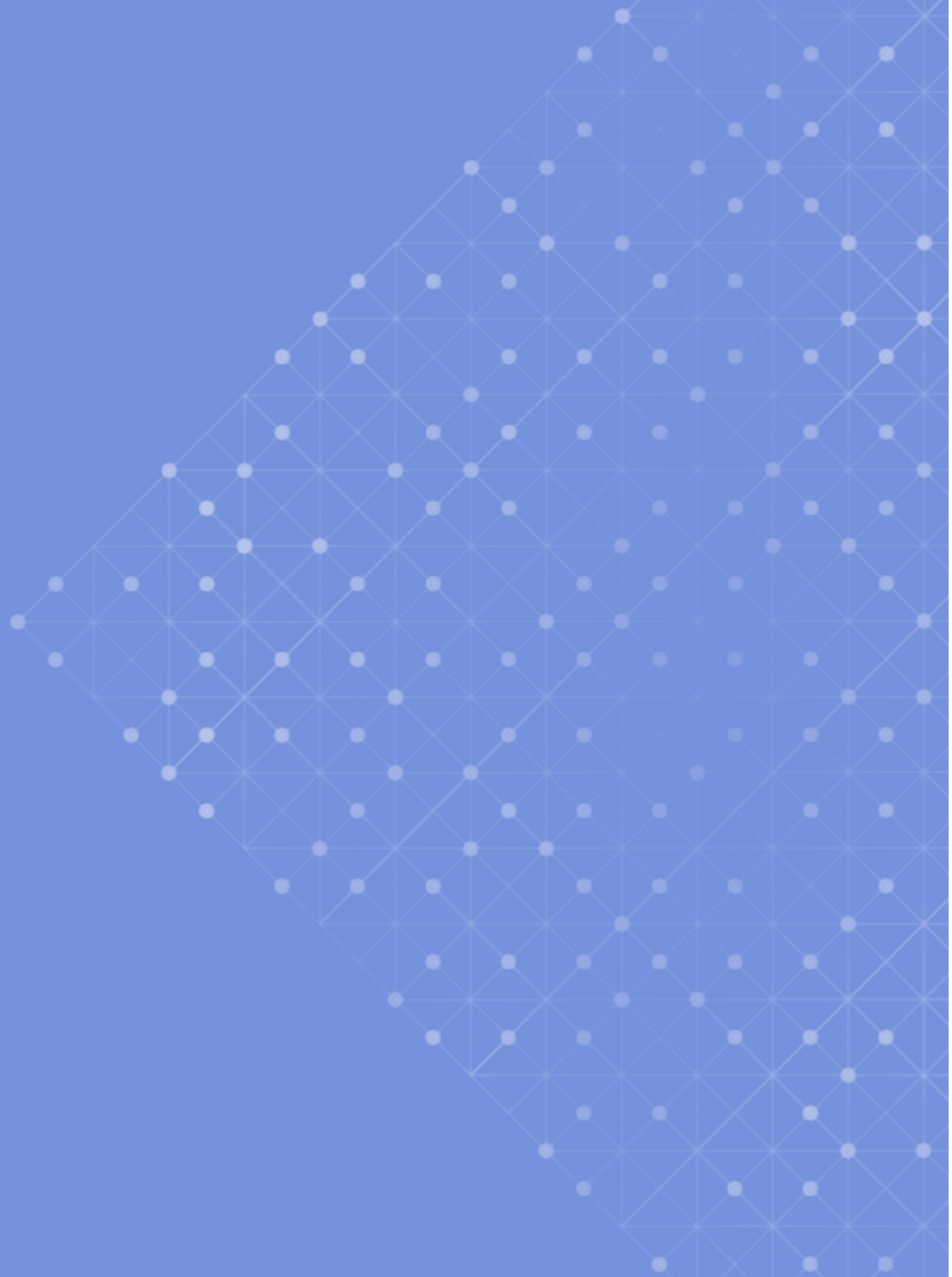
USA Indexes: Momentum



As of Jun 30, 2022.
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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.

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Market Capitalization Indexes: Risk Profile

Risk Profile (%)

