Regional and Thematic Indexes

MONTHLY EQUITY INSIGHTS REPORT

March 29, 2024 (market close)

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Market Capitalization

Market Capitalization Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
USA	0.0	0.4	3.2	10.4	3.2	10.4	10.4	32.9	10.9	15.0	13.0	5.0	27.0	1.3	M2US
World	0.0	0.4	3.3	9.0	3.3	9.0	9.0	28.2	9.2	12.6	10.0	3.5	22.6	1.8	M2WO
EMU	-0.0	0.8	4.3	7.9	4.3	7.9	7.9	19.4	6.7	9.1	5.3	1.9	15.9	2.9	MXEMUGU
EAFE	0.1	0.2	3.4	5.9	3.4	5.9	5.9	17.9	5.2	7.8	5.4	2.0	16.1	2.9	M2EA
AC Asia Pacific	0.3	0.0	2.8	5.1	2.8	5.1	5.1	13.5	-2.1	4.8	5.4	1.7	17.7	2.4	M2AP
EM	0.3	0.5	2.5	2.4	2.5	2.4	2.4	9.7	-4.5	2.6	3.4	1.8	15.9	2.8	M2EF

Gross returns in USD for the period ending Mar 29, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.
Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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Market Capitalization Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
USA	9.4	10.8	11.6	17.5	21.4	17.8	0.3	0.7	0.6	-54.9	-1.8	-3.4	-2.9	-5.0	610
World	8.0	8.9	10.2	15.0	18.1	15.0	0.3	0.6	0.6	-57.5	-1.5	-3.0	-2.5	-4.4	1465
EAFE	8.1	9.4	11.4	15.1	16.5	14.6	0.0	0.4	0.3	-60.1	-1.6	-3.0	-2.6	-4.4	768
AC Asia Pacific	10.3	10.7	11.8	14.8	15.5	14.3	-0.4	0.2	0.2	-57.6	-1.7	-3.2	-2.7	-4.5	1464
EMU	8.2	11.7	14.2	20.9	22.3	19.7	0.1	0.3	0.2	-64.3	-2.2	-4.2	-3.5	-5.6	224
EM	10.5	11.4	12.3	15.9	17.3	15.9	-0.5	0.1	0.1	-65.1	-1.8	-3.3	-2.8	-5.0	1376

As of Mar 29, 2024

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

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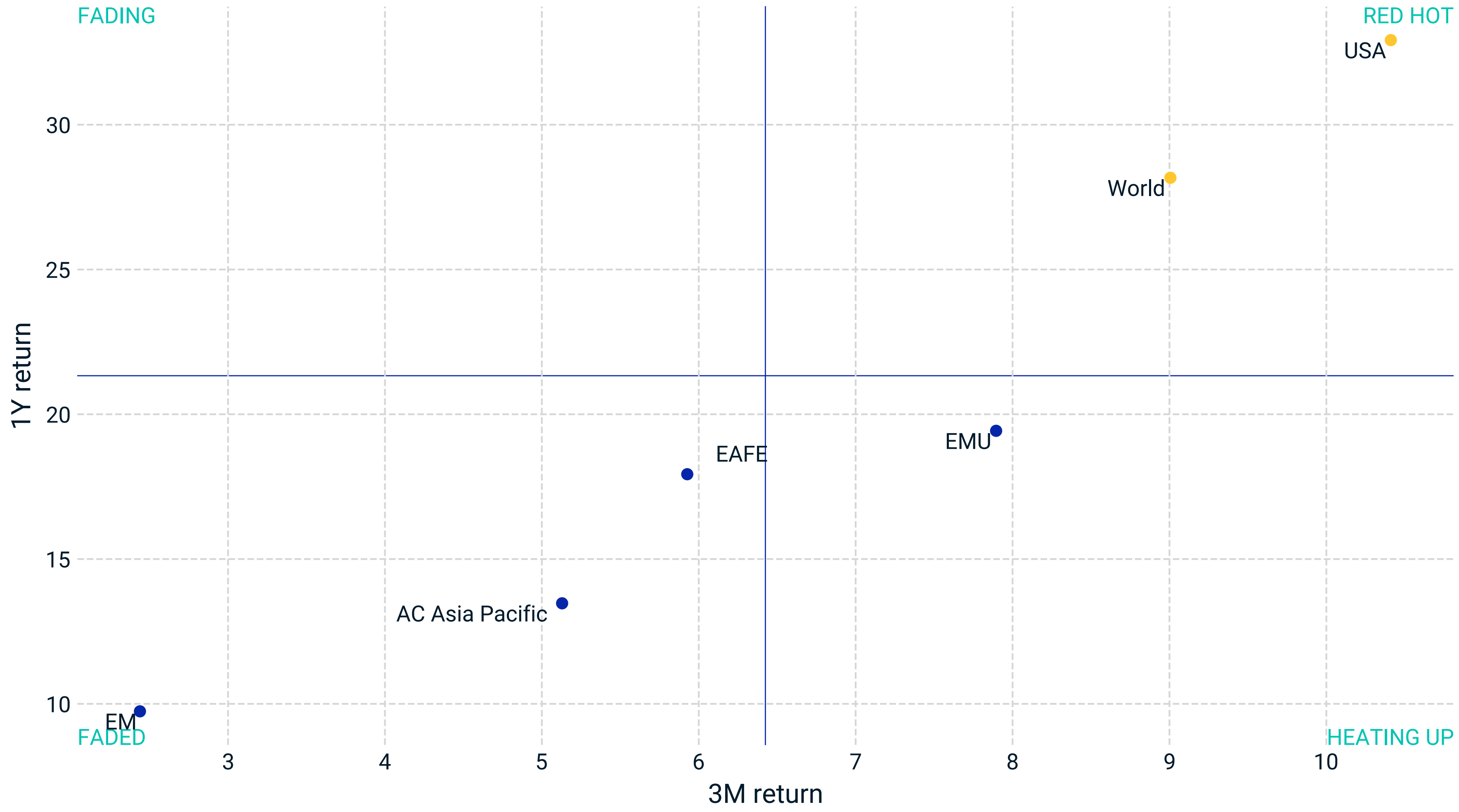
Market Capitalization Indexes: Momentum



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AC Asia Pacific (APAC)

APAC ESG Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
AC Asia Pacific	0.3	0.0	2.8	5.1	2.8	5.1	5.1	13.5	-2.1	4.8	5.4	1.7	17.7	2.4	M2AP
AC Asia Pacific ESG Leaders	0.3	-0.1	2.5	4.6	2.5	4.6	4.6	9.6	-4.0	4.4	5.5	1.9	18.3	2.3	M2APES
AC Asia Pacific Climate Change	0.3	-0.1	2.8	3.7	2.8	3.7	3.7	8.9	-4.7	3.3	4.9	1.9	20.1	2.1	MXAPCLNU (1)

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APAC ESG Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
AC Asia Pacific ESG Leaders	11.0	11.3	12.3	15.6	16.0	14.5	-0.5	0.2	0.2	-55.6	-1.7	-3.2	-2.6	-4.4	546
AC Asia Pacific Climate Change	10.7	11.0	12.2	15.4	15.8	14.4	-0.5	0.1	0.2	-39.2	-1.5	-2.3	-2.1	-3.2	1290
AC Asia Pacific	10.3	10.7	11.8	14.8	15.5	14.3	-0.4	0.2	0.2	-57.6	-1.7	-3.2	-2.7	-4.5	1464

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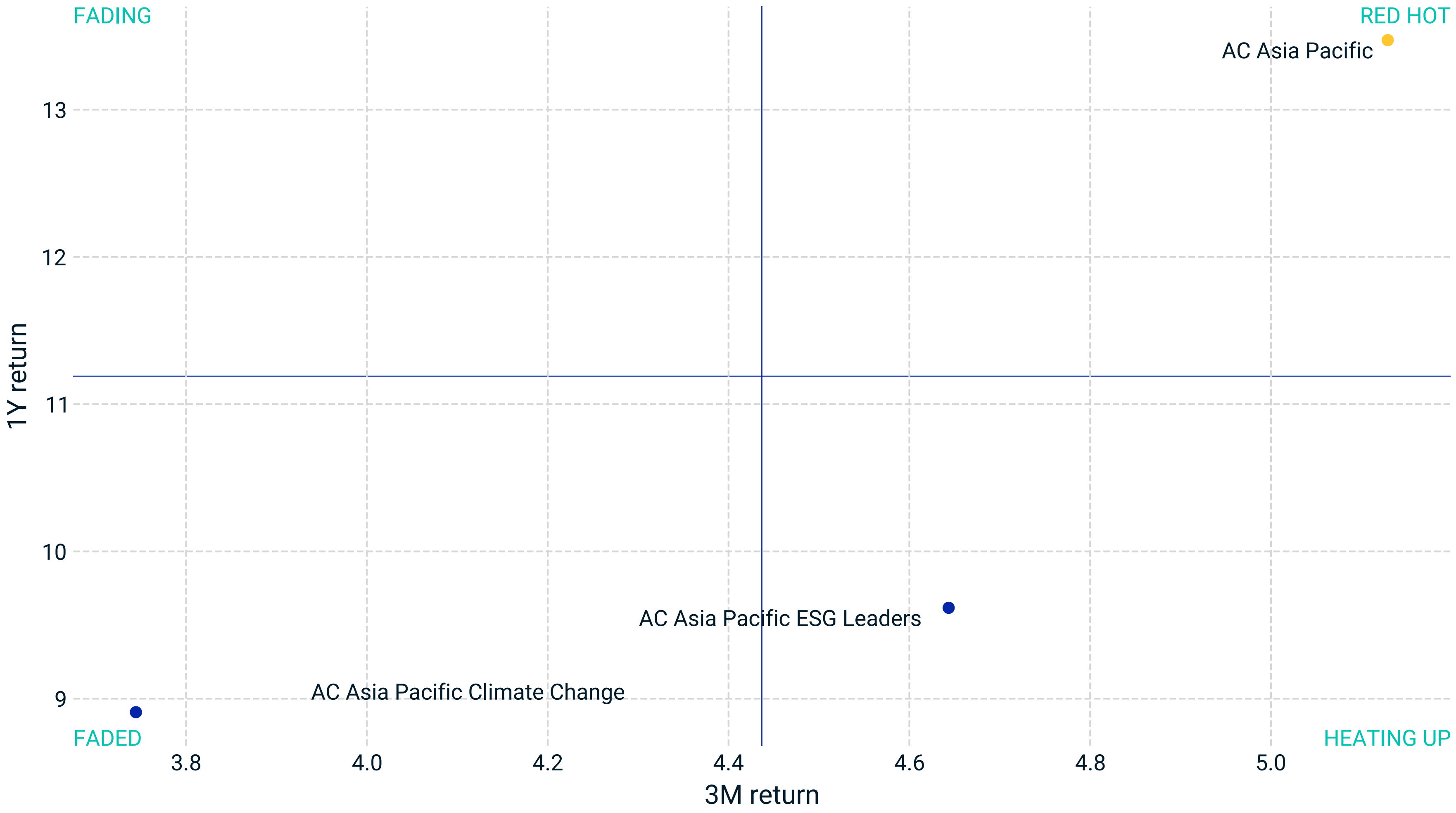
APAC ESG Indexes: Momentum



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APAC Factor Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
AC Asia Pacific Momentum	0.8	0.0	4.7	15.9	4.7	15.9	15.9	27.5	1.8	10.2	8.0	1.8	17.3	2.0	M2CXJPI
AC Asia Pacific Enhanced Value	0.1	-0.8	2.1	5.6	2.1	5.6	5.6	20.3	4.0	6.8	6.7	0.7	8.1	4.3	NU707661 (1)
AC Asia Pacific Value	0.3	-0.1	2.7	5.4	2.7	5.4	5.4	18.7	2.6	5.4	5.1	1.2	12.8	3.4	MVUACAP (2)
AC Asia Pacific	0.3	0.0	2.8	5.1	2.8	5.1	5.1	13.5	-2.1	4.8	5.4	1.7	17.7	2.4	M2AP
AC Asia Pacific Growth	0.3	0.1	2.9	4.9	2.9	4.9	4.9	8.6	-6.5	4.0	5.6	3.2	27.3	1.4	MGUACAP (2)
AC Asia Pacific High Dividend Yield	0.3	0.2	3.1	4.8	3.1	4.8	4.8	19.3	5.2	7.4	5.3	1.3	10.8	4.7	M2APDY
AC Asia Pacific Quality	0.3	-0.4	0.9	3.5	0.9	3.5	3.5	19.5	-1.3	7.4	7.5	4.7	22.7	2.4	M2CXJPJ
AC Asia Pacific Minimum Volatility (USD)	0.3	-0.3	1.0	2.5	1.0	2.5	2.5	10.9	-0.3	1.3	4.5	1.6	15.8	3.0	M2APVOU
AC Asia Pacific Equal Weighted	0.4	-0.7	0.2	-0.6	0.2	-0.6	-0.6	-2.2	-6.2	0.8	3.3	1.4	18.2	2.5	M2APEW