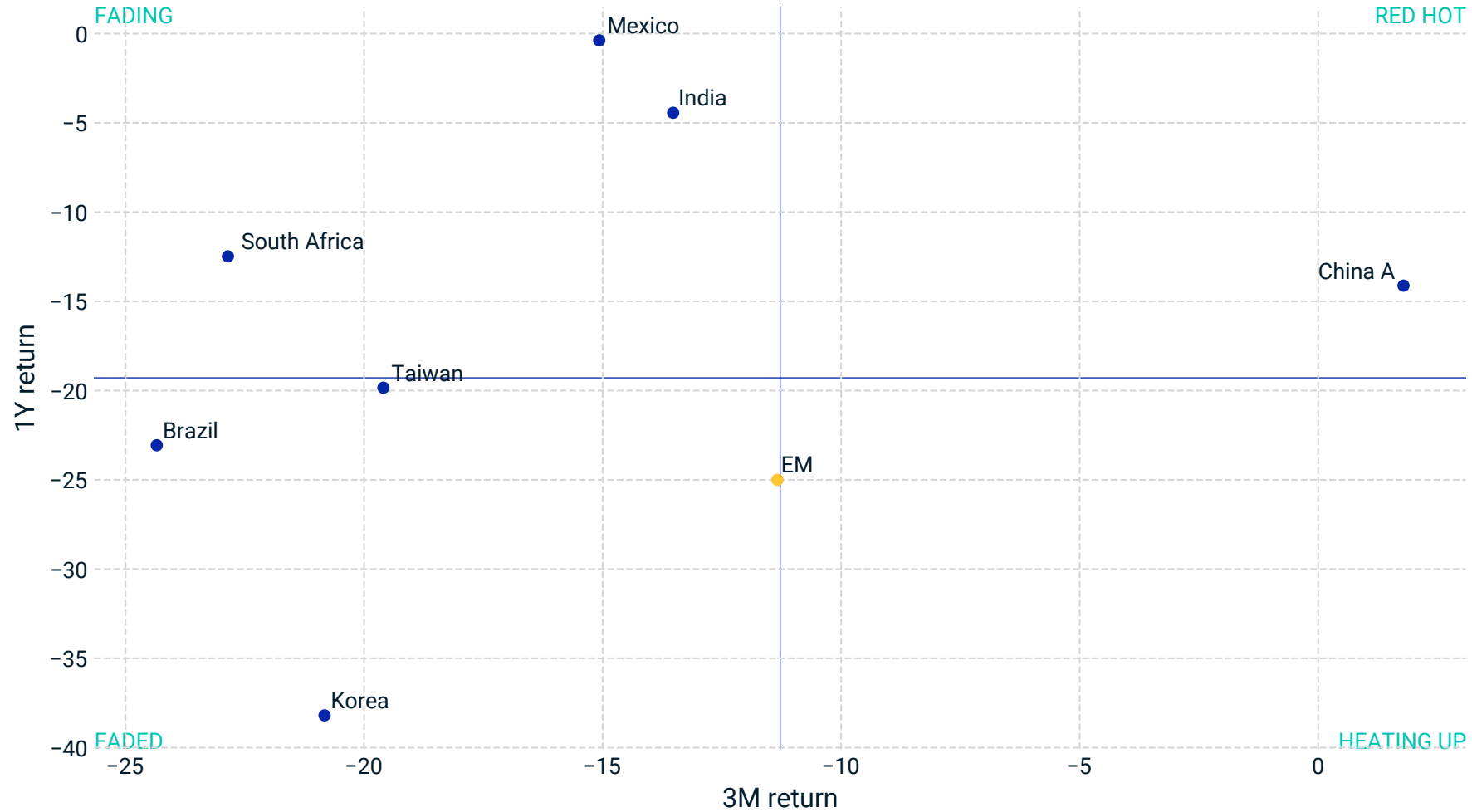
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EM	20.3	20.2	18.6	19.1	17.1	15.5	0.1	-0.0	0.1	-65.1	-1.8	-3.3	-2.8	-4.8	1382
Taiwan	22.4	23.9	19.6	21.1	19.3	17.6	0.9	0.6	0.7	-68.8	-2.4	-4.1	-3.5	-5.2	87
India	18.1	21.1	19.7	24.4	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.

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Market Capitalization Indexes: Momentum



As of Jun 30, 2022.
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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.

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Brazil Indexes: Risk Profile

Risk Profile (%)

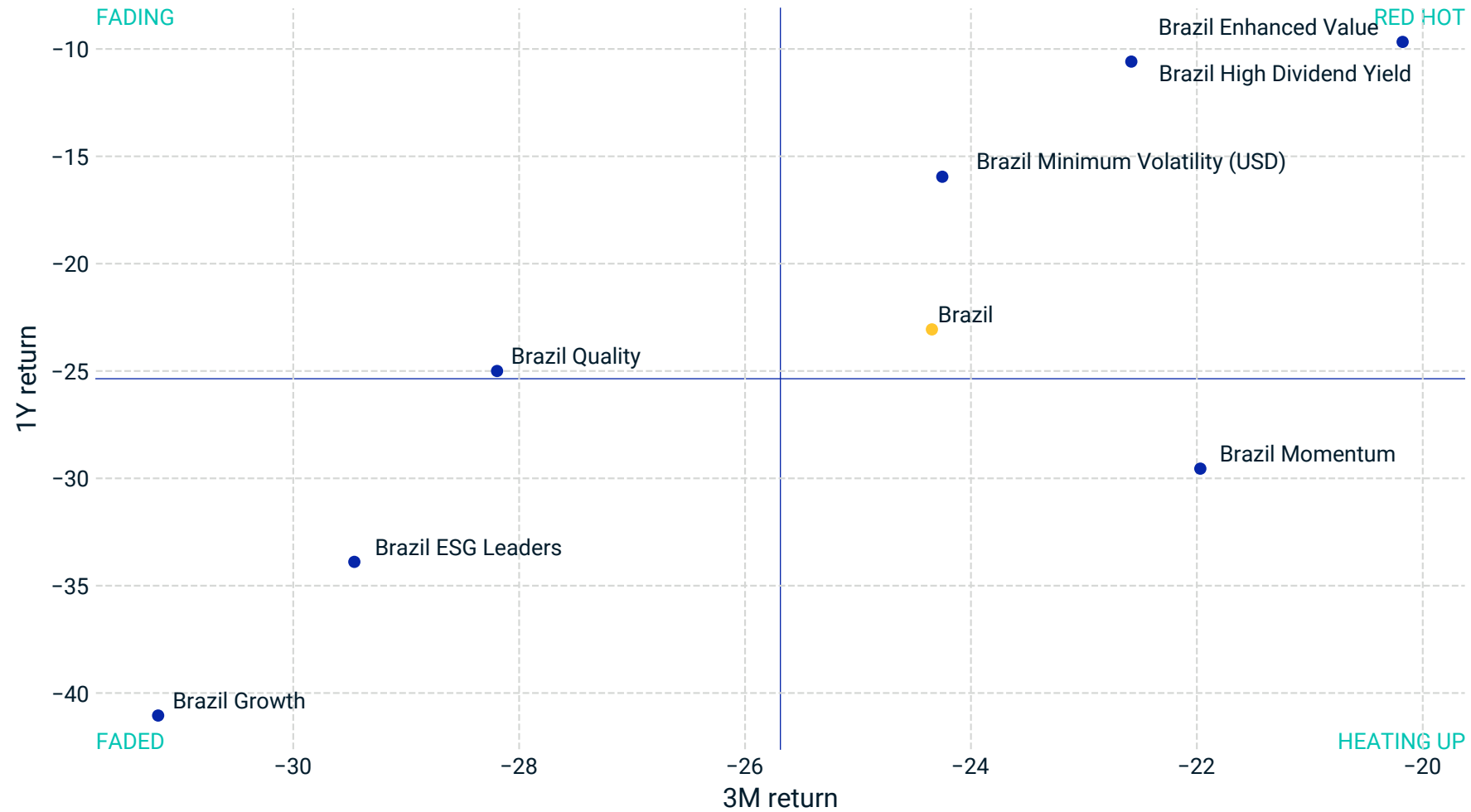
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Brazil Minimum Volatility (USD)	25.1	26.5	25.5	34.7	31.0	29.4	-0.3	-0.2	-0.1	-66.6	-3.1	-5.3	-4.7	-7.8	33
Brazil Growth	26.5	30.2	30.8	39.0	34.1	30.6	-0.5	-0.3	-0.2	-74.7	-3.3	-5.8	-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.

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Brazil Indexes: Momentum



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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.

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China A Indexes: Risk Profile

Risk Profile (%)