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APAC Factor Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
AC Asia Pacific Momentum	15.3	14.4	13.8	15.7	17.4	15.9	-0.1	0.5	0.4	-65.6	-1.9	-3.4	-2.9	-4.7	271
AC Asia Pacific Quality	10.4	11.5	12.3	15.8	16.0	14.3	-0.3	0.4	0.4	-58.8	-1.7	-3.1	-2.6	-4.3	285
AC Asia Pacific Enhanced Value	10.7	12.0	12.6	14.0	15.9	15.0	0.0	0.4	0.3	-58.0	-1.8	-3.4	-2.8	-4.5	279
AC Asia Pacific Minimum Volatility (USD)	7.4	8.0	8.1	9.9	11.1	10.5	-0.3	-0.0	0.2	-42.0	-1.2	-2.2	-1.9	-3.1	351
AC Asia Pacific High Dividend Yield	8.5	9.9	10.7	12.1	13.8	13.1	0.2	0.5	0.2	-54.7	-1.5	-2.9	-2.4	-4.0	241
AC Asia Pacific Value	10.2	11.2	11.4	13.4	14.9	14.0	-0.1	0.3	0.2	-54.6	-1.7	-3.0	-2.6	-4.2	862
AC Asia Pacific Growth	10.9	11.2	12.8	16.9	17.1	15.3	-0.6	0.2	0.2	-61.7	-1.8	-3.3	-2.8	-5.0	835
AC Asia Pacific	10.3	10.7	11.8	14.8	15.5	14.3	-0.4	0.2	0.2	-57.6	-1.7	-3.2	-2.7	-4.5	1464
AC Asia Pacific Equal Weighted	10.5	12.5	11.7	13.7	14.7	13.6	-0.7	0.0	0.1	-58.7	-1.5	-3.0	-2.5	-4.1	1464

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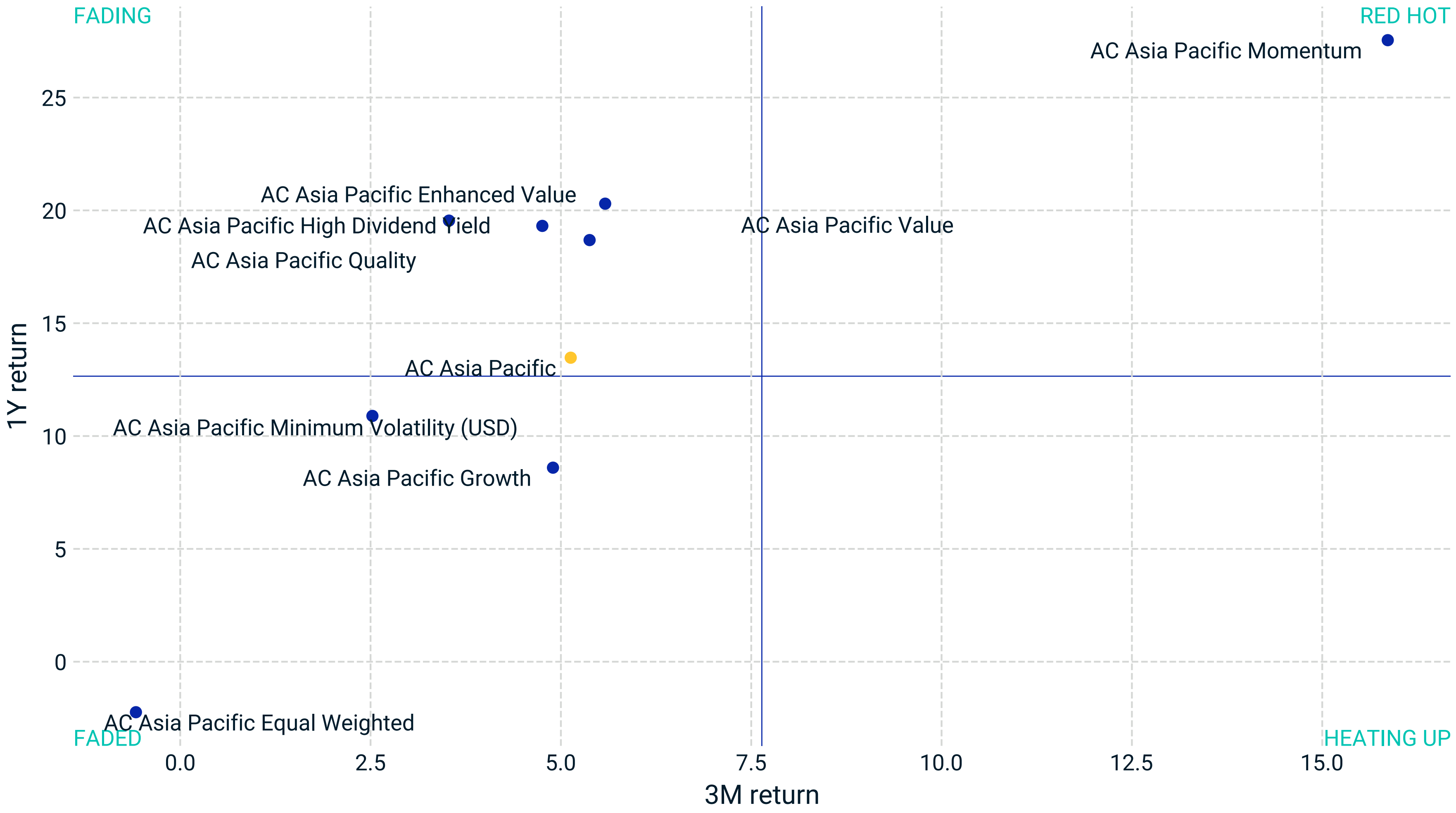
APAC Factor Indexes: Momentum



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APAC Sector Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
AC Ap/Energy	0.3	1.7	2.9	11.0	2.9	11.0	11.0	28.8	13.5	6.8	4.7	1.3	11.5	4.3	M2AP0EN
AC Ap/Information Tech	1.0	0.4	6.5	10.8	6.5	10.8	10.8	30.6	2.3	16.1	13.6	3.1	32.8	1.7	M2AP0IT
AC Ap/Industrials	0.3	-0.3	3.2	7.3	3.2	7.3	7.3	19.6	1.4	4.9	4.9	1.6	17.6	2.3	M2AP0IN
AC Ap/Financials	0.2	-0.4	2.1	6.4	2.1	6.4	6.4	18.0	4.6	5.8	5.5	1.1	10.8	3.7	M2AP0FN
AC Ap/Consumer Discr	0.1	-0.5	1.3	6.2	1.3	6.2	6.2	12.2	-8.3	2.4	2.6	1.8	16.3	1.6	M2AP0CD
AC Ap/Utilities	0.4	-0.3	1.4	5.3	1.4	5.3	5.3	18.2	1.3	0.0	2.7	1.3	10.7	3.2	M2AP0UT
AC Asia Pacific	0.3	0.0	2.8	5.1	2.8	5.1	5.1	13.5	-2.1	4.8	5.4	1.7	17.7	2.4	M2AP
AC Ap/Comm Svc	-0.0	0.6	2.9	3.4	2.9	3.4	3.4	-4.5	-12.6	-0.1	2.3	2.5	26.1	1.7	M2AP0TC
AC Ap/Real Estate	0.4	1.2	4.2	0.3	4.2	0.3	0.3	1.7	-9.0	-6.0	nan	0.9	21.7	3.5	M5AP0RL (3)
AC Ap/Health Care	-0.0	-0.7	-2.0	-1.3	-2.0	-1.3	-1.3	-1.2	-9.5	1.6	5.9	3.0	32.6	1.5	M2AP0HC
AC Ap/Consumer Staples	0.2	0.5	-0.0	-3.7	-0.0	-3.7	-3.7	-7.1	-6.7	-1.7	2.2	2.7	26.3	2.3	M2AP0CS
AC Ap/Materials	0.2	0.5	2.7	-5.4	2.7	-5.4	-5.4	3.4	0.1	6.6	5.6	1.7	16.7	3.1	M2AP0MT

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APAC Sector Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
AC Ap/Information Tech	18.2	17.1	16.2	19.4	20.0	17.9	-0.1	0.8	0.6	-74.1	-2.2	-3.7	-3.3	-5.6	217
AC Ap/Health Care	10.4	12.0	12.9	16.4	16.8	15.9	-0.8	0.0	0.3	-44.4	-1.7	-3.0	-2.6	-4.3	113
AC Ap/Materials	12.5	13.1	15.6	18.2	19.3	18.1	-0.3	0.3	0.2	-66.4	-2.1	-3.9	-3.2	-5.5	158
AC Asia Pacific	10.3	10.7	11.8	14.8	15.5	14.3	-0.4	0.2	0.2	-57.6	-1.7	-3.2	-2.7	-4.5	1464
AC Ap/Industrials	12.0	12.1	13.2	15.7	16.6	15.5	-0.1	0.2	0.2	-62.1	-1.9	-3.4	-2.8	-4.5	244
AC Ap/Financials	12.0	11.8	11.6	13.5	15.8	14.9	0.1	0.3	0.2	-65.8	-1.8	-3.6	-2.9	-5.0	216
AC Ap/Energy	12.0	14.9	13.4	16.9	20.7	19.6	0.6	0.3	0.1	-67.8	-2.1	-4.1	-3.4	-5.9	46
AC Ap/Consumer Discr	12.2	14.0	15.5	22.0	21.3	18.4	-0.5	0.1	0.0	-53.9	-2.0	-3.5	-3.0	-4.9	160
AC Ap/Consumer Staples	8.4	9.4	9.3	11.5	12.3	12.3	-0.8	-0.2	-0.0	-44.1	-1.3	-2.4	-2.1	-3.5	109
AC Ap/Comm Svc	11.1	13.2	16.6	22.0	21.0	17.7	-0.7	-0.1	-0.0	-76.6	-1.8	-3.2	-2.9	-4.8	73
AC Ap/Utilities	11.9	13.0	11.6	12.5	12.8	12.1	-0.1	-0.1	0.0	-33.1	-1.3	-2.3	-2.0	-3.4	59
AC Ap/Real Estate	10.1	12.9	14.9	16.1	17.9	15.9	-0.8	-0.4	nan	-39.8	-1.6	-2.6	-2.3	-3.8	69

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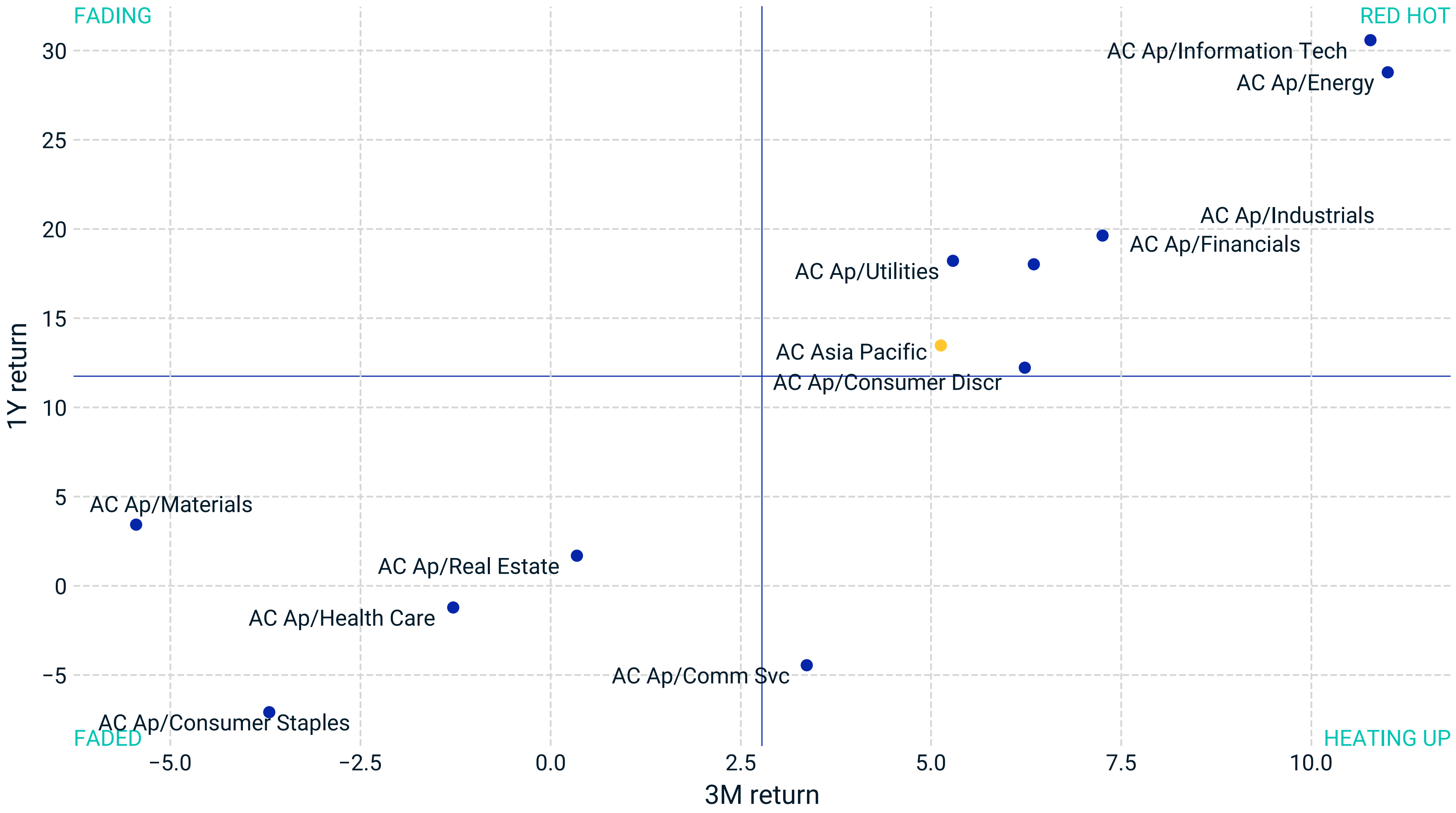
APAC Sector Indexes: Momentum