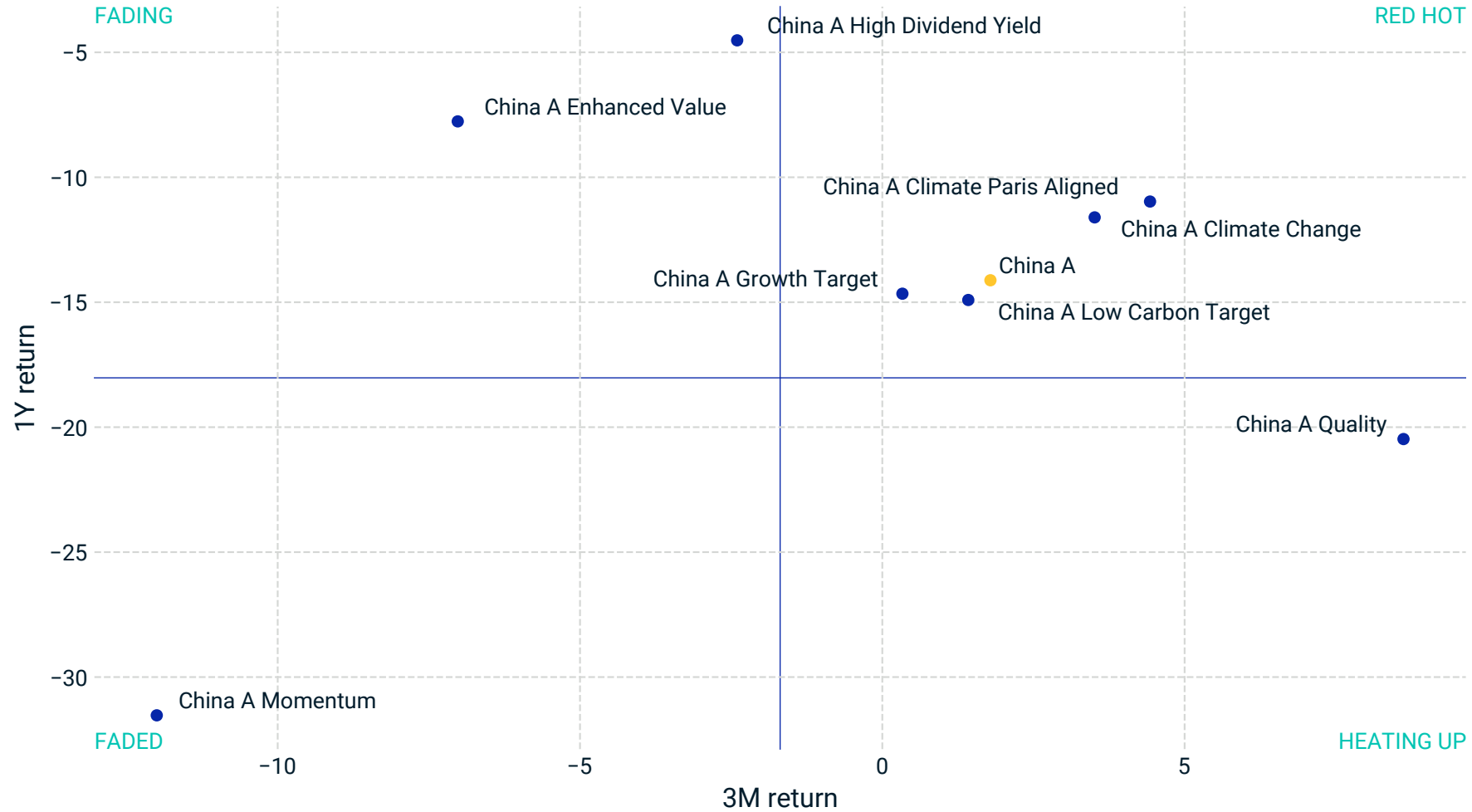
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
China A Climate Change	18.8	26.0	21.8	21.6	21.6	21.6	nan	nan	nan	-31.9	-2.2	-3.9	-3.2	-4.8	430
China A High Dividend Yield	16.9	21.8	20.9	19.9	20.6	21.8	0.3	0.1	0.4	-38.7	-2.2	-4.4	-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.

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China A Indexes: Momentum



As of Jun 30, 2022.
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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.

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India Indexes: Risk Profile

Risk Profile (%)

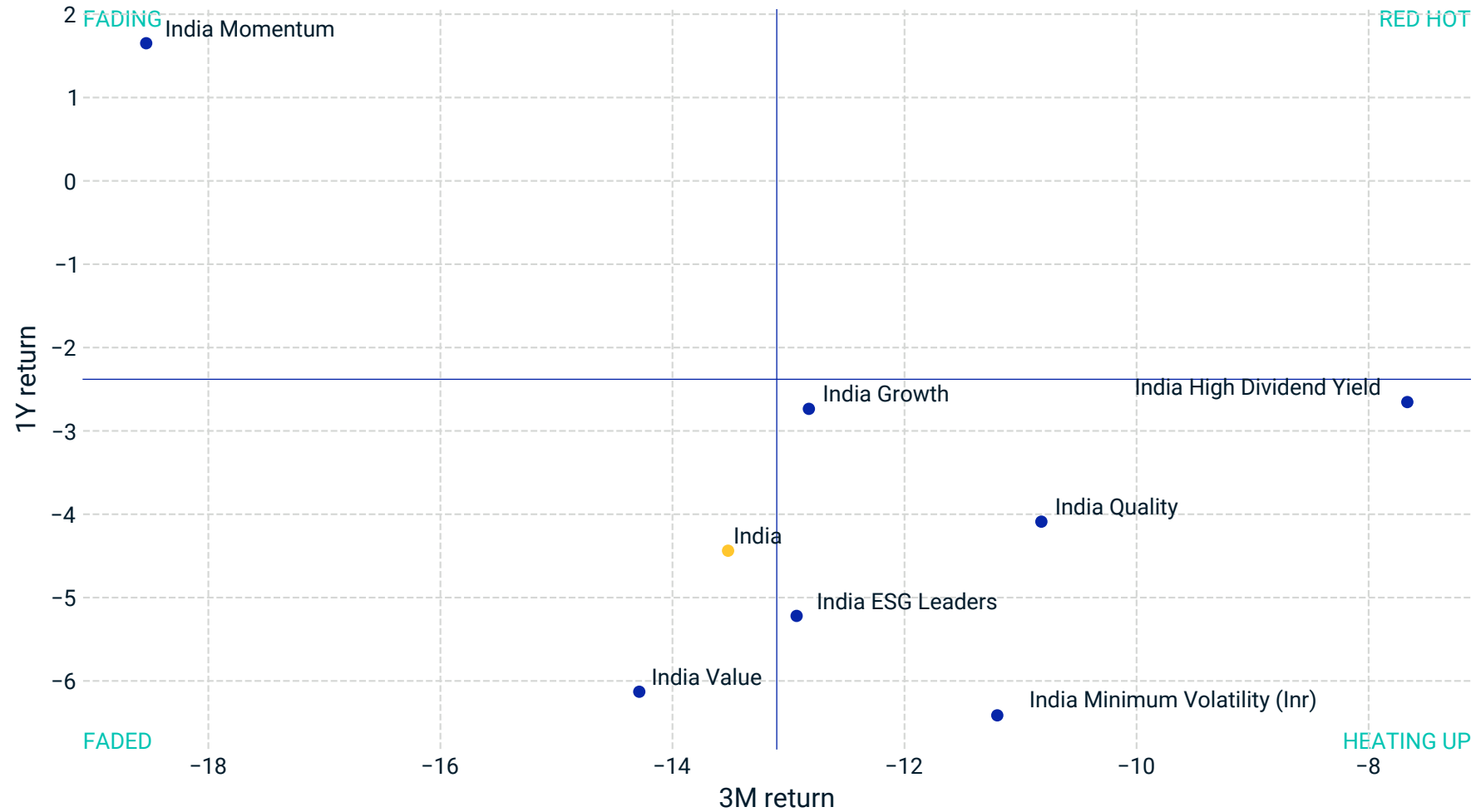
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
India Quality	18.7	21.6	18.5	21.4	18.6	17.4	0.4	0.3	0.4	-66.8	-2.1	-4.1	-3.4	-5.5	25
India Minimum Volatility (Inr)	16.0	18.8	17.6	21.7	19.0	18.1	0.4	0.2	0.3	-66.7	-2.1	-4.1	-3.4	-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.