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EAFE

EAFE ESG Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EAFE SRI	0.1	-0.3	2.4	6.4	2.4	6.4	6.4	17.7	4.8	9.0	6.5	2.7	22.1	2.3	M2EASI
EAFE	0.1	0.2	3.4	5.9	3.4	5.9	5.9	17.9	5.2	7.8	5.4	2.0	16.1	2.9	M2EA
EAFE ESG Focus	0.1	0.2	3.4	5.8	3.4	5.8	5.8	17.3	5.1	8.2	5.7	2.0	16.2	2.9	M2CXBLWR
EAFE ESG Leaders	0.1	-0.1	3.0	5.4	3.0	5.4	5.4	17.4	4.5	8.2	5.7	2.2	18.0	2.7	TFAPESU

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EAFE ESG Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EAFE ESG Leaders	9.0	9.9	11.7	15.3	16.4	14.5	0.0	0.4	0.3	-60.9	-1.7	-3.2	-2.7	-4.7	373
EAFE SRI	10.6	10.4	11.8	15.6	16.5	14.6	0.0	0.4	0.3	-59.1	-1.7	-3.1	-2.7	-4.6	207
EAFE ESG Focus	8.2	9.4	11.4	15.2	16.5	14.7	0.0	0.4	0.3	-33.6	-1.5	-2.8	-2.3	-3.8	370
EAFE	8.1	9.4	11.4	15.1	16.5	14.6	0.0	0.4	0.3	-60.1	-1.6	-3.0	-2.6	-4.4	768

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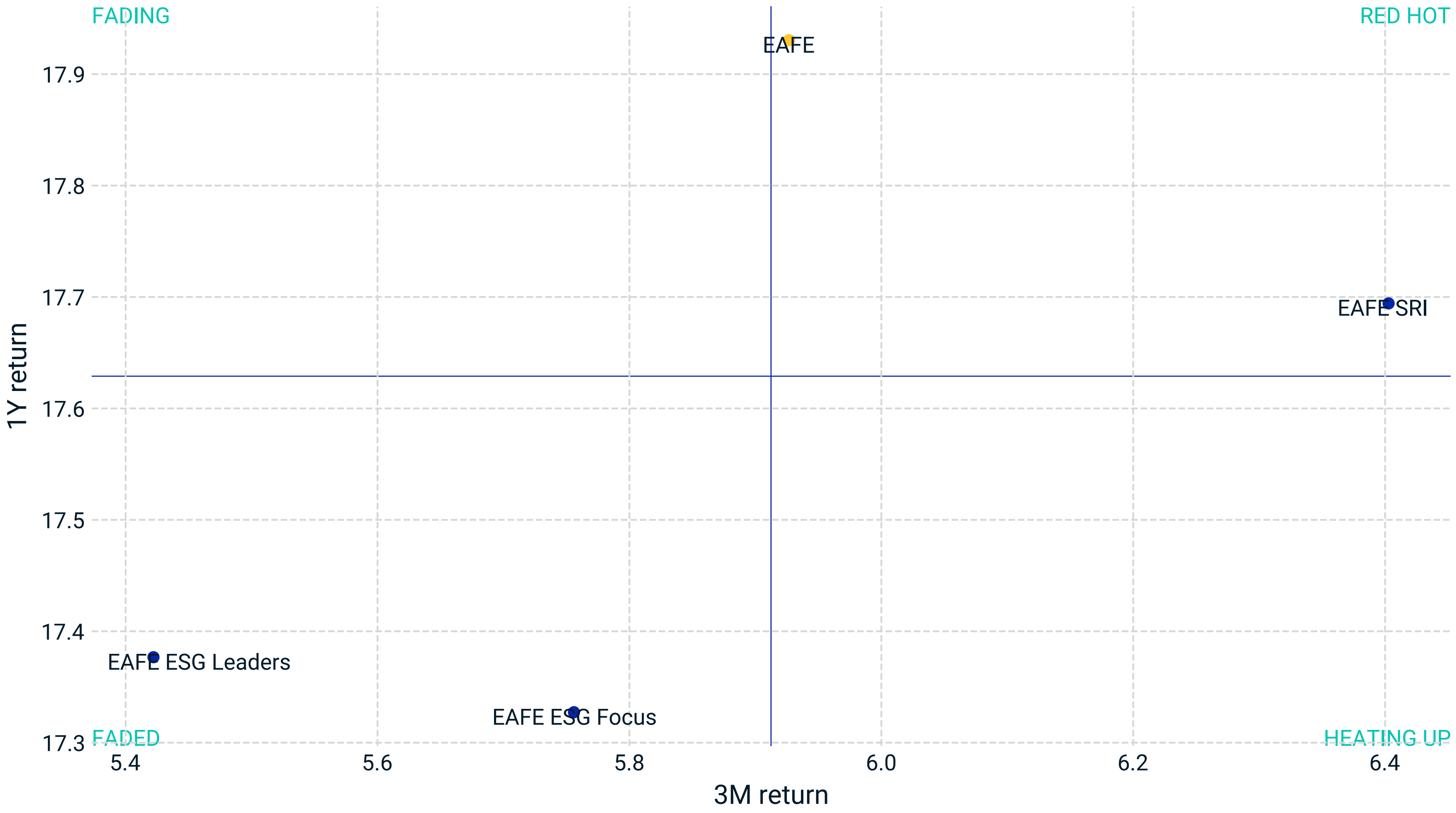
EAFE ESG Indexes: Momentum



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EAFE Factor Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EAFE Momentum	0.3	0.1	5.7	15.2	5.7	15.2	15.2	28.4	5.2	9.9	7.4	1.9	15.2	2.3	M1EAMM (1)
EAFE Enhanced Value	0.2	0.7	5.4	7.9	5.4	7.9	7.9	24.3	9.3	8.5	4.7	1.0	9.3	3.9	M2EAEV
EAFE Growth	0.0	-0.2	2.4	7.1	2.4	7.1	7.1	15.7	3.0	8.2	6.3	3.9	25.1	1.7	M2EA000G
EAFE	0.1	0.2	3.4	5.9	3.4	5.9	5.9	17.9	5.2	7.8	5.4	2.0	16.1	2.9	M2EA
EAFE Value	0.2	0.6	4.5	4.7	4.5	4.7	4.7	20.2	7.2	7.1	4.2	1.3	11.7	4.1	M2EA000V
EAFE Quality	0.1	-0.1	2.0	4.5	2.0	4.5	4.5	16.2	5.3	10.2	7.2	4.9	22.1	2.3	M2EAQU
EAFE Equal Weighted	0.2	0.2	3.2	2.8	3.2	2.8	2.8	13.6	0.9	5.0	4.8	1.6	16.8	3.0	M2EAEWGT
EAFE Minimum Volatility (USD)	0.1	-0.2	2.0	2.4	2.0	2.4	2.4	9.6	1.7	2.9	4.7	1.8	16.6	3.3	M2EAMVOL
EAFE High Dividend Yield	0.1	0.8	3.5	1.0	3.5	1.0	1.0	14.3	6.7	7.3	4.5	1.7	12.1	4.8	M2EAHDVD

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EAFE Factor Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EAFE Momentum	11.4	11.2	11.8	16.1	17.0	14.8	0.0	0.5	0.4	-59.2	-1.8	-3.0	-2.6	-4.1	249
EAFE Quality	9.4	10.3	12.2	16.1	16.6	14.7	0.0	0.5	0.4	-53.4	-1.7	-3.0	-2.6	-4.3	221
EAFE	8.1	9.4	11.4	15.1	16.5	14.6	0.0	0.4	0.3	-60.1	-1.6	-3.0	-2.6	-4.4	768
EAFE Growth	9.6	10.5	12.2	16.4	16.7	14.5	-0.1	0.4	0.3	-58.6	-1.6	-3.0	-2.6	-4.4	388
EAFE Minimum Volatility (USD)	6.2	7.8	8.7	11.2	12.3	11.0	-0.2	0.1	0.3	-46.4	-1.2	-2.1	-1.8	-3.1	224
EAFE Enhanced Value	8.0	9.5	11.5	14.4	16.4	15.0	0.4	0.5	0.2	-63.2	-1.8	-3.2	-2.8	-4.6	220
EAFE High Dividend Yield	6.2	8.6	11.4	13.3	16.3	15.0	0.2	0.4	0.2	-64.5	-1.7	-3.4	-2.8	-5.0	121
EAFE Equal Weighted	7.5	9.4	11.7	14.8	16.0	14.1	-0.2	0.2	0.2	-60.4	-1.5	-2.8	-2.4	-4.0	768
EAFE Value	7.3	9.2	11.4	14.9	17.6	15.6	0.2	0.3	0.2	-63.0	-1.7	-3.2	-2.7	-4.6	473

As of Mar 29, 2024

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

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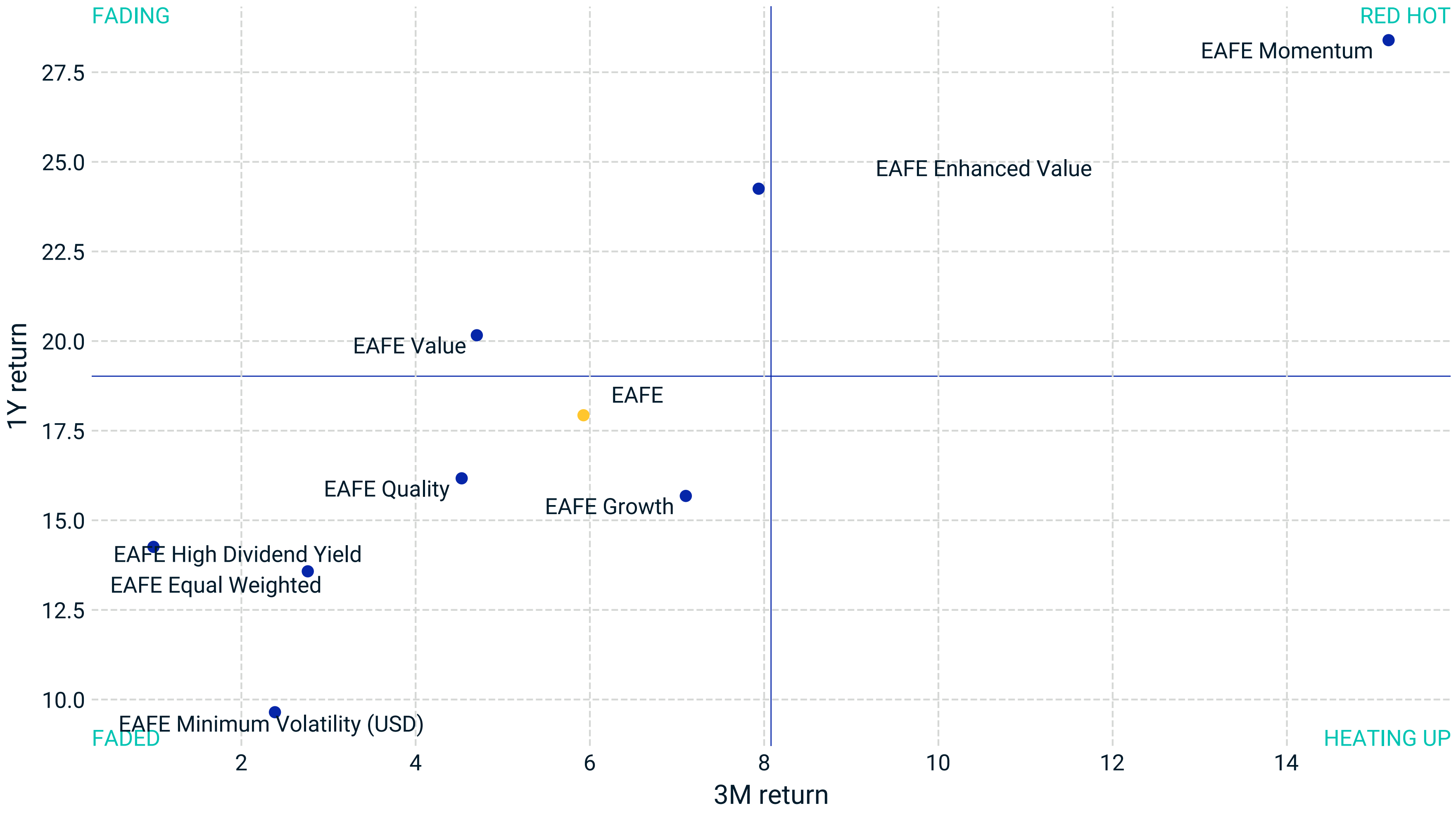
EAFE Factor Indexes: Momentum



As of Mar 29, 2024.