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India Indexes: Momentum



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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.

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Korea Indexes: Risk Profile

Risk Profile (%)

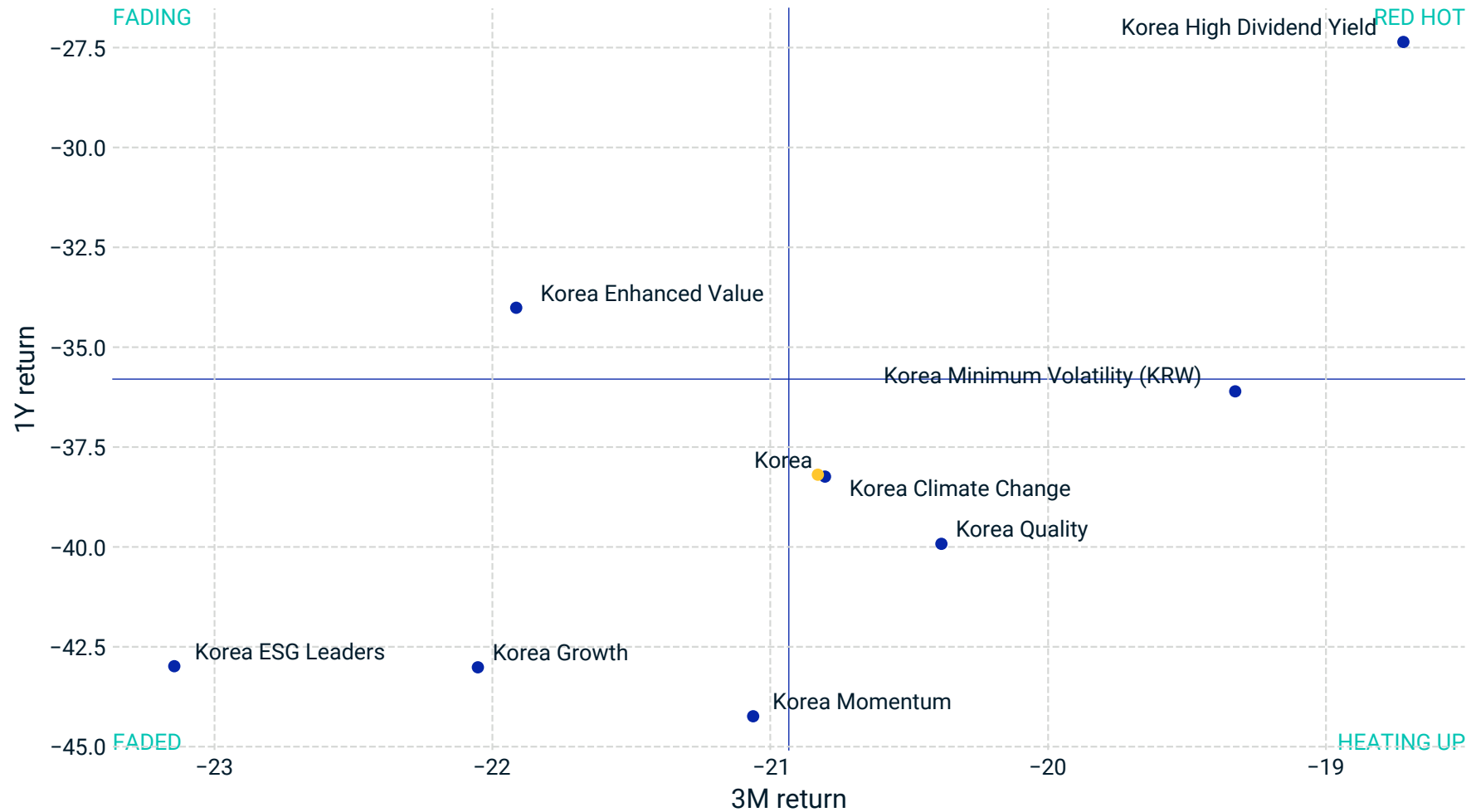
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Korea Minimum Volatility (KRW)	26.7	23.6	20.4	25.6	22.4	19.2	0.1	-0.1	0.1	-68.8	-2.3	-4.4	-3.7	-6.3	60
Korea High Dividend Yield	25.4	23.2	20.6	26.6	23.1	20.5	0.2	-0.1	0.1	-60.9	-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.

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Korea Indexes: Momentum



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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.

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Mexico Indexes: Risk Profile

Risk Profile (%)

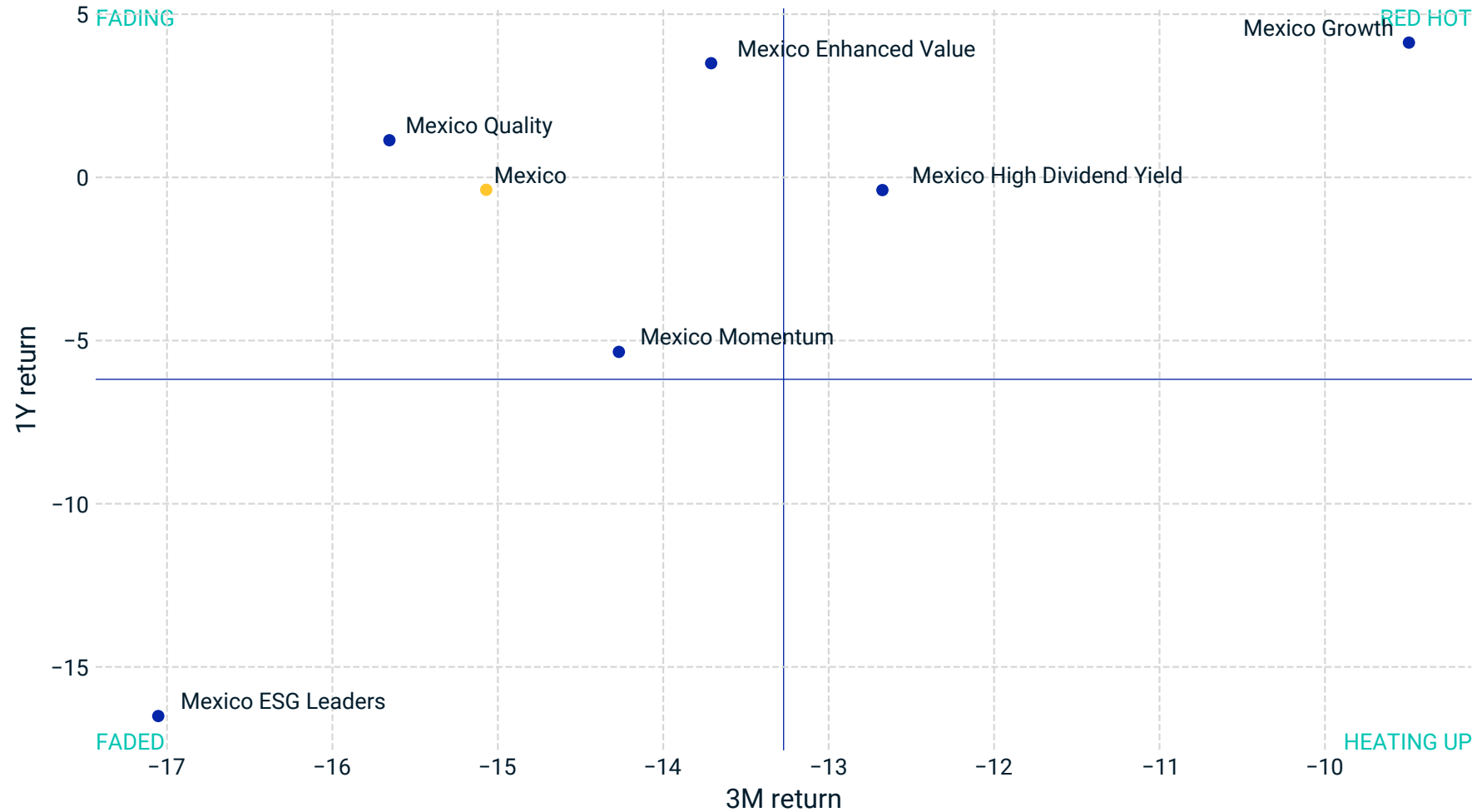
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Mexico Growth	20.5	20.0	19.6	26.1	24.0	22.2	0.1	-0.2	-0.2	-62.7	-2.6	-4.7	-3.9	-6.5	10
Mexico Quality	22.0	20.3	19.9	26.7	24.2	22.2	0.3	-0.0	-0.0	-62.7	-2.4	-4.5	-3.7	-6.2	22
Mexico 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.