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EAFE Sector Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EAFE/Information Tech	0.2	-0.7	1.6	14.4	1.6	14.4	14.4	35.0	7.7	14.6	11.5	4.4	33.9	1.0	M2EA0IT
EAFE/Consumer Discr	0.2	0.2	2.2	11.1	2.2	11.1	11.1	19.0	3.8	9.7	6.1	2.0	14.6	2.1	M2EA0CD
EAFE/Financials	0.1	0.5	5.5	8.7	5.5	8.7	8.7	28.6	10.1	9.4	4.9	1.2	11.0	4.2	M2EA0FN
EAFE/Industrials	0.2	-0.6	3.1	8.0	3.1	8.0	8.0	26.1	6.1	10.0	7.0	2.6	20.1	2.1	M2EA0IN
EAFE	0.1	0.2	3.4	5.9	3.4	5.9	5.9	17.9	5.2	7.8	5.4	2.0	16.1	2.9	M2EA
EAFE/Health Care	-0.0	0.4	2.7	5.1	2.7	5.1	5.1	10.8	5.0	8.2	6.2	3.8	22.1	2.1	M2EA0HC
EAFE/Comm Svc	-0.0	-0.2	0.9	4.1	0.9	4.1	4.1	7.8	-3.4	3.0	1.5	1.8	28.4	3.3	M2EA0TC
EAFE/Energy	0.1	0.6	7.2	2.5	7.2	2.5	2.5	16.1	18.0	5.7	3.5	1.3	8.6	4.4	M2EA0EN
EAFE/Real Estate	0.3	1.3	6.5	1.6	6.5	1.6	1.6	15.4	-3.4	-2.6	nan	0.9	22.8	3.5	M2EA0RL
EAFE/Materials	0.0	0.4	5.4	-1.0	5.4	-1.0	-1.0	13.4	4.0	9.4	6.3	2.0	16.9	3.4	M2EA0MT
EAFE/Consumer Staples	0.1	1.1	0.9	-3.1	0.9	-3.1	-3.1	-4.8	-1.0	1.5	3.4	2.9	17.9	3.1	M2EA0CS
EAFE/Utilities	0.1	0.7	4.2	-4.9	4.2	-4.9	-4.9	5.7	0.5	4.6	3.9	1.5	12.3	4.8	M2EA0UT

Gross returns in USD for the period ending Mar 29, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.
Returns are annualized for periods longer than a year. Valuation ratios as of end of month adjusted by month to date returns.

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EAFE Sector Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EAFE/Information Tech	19.5	19.0	17.0	22.0	21.5	18.3	0.1	0.6	0.6	-82.5	-2.2	-3.8	-3.3	-5.4	58
EAFE/Industrials	8.4	10.9	12.7	17.1	18.5	15.9	0.1	0.5	0.4	-61.5	-1.7	-3.1	-2.7	-4.5	158
EAFE/Materials	11.2	13.2	16.2	19.7	20.7	18.7	-0.1	0.4	0.3	-68.7	-2.2	-3.9	-3.3	-5.6	61
EAFE	8.1	9.4	11.4	15.1	16.5	14.6	0.0	0.4	0.3	-60.1	-1.6	-3.0	-2.6	-4.4	768
EAFE/Consumer Discr	8.5	11.5	14.5	19.2	19.8	17.0	-0.0	0.4	0.3	-58.8	-1.7	-3.1	-2.7	-4.4	89
EAFE/Health Care	11.1	11.5	12.6	14.6	15.5	14.3	0.1	0.5	0.3	-41.2	-1.5	-2.5	-2.2	-3.6	63
EAFE/Financials	10.2	11.4	13.0	17.4	20.5	18.0	0.3	0.4	0.2	-75.9	-2.0	-3.9	-3.3	-5.6	128
EAFE/Energy	11.6	13.9	18.1	24.9	30.6	26.3	0.6	0.2	0.1	-61.7	-2.4	-4.4	-3.8	-6.5	17
EAFE/Consumer Staples	7.5	9.7	10.7	13.3	14.2	13.2	-0.4	-0.0	0.1	-46.8	-1.4	-2.4	-2.2	-3.6	61
EAFE/Utilities	10.6	12.7	14.0	16.7	18.0	15.9	-0.2	0.2	0.1	-48.3	-1.6	-2.8	-2.4	-4.1	38
EAFE/Comm Svc	6.9	8.2	10.7	13.8	14.7	14.3	-0.6	0.1	-0.0	-78.0	-1.8	-3.2	-2.8	-4.8	43
EAFE/Real Estate	10.1	13.4	15.0	15.2	17.1	14.9	-0.5	-0.2	nan	-37.8	-1.4	-2.5	-2.2	-3.7	52

As of Mar 29, 2024

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

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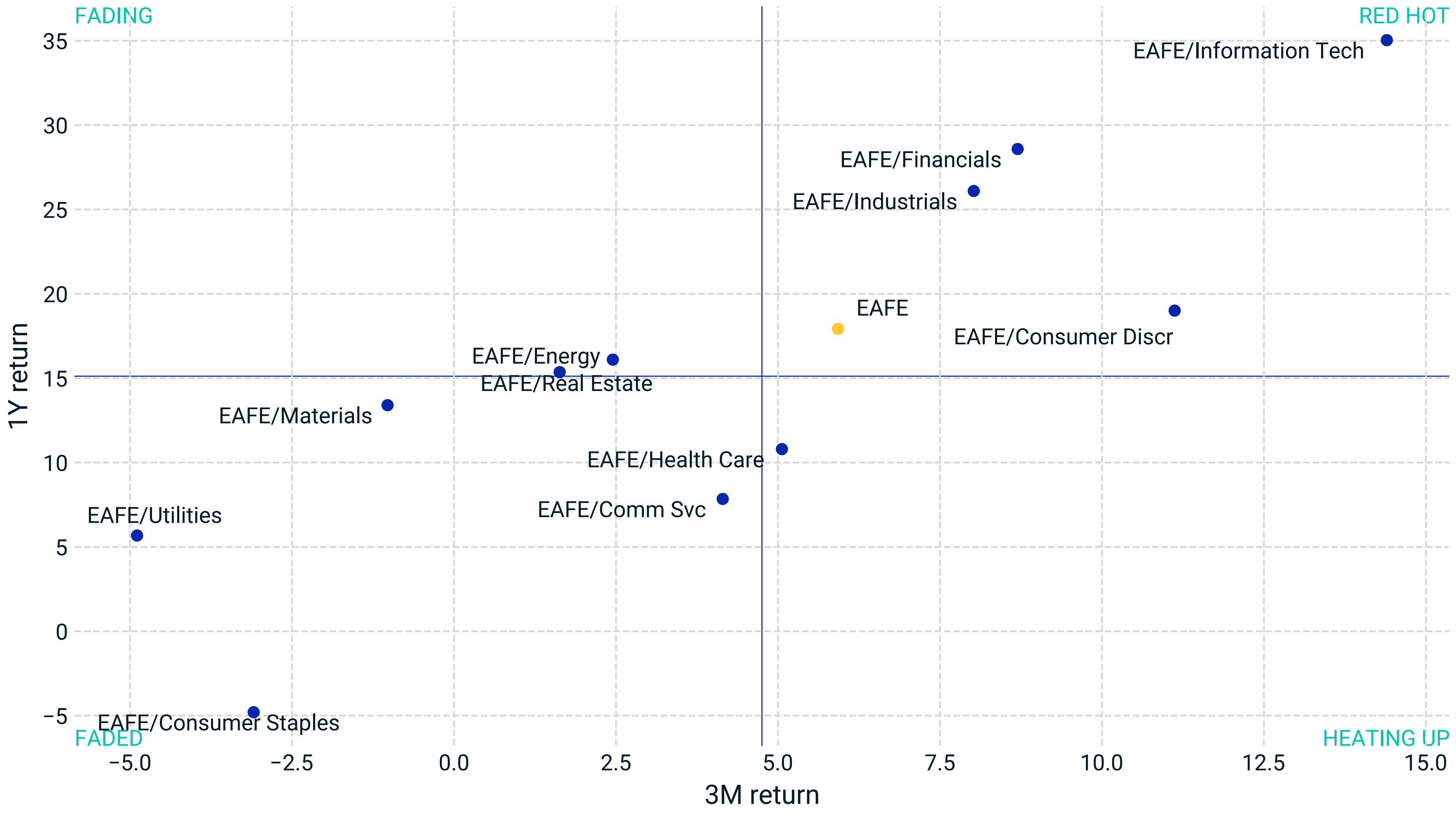
EAFE Sector Indexes: Momentum



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Emerging Markets (EM)

EM ESG Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EM SRI	0.4	-0.2	4.1	5.2	4.1	5.2	5.2	9.7	-3.6	5.4	5.6	2.3	19.2	2.4	M2EMSR
EM	0.3	0.5	2.5	2.4	2.5	2.4	2.4	9.7	-4.5	2.6	3.4	1.8	15.9	2.8	M2EF
EM ESG Leaders	0.2	0.3	2.5	2.3	2.5	2.3	2.3	4.8	-7.3	1.8	4.2	1.8	15.8	2.6	M2EFESR
EM Climate Paris Aligned	0.3	0.4	2.6	1.9	2.6	1.9	1.9	6.6	-5.3	2.7	3.4	2.5	20.5	2.2	MXEFCLPA (1)
EM ESG Focus	0.3	0.2	2.0	0.6	2.0	0.6	0.6	7.9	-5.7	2.3	3.9	1.7	16.1	2.7	M2CXBLXR
EM Climate Change	0.3	0.3	2.4	0.5	2.4	0.5	0.5	3.9	-6.9	1.6	3.2	1.9	17.6	2.4	MXEMCLNU (1)

Gross returns in USD for the period ending Mar 29, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.
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EM ESG Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EM SRI	14.2	13.9	13.9	17.4	19.2	16.8	-0.5	0.2	0.2	-41.0	-1.6	-2.7	-2.4	-3.8	217
EM ESG Leaders	11.6	12.4	13.1	17.4	18.5	16.6	-0.6	0.0	0.1	-61.8	-1.8	-3.3	-2.8	-4.8	489
EM ESG Focus	11.1	11.8	12.6	16.2	17.6	16.0	-0.6	0.1	0.1	-40.0	-1.5	-2.5	-2.2	-3.6	292
EM Climate Paris Aligned	11.0	11.5	12.3	16.1	17.5	15.9	-0.6	0.1	0.1	-37.8	-1.6	-2.6	-2.3	-3.7	418
EM	10.5	11.4	12.3	15.9	17.3	15.9	-0.5	0.1	0.1	-65.1	-1.8	-3.3	-2.8	-5.0	1376
EM Climate Change	11.5	12.2	13.3	17.0	18.0	16.2	-0.6	0.0	0.0	-40.8	-1.6	-2.7	-2.3	-3.7	1204