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Mexico Indexes: Momentum



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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.

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South Africa Indexes: Risk Profile

Risk Profile (%)

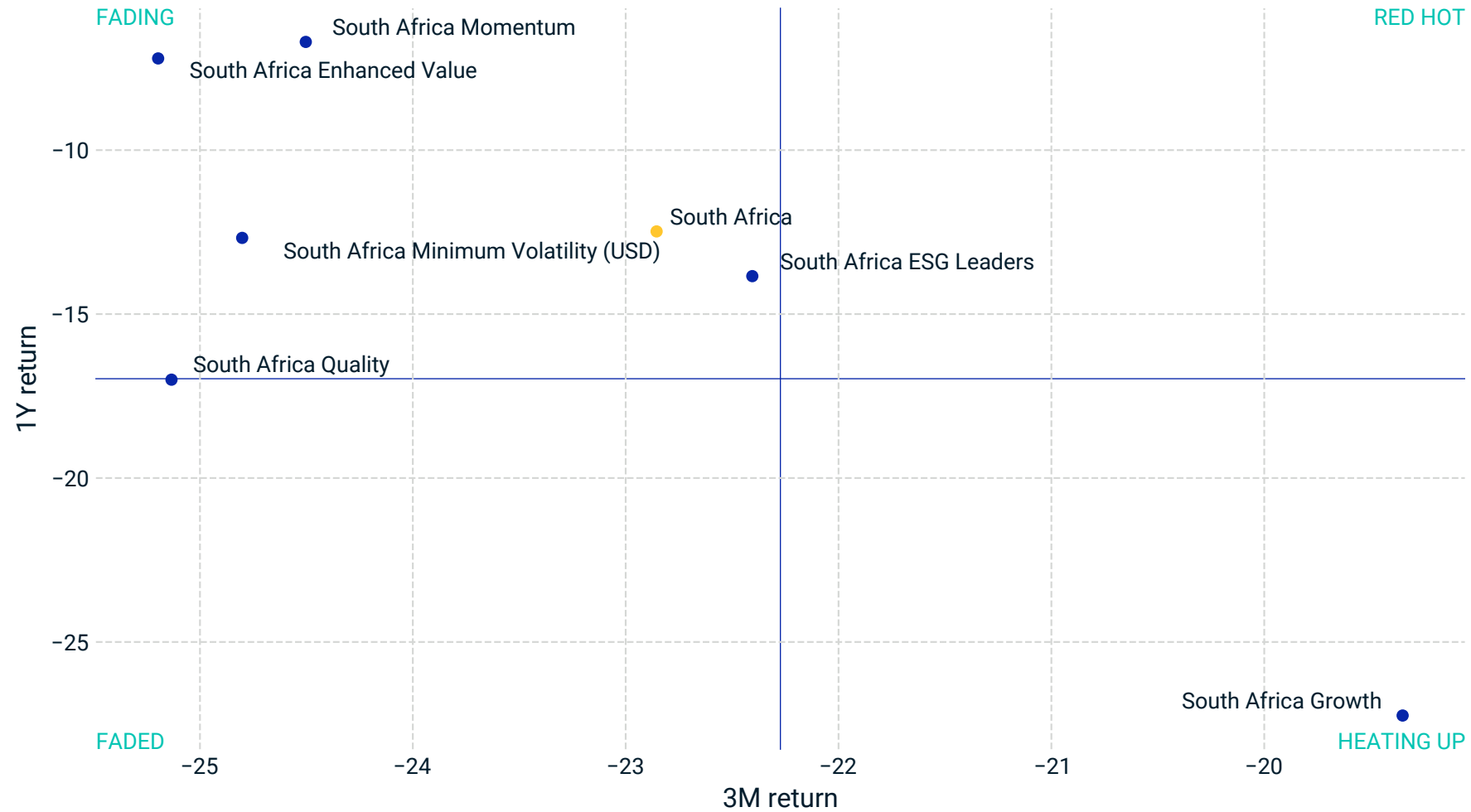
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
South Africa	30.6	28.5	26.9	31.2	30.0	28.1	0.0	-0.1	-0.0	-63.4	-2.9	-4.8	-4.2	-6.7	37
South Africa Minimum Volatility (USD)	29.1	26.3	25.3	31.4	30.1	28.4	0.0	-0.2	-0.1	-63.2	-2.8	-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

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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South Africa Indexes: Momentum



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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.