As of Mar 29, 2024

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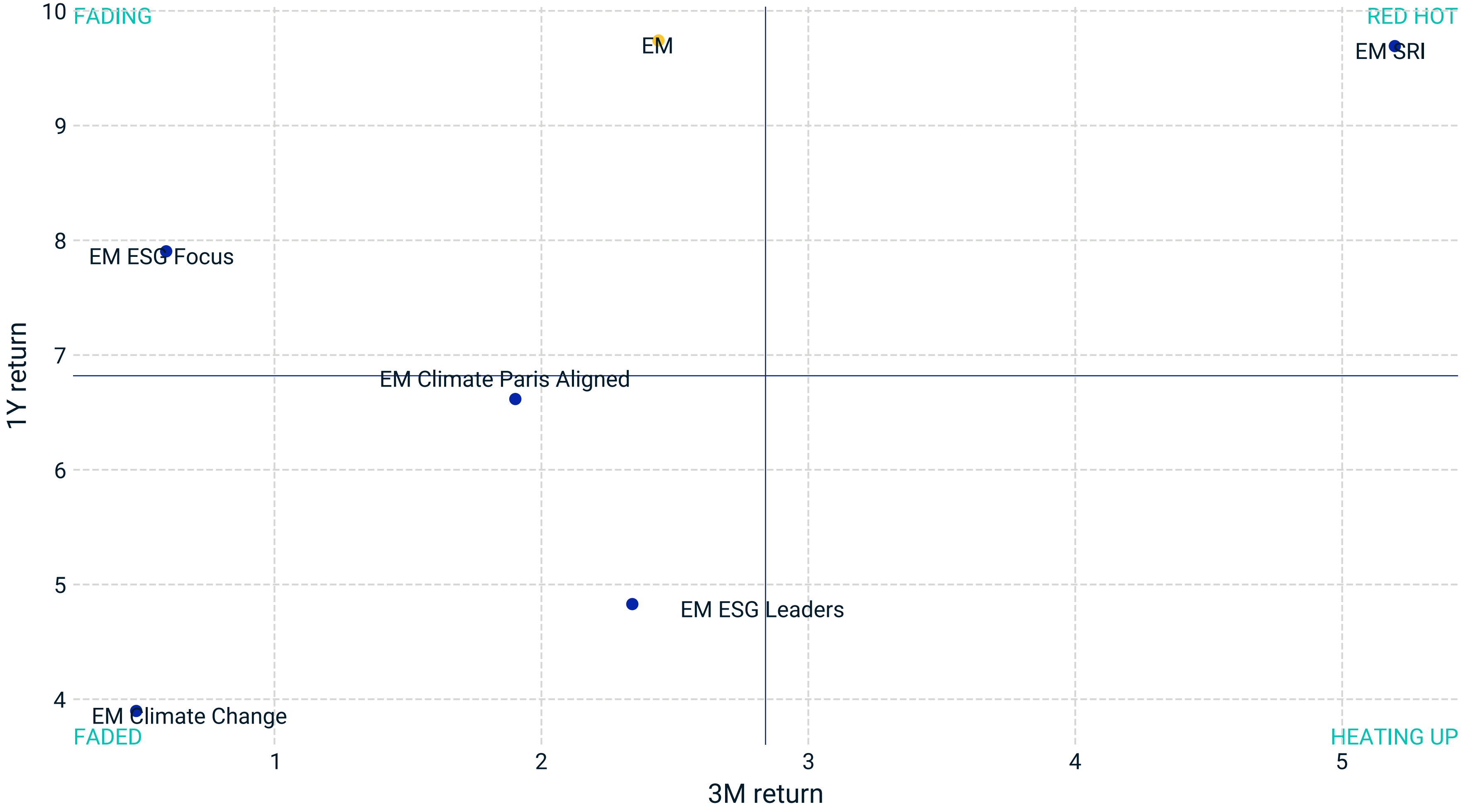
EM ESG Indexes: Momentum



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EM Factor Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EM Momentum	0.7	1.0	1.4	7.3	1.4	7.3	7.3	15.5	-5.5	5.3	4.9	2.6	18.1	2.6	M1EFMMT
EM Growth	0.4	0.7	3.9	3.4	3.9	3.4	3.4	6.4	-8.5	2.5	4.0	3.3	26.2	1.5	M2EF000G
EM	0.3	0.5	2.5	2.4	2.5	2.4	2.4	9.7	-4.5	2.6	3.4	1.8	15.9	2.8	M2EF
EM High Dividend Yield	0.1	-0.1	1.6	2.3	1.6	2.3	2.3	16.6	0.7	2.9	2.8	1.2	8.6	6.1	M2EFDY
Emerging Markets Enhanced Value	-0.2	-0.9	1.2	1.8	1.2	1.8	1.8	16.5	-0.1	5.0	4.6	0.7	7.1	5.5	M2EFEV
EM Minimum Volatility (USD)	0.2	-0.1	-0.1	1.8	-0.1	1.8	1.8	8.3	-0.0	2.5	3.2	1.7	15.5	3.2	M2EFMVOL
EM Value	0.1	0.2	1.1	1.4	1.1	1.4	1.4	13.3	-0.1	2.6	2.8	1.1	11.1	4.2	M2EF000V
EM Quality	0.4	-0.2	-1.0	-0.6	-1.0	-0.6	-0.6	13.0	-1.0	5.3	4.5	4.7	17.9	3.2	M2EFQU
EM Equal Weighted	0.3	-0.7	-0.2	-1.3	-0.2	-1.3	-1.3	-2.2	-5.2	0.6	1.5	1.5	16.9	2.8	M2EFEWGT

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EM Factor Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EM Momentum	11.0	11.6	14.7	15.6	19.6	17.5	-0.6	0.2	0.2	-70.8	-1.9	-3.7	-3.0	-5.2	218
Emerging Markets Enhanced Value	14.1	14.3	13.6	15.4	18.0	16.7	-0.3	0.2	0.1	-63.0	-1.9	-3.6	-3.0	-4.9	234
EM Minimum Volatility (USD)	7.1	7.8	7.9	10.2	12.1	11.4	-0.4	0.1	0.1	-53.7	-1.3	-2.5	-2.1	-3.6	320
EM Growth	11.4	12.0	13.4	18.0	19.1	17.1	-0.7	0.1	0.1	-67.3	-1.8	-3.4	-2.9	-5.2	806
EM Quality	7.8	9.5	10.0	13.4	15.6	14.5	-0.4	0.3	0.1	-63.0	-1.7	-3.1	-2.6	-4.6	194
EM	10.5	11.4	12.3	15.9	17.3	15.9	-0.5	0.1	0.1	-65.1	-1.8	-3.3	-2.8	-5.0	1376
EM High Dividend Yield	7.8	9.9	11.0	13.2	15.2	15.1	-0.3	0.1	0.0	-57.7	-1.7	-3.1	-2.6	-4.4	210
EM Value	9.9	11.5	11.5	14.3	16.3	15.3	-0.3	0.1	0.0	-63.0	-1.7	-3.3	-2.7	-4.9	800
EM Equal Weighted	10.7	13.4	12.0	13.9	15.4	14.5	-0.7	-0.0	-0.1	-64.4	-1.6	-3.1	-2.5	-4.3	1376

As of Mar 29, 2024

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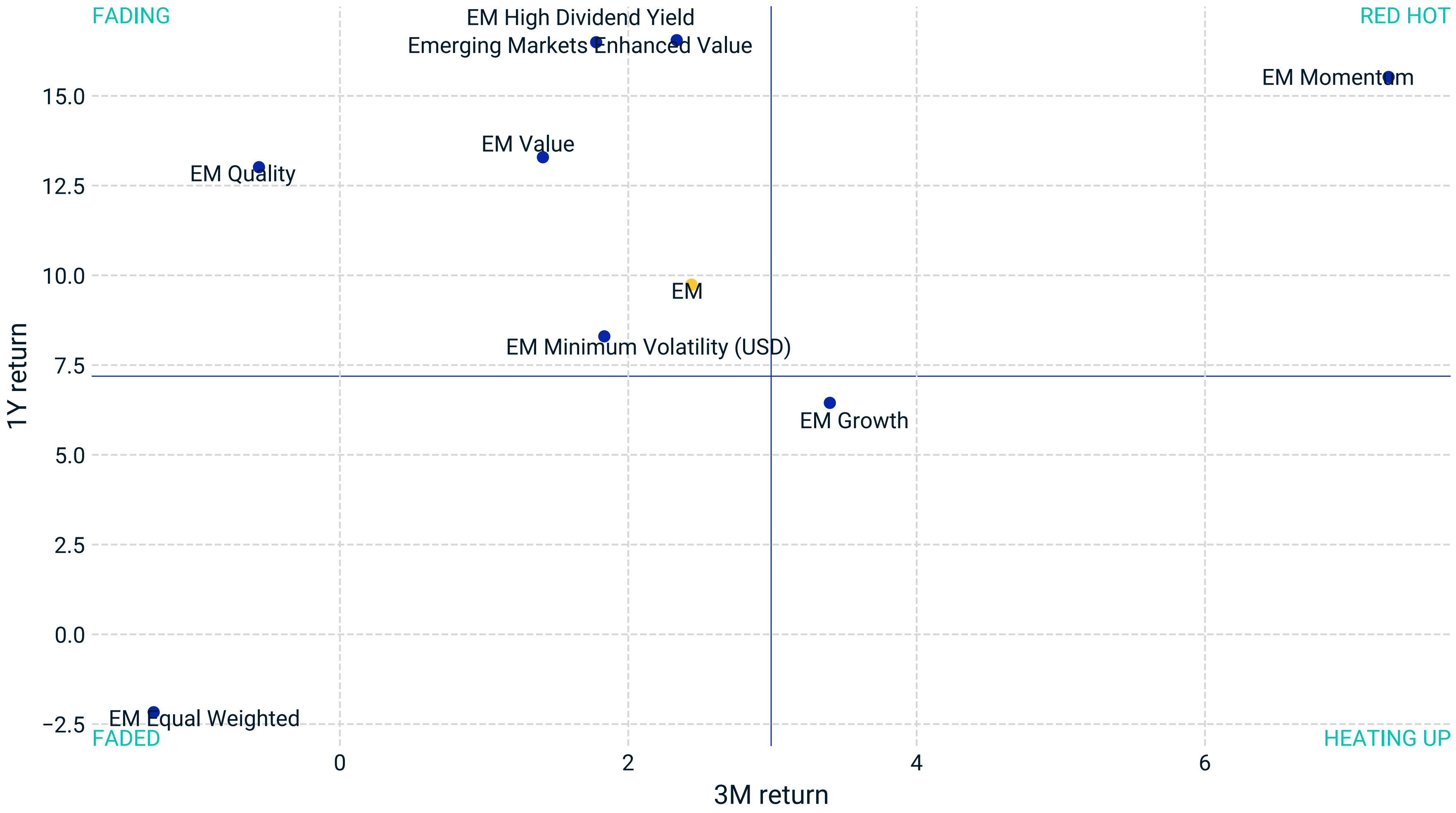
EM Factor Indexes: Momentum



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EM Sector Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EM/Information Tech	1.1	0.7	8.0	10.0	8.0	10.0	10.0	29.3	1.0	17.0	14.3	3.0	32.7	1.9	M2EF0IT
EM/Energy	0.2	1.6	-0.5	7.0	-0.5	7.0	7.0	40.0	7.3	2.9	4.0	1.4	8.2	6.9	M2EF0EN
EM/Utilities	0.1	-0.6	-0.4	3.6	-0.4	3.6	3.6	20.0	4.3	2.7	1.1	1.4	18.3	3.2	M2EF0UT
EM	0.3	0.5	2.5	2.4	2.5	2.4	2.4	9.7	-4.5	2.6	3.4	1.8	15.9	2.8	M2EF
EM/Financials	-0.0	-0.3	0.5	2.4	0.5	2.4	2.4	16.3	3.9	2.4	3.9	1.1	8.9	4.1	M2EF0FN
EM/Industrials	-0.1	0.3	1.3	1.4	1.3	1.4	1.4	5.3	0.9	2.5	0.5	1.7	17.3	2.9	M2EF0IN
EM/Comm Svc	-0.0	1.9	4.2	0.8	4.2	0.8	0.8	-11.4	-14.2	-2.9	-1.8	2.7	22.5	1.6	M2EF0TC
EM/Consumer Discr	-0.2	0.3	0.0	-0.4	0.0	-0.4	-0.4	-2.3	-17.2	-3.6	-1.9	2.0	17.9	1.5	M2EF0CD
EM/Consumer Staples	0.1	0.2	-0.3	-4.2	-0.3	-4.2	-4.2	-2.0	-4.0	0.0	0.2	3.6	25.9	2.2	M2EF0CS
EM/Health Care	0.2	-0.1	-1.7	-4.5	-1.7	-4.5	-4.5	-1.3	-14.9	-2.4	0.1	3.2	36.8	1.1	M2EF0HC
EM/Materials	0.2	0.9	4.2	-4.6	4.2	-4.6	-4.6	-4.0	-5.3	2.7	2.5	1.5	18.2	3.1	M2EF0MT
EM/Real Estate	0.1	0.1	-1.6	-5.9	-1.6	-5.9	-5.9	-10.8	-19.7	-13.0	nan	0.8	14.3	3.6	GU132083

Gross returns in USD for the period ending Mar 29, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.
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EM Sector Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EM/Information Tech	19.7	18.7	17.3	20.5	21.9	19.6	-0.1	0.8	0.6	-73.5	-2.3	-4.3	-3.5	-5.9	184
EM/Financials	8.1	9.1	9.9	12.0	15.4	15.3	0.0	0.0	0.1	-67.9	-1.8	-3.5	-2.9	-5.1	250
EM/Energy	12.1	13.5	12.4	19.4	22.3	20.9	0.2	0.1	0.1	-72.7	-2.2	-4.1	-3.7	-6.7	55
EM	10.5	11.4	12.3	15.9	17.3	15.9	-0.5	0.1	0.1	-65.1	-1.8	-3.3	-2.8	-5.0	1376
EM/Materials	7.3	12.9	14.7	17.0	19.5	18.0	-0.8	0.1	0.0	-73.3	-2.0	-3.9	-3.3	-5.7	169
EM/Industrials	12.7	11.8	12.9	14.7	17.0	15.7	-0.3	0.1	-0.1	-75.6	-1.8	-3.7	-3.1	-5.5	196
EM/Consumer Staples	8.6	10.2	10.1	11.9	14.0	13.5	-0.6	-0.2	-0.1	-50.0	-1.4	-2.8	-2.3	-4.0	111
EM/Utilities	10.0	12.1	11.5	14.3	15.7	14.4	0.1	0.1	-0.1	-55.0	-1.6	-2.9	-2.6	-4.7	65
EM/Health Care	15.4	16.2	16.6	21.7	22.2	19.6	-0.9	-0.1	-0.1	-51.9	-1.8	-3.4	-2.8	-4.5	100
EM/Consumer Discr	18.4	20.9	20.8	31.6	29.7	24.4	-0.7	-0.1	-0.2	-64.3	-2.2	-4.0	-3.4	-5.6	139
EM/Comm Svc	16.9	17.9	20.1	25.5	24.5	19.9	-0.7	-0.1	-0.2	-66.5	-1.9	-3.4	-2.9	-5.0	69
EM/Real Estate	15.4	17.7	19.3	26.7	25.6	23.4	-0.8	-0.6	nan	-62.5	-2.3	-3.8	-3.3	-5.3	38

As of Mar 29, 2024

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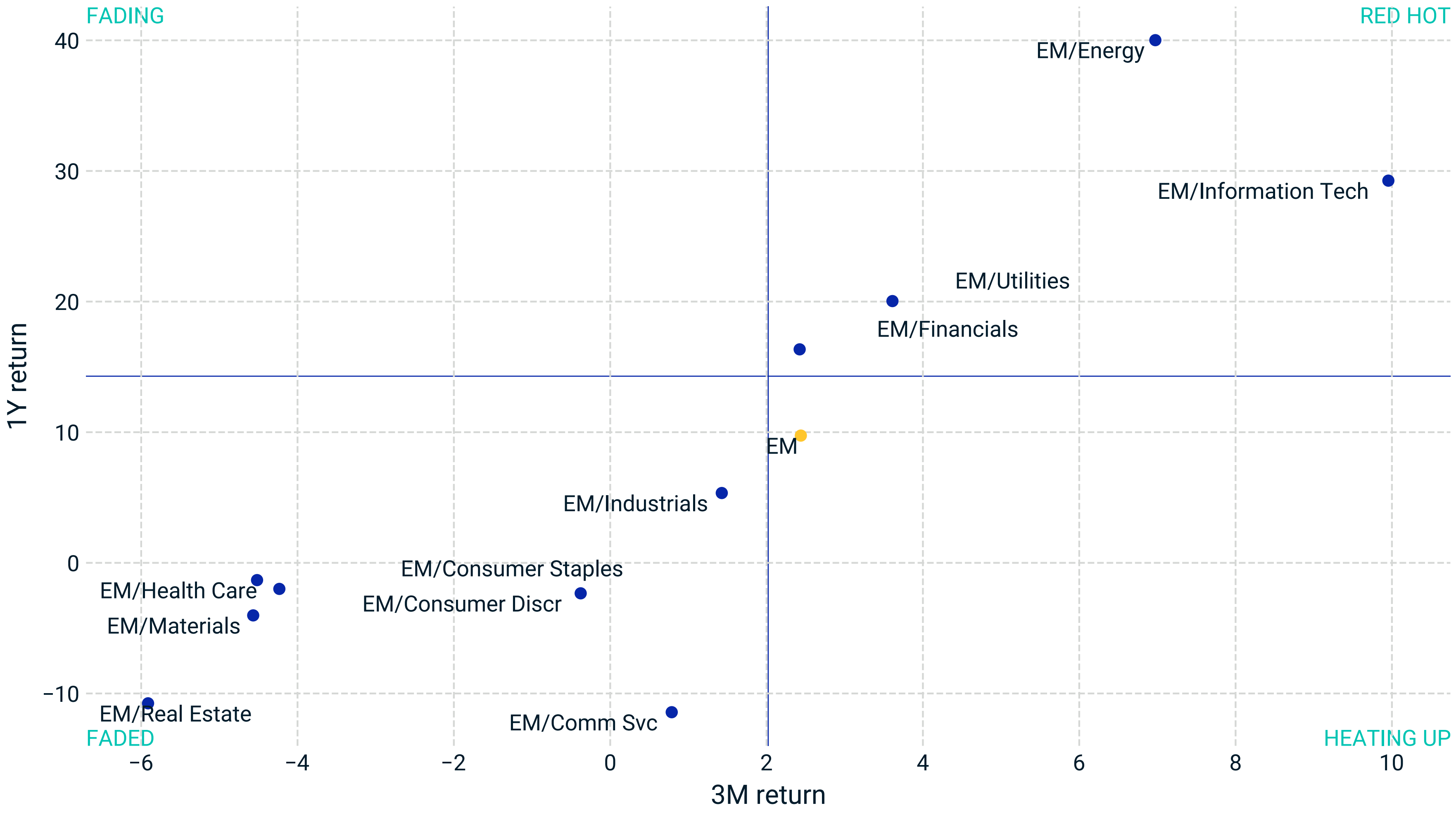
EM Sector Indexes: Momentum



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MSCI

European Economic and Monetary Union (EMU)

EMU ESG Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EMU SRI	0.0	-0.1	2.3	8.9	2.3	8.9	8.9	20.2	7.2	10.7	7.9	3.2	23.3	2.1	M2EMSI
EMU	-0.0	0.8	4.3	7.9	4.3	7.9	7.9	19.4	6.7	9.1	5.3	1.9	15.9	2.9	MXEMUGU
EMU Climate Change	0.0	0.5	3.7	7.3	3.7	7.3	7.3	18.3	6.4	9.2	5.5	2.2	19.7	2.7	MXEFCLNU (1)
EMU ESG Leaders	0.0	0.4	3.1	6.6	3.1	6.6	6.6	16.8	5.5	9.1	6.4	2.2	17.0	2.8	M2EMES
EMU Climate Paris Aligned	0.0	0.2	2.3	4.3	2.3	4.3	4.3	14.6	5.2	8.6	5.8	2.6	23.5	2.5	MXEMCLPA (1)

Gross returns in USD for the period ending Mar 29, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.

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EMU ESG Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EMU SRI	12.8	14.6	16.0	22.6	23.6	20.1	0.1	0.4	0.4	-64.8	-2.4	-4.3	-3.7	-5.9	51
EMU ESG Leaders	9.5	12.9	15.1	21.3	22.3	19.5	0.0	0.3	0.3	-65.8	-2.3	-4.5	-3.7	-6.1	91
EMU Climate Paris Aligned	8.7	12.6	14.9	20.8	22.0	19.3	-0.0	0.3	0.3	-37.2	-1.8	-3.4	-2.8	-4.7	112
EMU Climate Change	8.6	12.3	14.6	21.0	22.3	19.7	0.0	0.3	0.2	-38.9	-1.9	-3.4	-2.9	-4.9	208
EMU	8.2	11.7	14.2	20.9	22.3	19.7	0.1	0.3	0.2	-64.3	-2.2	-4.2	-3.5	-5.6	224

As of Mar 29, 2024

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

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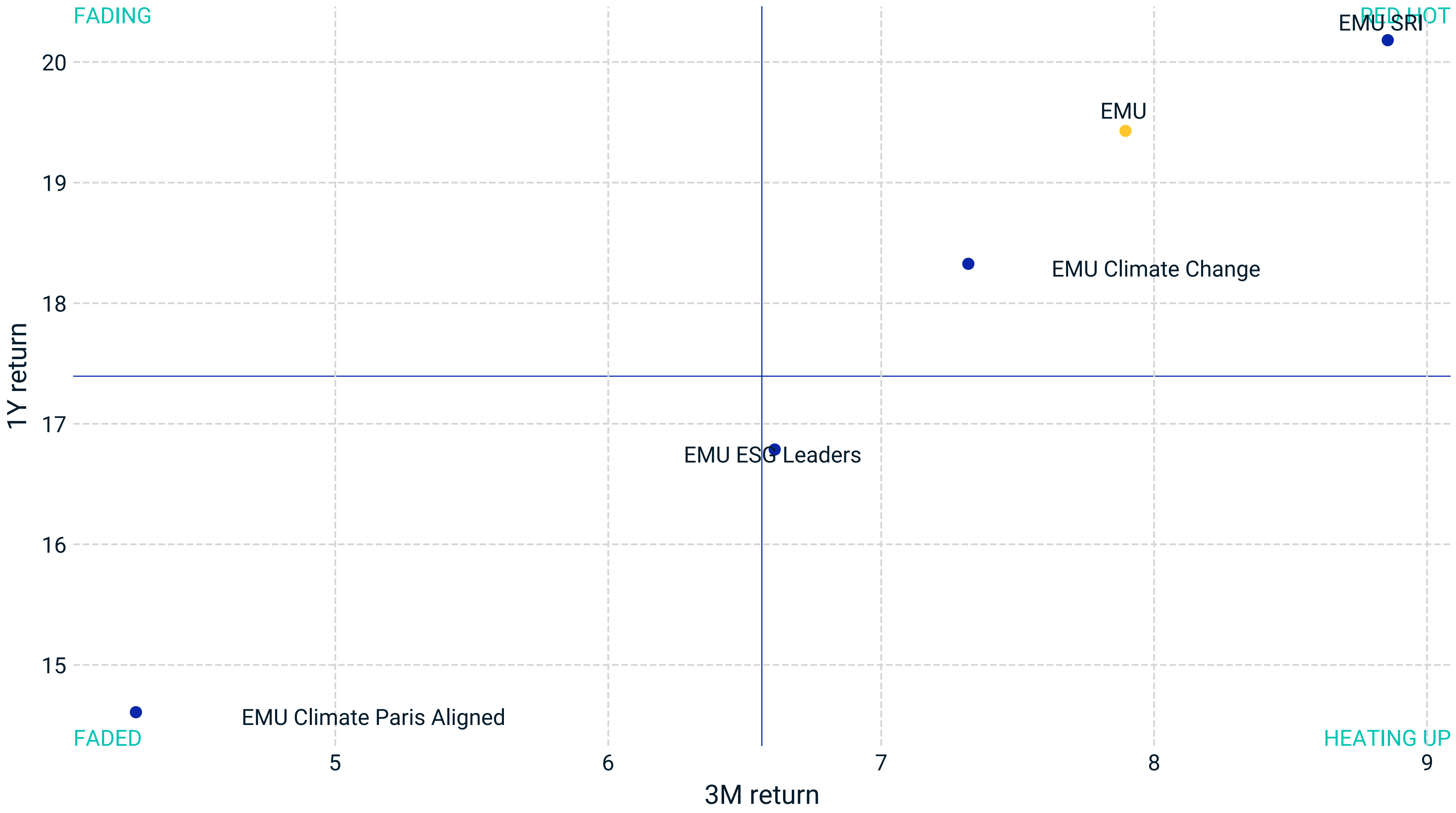
EMU ESG Indexes: Momentum