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Taiwan Indexes: Risk Profile

Risk Profile (%)

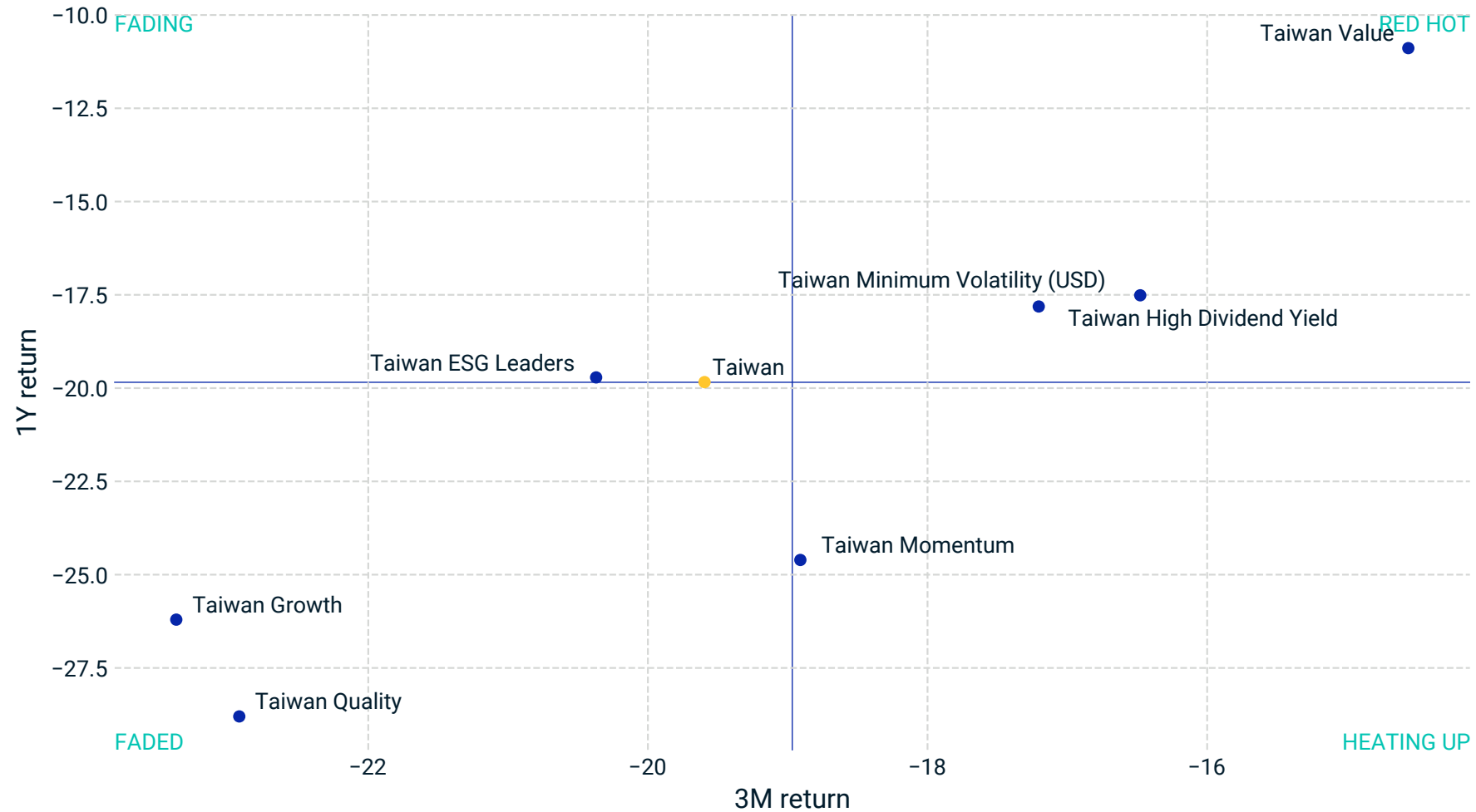
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Taiwan Minimum Volatility (USD)	21.6	21.2	18.0	18.7	16.7	15.3	0.8	0.5	0.6	-57.9	-2.1	-3.8	-3.1	-4.7	49
Taiwan Value	19.4	19.5	16.3	18.1	16.3	15.4	0.8	0.4	0.5	-71.5	-2.3	-4.1	-3.4	-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

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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Taiwan Indexes: Momentum



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