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EMU Factor Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EMU Momentum	0.0	1.1	7.1	14.0	7.1	14.0	14.0	25.4	6.2	10.8	8.0	2.1	14.1	2.9	MXEMUMNE (3)
EMU Growth	0.0	0.2	2.6	11.0	2.6	11.0	11.0	19.1	6.2	10.1	7.1	4.6	29.5	1.4	GDUGEMU
EMU Quality	0.0	-0.0	1.8	9.4	1.8	9.4	9.4	18.2	6.5	10.3	7.5	3.9	18.8	2.1	M2CXUBBR
EMU	-0.0	0.8	4.3	7.9	4.3	7.9	7.9	19.4	6.7	9.1	5.3	1.9	15.9	2.9	MXEMUGU
EMU Enhanced Value	0.0	1.4	5.6	5.9	5.6	5.9	5.9	17.4	8.0	8.9	4.4	1.0	8.9	3.9	GU707461
EMU High Dividend Yield	-0.0	0.9	3.5	5.0	3.5	5.0	5.0	16.8	5.9	7.8	5.9	1.3	9.6	5.0	M2EMHDVD
EMU Value	0.0	1.5	6.1	4.9	6.1	4.9	4.9	19.9	7.1	7.8	3.5	1.2	10.9	4.5	GDUVEMU
EMU Minimum Volatility (EUR)	0.0	0.6	3.2	4.1	3.2	4.1	4.1	11.1	2.4	4.3	4.6	2.2	19.2	3.1	M2EMVOE
EMU Equal Weighted	0.0	1.1	4.7	3.6	4.7	3.6	3.6	13.3	2.7	6.1	4.0	1.5	15.8	3.2	M1EMEWGT (1)

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EMU Factor Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EMU Momentum	8.5	11.5	14.1	20.5	21.6	19.2	0.0	0.4	0.4	-61.5	-2.2	-3.8	-3.3	-5.2	70
EMU Growth	11.7	14.9	16.2	23.0	23.1	19.8	0.0	0.4	0.3	-64.1	-2.1	-3.9	-3.3	-5.3	103
EMU Quality	9.6	13.5	15.9	22.2	22.4	19.4	0.0	0.4	0.3	-57.1	-2.1	-3.7	-3.2	-5.0	60
EMU Enhanced Value	7.7	12.1	15.1	21.7	24.7	21.8	0.1	0.3	0.2	-65.9	-2.3	-4.4	-3.7	-6.1	70
EMU Equal Weighted	6.4	10.8	14.3	20.0	21.7	19.1	-0.1	0.2	0.2	-67.2	-2.1	-4.0	-3.3	-5.4	224
EMU Minimum Volatility (EUR)	5.6	9.1	11.7	17.2	18.6	16.5	-0.2	0.1	0.2	-57.2	-1.8	-3.3	-2.8	-4.6	121
EMU High Dividend Yield	6.1	9.6	12.6	18.2	20.8	18.5	0.1	0.3	0.2	-68.0	-2.1	-4.2	-3.5	-5.9	40
EMU	8.2	11.7	14.2	20.9	22.3	19.7	0.1	0.3	0.2	-64.3	-2.2	-4.2	-3.5	-5.6	224
EMU Value	6.2	10.7	13.5	20.2	23.2	20.8	0.1	0.3	0.1	-68.1	-2.3	-4.5	-3.7	-6.2	145

As of Mar 29, 2024

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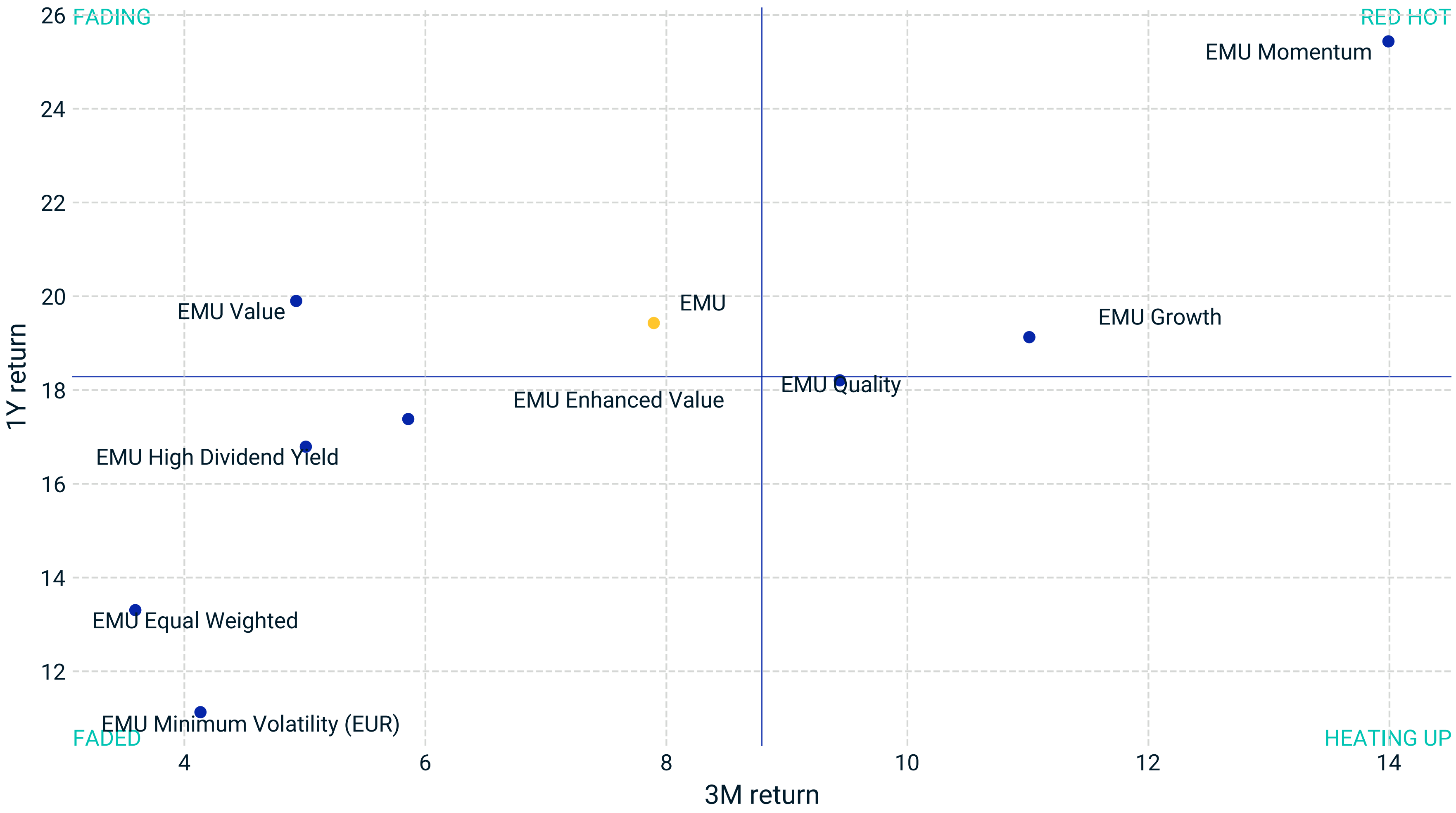
EMU Factor Indexes: Momentum



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MSCI

EMU Sector Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
EMU/Information Tech	0.0	-1.0	1.0	17.7	1.0	17.7	17.7	36.9	11.6	17.7	12.9	6.2	33.9	0.9	GDUUIT
EMU/Financials	0.0	2.4	10.3	13.6	10.3	13.6	13.6	36.7	15.6	11.5	4.1	1.2	10.2	4.5	GDUUFNCL
EMU/Consumer Discr	-0.0	0.8	2.5	12.2	2.5	12.2	12.2	13.4	4.7	11.5	7.3	2.0	13.0	2.6	GDUUCDIS
EMU/Industrials	0.0	0.0	3.4	10.4	3.4	10.4	10.4	26.4	9.3	11.6	7.5	3.3	21.2	2.2	GDUUIND
EMU	-0.0	0.8	4.3	7.9	4.3	7.9	7.9	19.4	6.7	9.1	5.3	1.9	15.9	2.9	MXEMUGU
EMU/Materials	0.0	0.8	5.8	3.3	5.8	3.3	3.3	17.8	1.2	7.6	4.4	1.7	23.0	2.9	GDUUMAT
EMU/Comm Svc	-0.0	1.8	1.7	3.2	1.7	3.2	3.2	9.1	5.1	3.8	1.5	1.9	67.9	3.5	GDUUTEL
EMU/Energy	0.0	1.2	7.2	1.9	7.2	1.9	1.9	17.9	15.5	8.1	4.4	1.3	8.0	4.7	GDUUENR
EMU/Health Care	0.0	1.3	3.5	0.8	3.5	0.8	0.8	-2.7	-4.1	1.8	0.5	1.9	18.3	2.0	GDUUHC
EMU/Real Estate	0.0	2.1	8.5	-3.8	8.5	-3.8	-3.8	42.0	-11.6	-8.2	nan	0.9	23.3	3.4	GDUURLCL
EMU/Consumer Staples	0.0	1.1	0.3	-4.0	0.3	-4.0	-4.0	-1.9	0.7	2.2	3.9	2.6	19.5	2.3	GDUUCSTA
EMU/Utilities	-0.0	1.0	4.9	-7.7	4.9	-7.7	-7.7	3.3	0.3	6.9	4.8	1.7	15.9	5.3	GDUUUTI

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EMU Sector Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
EMU/Information Tech	27.4	27.8	23.4	30.3	29.9	24.9	0.2	0.5	0.5	-81.3	-3.0	-5.3	-4.4	-6.9	11
EMU/Consumer Discr	10.0	17.9	20.2	26.7	27.0	23.2	-0.0	0.4	0.3	-63.0	-2.5	-4.4	-3.8	-5.9	28
EMU/Industrials	7.4	13.3	15.5	22.9	25.9	21.9	0.1	0.4	0.3	-67.0	-2.3	-4.5	-3.8	-6.5	40
EMU	8.2	11.7	14.2	20.9	22.3	19.7	0.1	0.3	0.2	-64.3	-2.2	-4.2	-3.5	-5.6	224
EMU/Materials	10.6	15.0	16.7	22.6	23.7	21.5	-0.2	0.3	0.2	-68.5	-2.4	-4.7	-3.8	-6.5	17
EMU/Utilities	13.4	14.7	15.8	20.2	22.0	20.3	-0.2	0.2	0.2	-64.3	-2.2	-4.0	-3.4	-5.8	17
EMU/Consumer Staples	10.4	12.1	13.4	18.1	18.8	17.1	-0.3	-0.0	0.2	-52.1	-1.8	-3.2	-2.8	-4.5	19
EMU/Energy	12.0	15.5	19.7	26.2	30.6	26.6	0.5	0.3	0.1	-58.3	-2.6	-4.8	-4.0	-6.8	7
EMU/Financials	8.6	13.1	16.3	24.8	28.8	25.7	0.4	0.3	0.1	-79.6	-2.8	-5.7	-4.6	-7.6	43
EMU/Comm Svc	6.0	8.8	12.2	16.3	18.3	18.6	0.0	0.1	-0.0	-80.5	-2.3	-4.0	-3.5	-5.8	13
EMU/Health Care	9.5	12.1	15.9	18.3	19.4	18.8	-0.5	0.0	-0.1	-51.5	-2.1	-3.7	-3.2	-4.9	22
EMU/Real Estate	26.5	24.3	29.6	32.2	30.2	25.8	-0.5	-0.3	nan	-63.6	-2.7	-4.7	-3.9	-6.0	7

As of Mar 29, 2024

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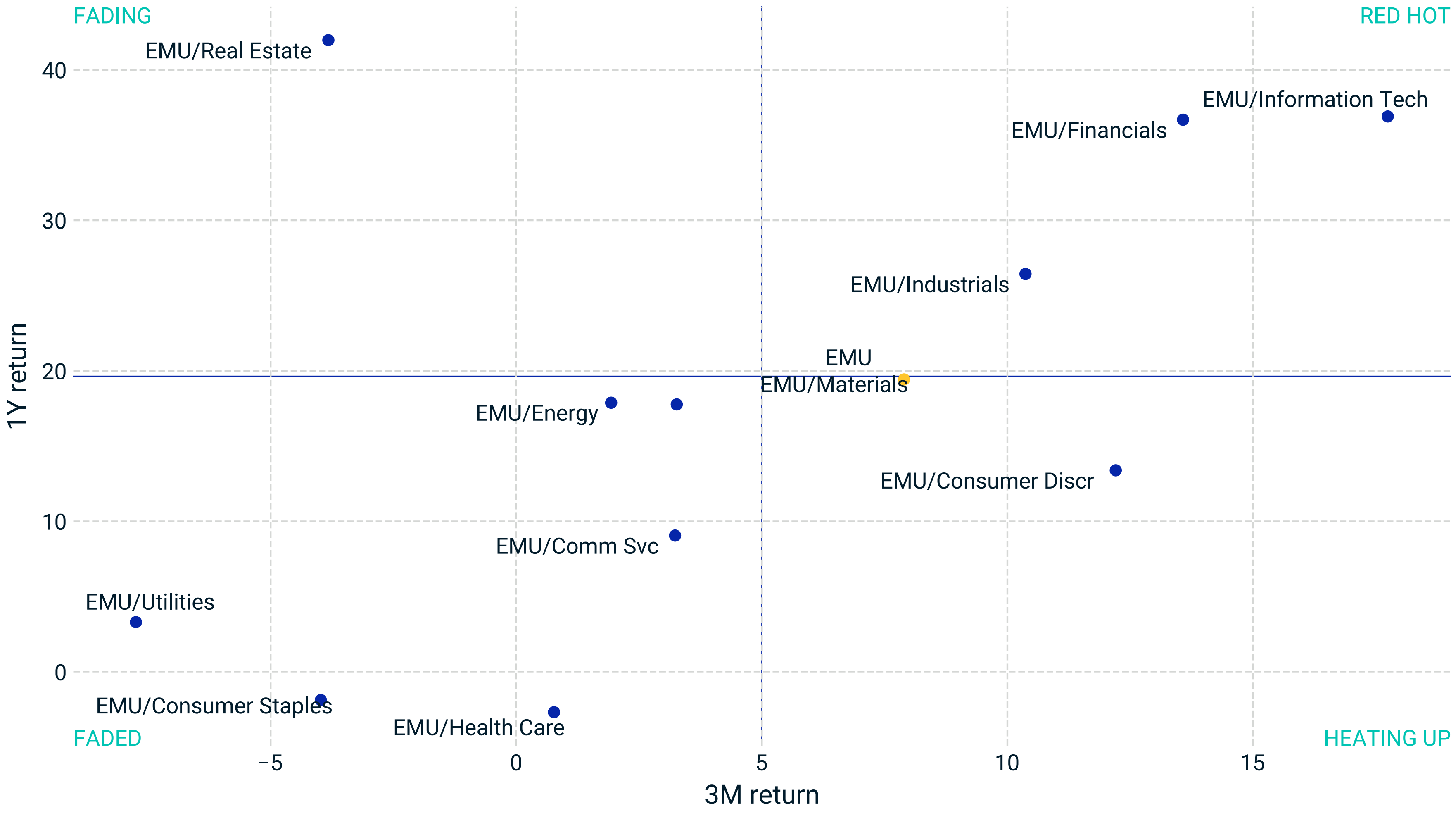
EMU Sector Indexes: Momentum



As of Mar 29, 2024.

USA

USA ESG Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
USA ESG Leaders	0.0	0.1	3.7	11.9	3.7	11.9	11.9	36.4	12.5	15.9	13.0	6.4	29.4	1.3	TUSSLMU
Kld 400 Social	0.0	0.2	3.7	11.2	3.7	11.2	11.2	33.9	11.5	15.6	13.2	6.0	28.7	1.3	TKLD400U
USA Climate Change	0.0	0.3	2.5	10.9	2.5	10.9	10.9	38.0	12.1	16.8	14.4	5.4	30.9	1.2	MXUSCLNU (1)
USA	0.0	0.4	3.2	10.4	3.2	10.4	10.4	32.9	10.9	15.0	13.0	5.0	27.0	1.3	M2US
USA ESG Focus	0.0	0.4	3.3	10.3	3.3	10.3	10.3	32.4	10.0	14.8	13.0	5.0	27.1	1.4	M2USESGR
USA Climate Paris Aligned	0.0	0.3	2.0	8.5	2.0	8.5	8.5	31.3	9.5	14.7	14.0	5.8	32.2	1.2	GU735620
USA SRI	0.0	0.4	2.1	6.3	2.1	6.3	6.3	30.1	12.0	17.0	14.1	5.3	27.1	1.5	M2USSI

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USA ESG Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
USA SRI	10.4	10.7	12.7	18.9	22.3	18.4	0.4	0.7	0.7	-51.4	-1.9	-3.6	-3.1	-5.2	164
USA Climate Paris Aligned	10.8	12.0	12.7	18.9	22.1	18.2	0.3	0.6	0.7	-33.6	-1.7	-3.2	-2.7	-4.6	262
USA Climate Change	11.6	12.7	13.5	18.9	22.1	18.3	0.4	0.7	0.7	-33.1	-1.7	-3.3	-2.7	-4.6	561
USA ESG Focus	9.7	10.9	11.7	17.6	21.4	17.8	0.3	0.7	0.6	-55.1	-1.9	-3.6	-3.1	-5.3	291
USA ESG Leaders	10.4	11.6	12.2	17.7	21.5	17.8	0.4	0.7	0.6	-55.3	-1.8	-3.4	-3.0	-5.2	281
Kld 400 Social	10.4	11.9	12.5	18.2	21.9	18.2	0.4	0.7	0.6	-53.7	-1.9	-3.4	-2.9	-4.9	401
USA	9.4	10.8	11.6	17.5	21.4	17.8	0.3	0.7	0.6	-54.9	-1.8	-3.4	-2.9	-5.0	610

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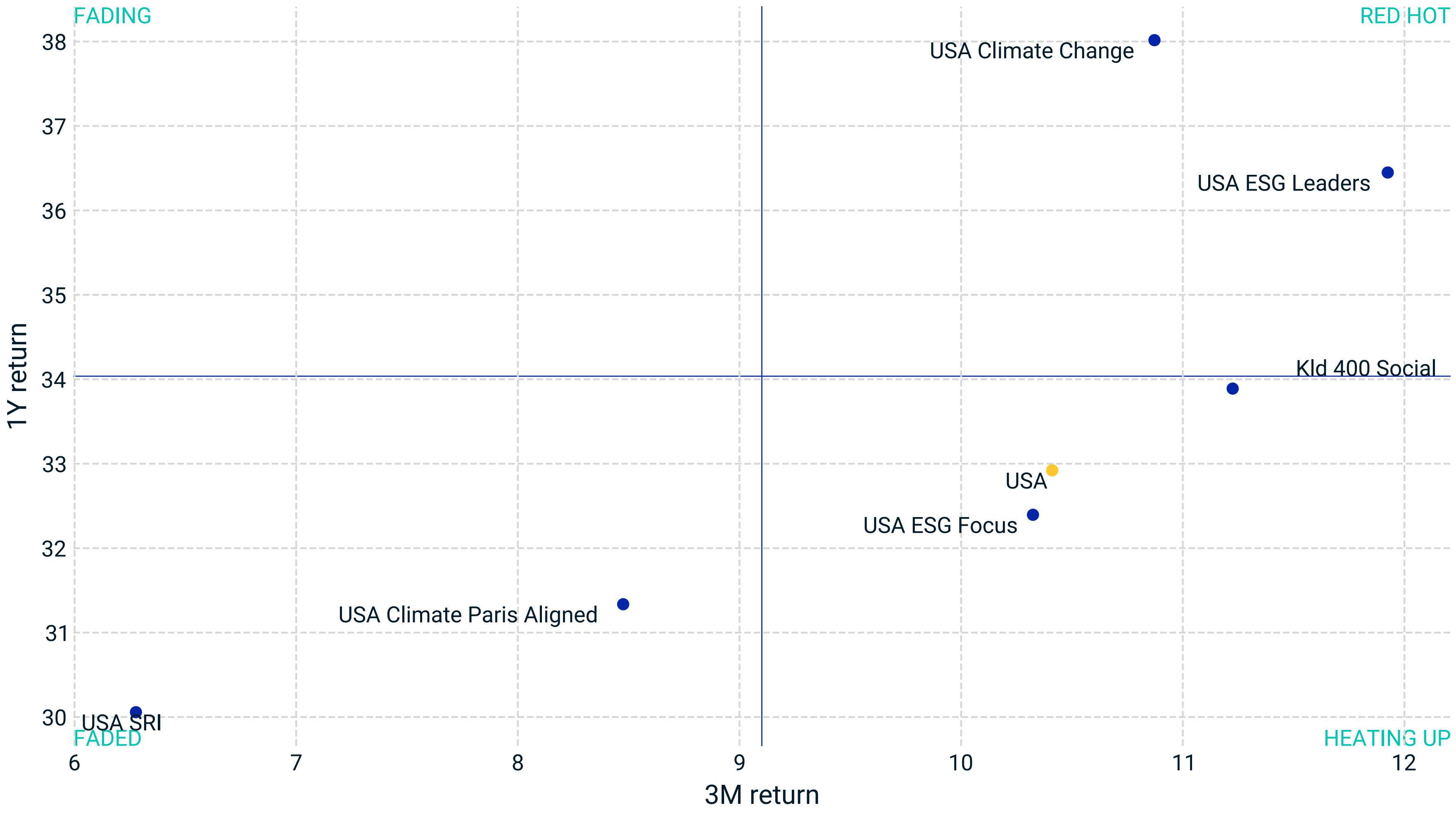
USA ESG Indexes: Momentum



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MSCI

USA Factor Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
USA Momentum	0.0	-0.8	3.5	20.3	3.5	20.3	20.3	38.9	8.0	12.6	13.8	8.2	36.2	0.6	M2US000$
USA Quality	0.0	-0.5	2.3	12.9	2.3	12.9	12.9	42.1	13.5	17.3	15.3	10.1	30.5	1.2	M2USQU
USA Growth	0.0	-0.8	1.6	11.7	1.6	11.7	11.7	43.1	12.2	19.0	16.1	11.7	38.1	0.4	M2US000G
USA	0.0	0.4	3.2	10.4	3.2	10.4	10.4	32.9	10.9	15.0	13.0	5.0	27.0	1.3	M2US
USA Value	0.0	1.6	4.9	9.1	4.9	9.1	9.1	22.2	8.6	10.1	9.3	3.1	20.9	2.2	M2US000V
USA Equal Weighted	0.0	1.5	4.4	8.2	4.4	8.2	8.2	25.0	7.0	11.6	10.4	3.3	24.7	1.7	M2USEWR
USA High Dividend Yield	0.0	1.2	4.3	8.1	4.3	8.1	8.1	18.2	7.7	8.8	10.1	4.0	19.3	2.8	M2USAHDV
USA Enhanced Value	0.0	2.1	6.0	7.8	6.0	7.8	7.8	22.5	5.1	9.5	9.0	1.9	15.0	2.5	M2USEVR
USA Minimum Volatility (USD)	0.0	1.1	3.2	7.7	3.2	7.7	7.7	18.5	7.9	9.3	11.1	4.4	22.3	1.8	M2USMVOL

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USA Factor Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
USA Quality	13.2	13.3	12.8	19.1	22.2	18.5	0.5	0.8	0.8	-44.0	-1.7	-3.4	-2.8	-4.5	125
USA Growth	13.6	15.8	15.2	23.1	25.1	20.6	0.3	0.7	0.7	-59.1	-2.0	-3.8	-3.1	-5.3	236
USA Minimum Volatility (USD)	6.3	6.6	8.3	12.9	17.9	14.7	0.3	0.4	0.7	-46.6	-1.4	-2.8	-2.4	-4.2	165
USA	9.4	10.8	11.6	17.5	21.4	17.8	0.3	0.7	0.6	-54.9	-1.8	-3.4	-2.9	-5.0	610
USA Momentum	17.5	18.2	14.3	19.2	23.4	19.6	0.1	0.5	0.6	-55.9	-2.0	-3.7	-3.0	-4.9	122
USA Equal Weighted	8.9	10.7	12.8	18.1	22.3	18.4	0.1	0.5	0.5	-59.8	-1.9	-3.5	-3.1	-5.4	610
USA High Dividend Yield	8.0	8.4	10.1	13.5	18.6	15.6	0.2	0.4	0.5	-55.3	-1.6	-3.0	-2.6	-4.7	149
USA Value	7.8	8.5	10.4	14.5	20.2	16.8	0.3	0.4	0.5	-59.1	-1.8	-3.4	-3.0	-5.2	440
USA Enhanced Value	10.1	10.9	12.8	17.4	23.2	19.3	0.0	0.4	0.4	-59.5	-2.0	-3.6	-3.1	-5.3	150

As of Mar 29, 2024

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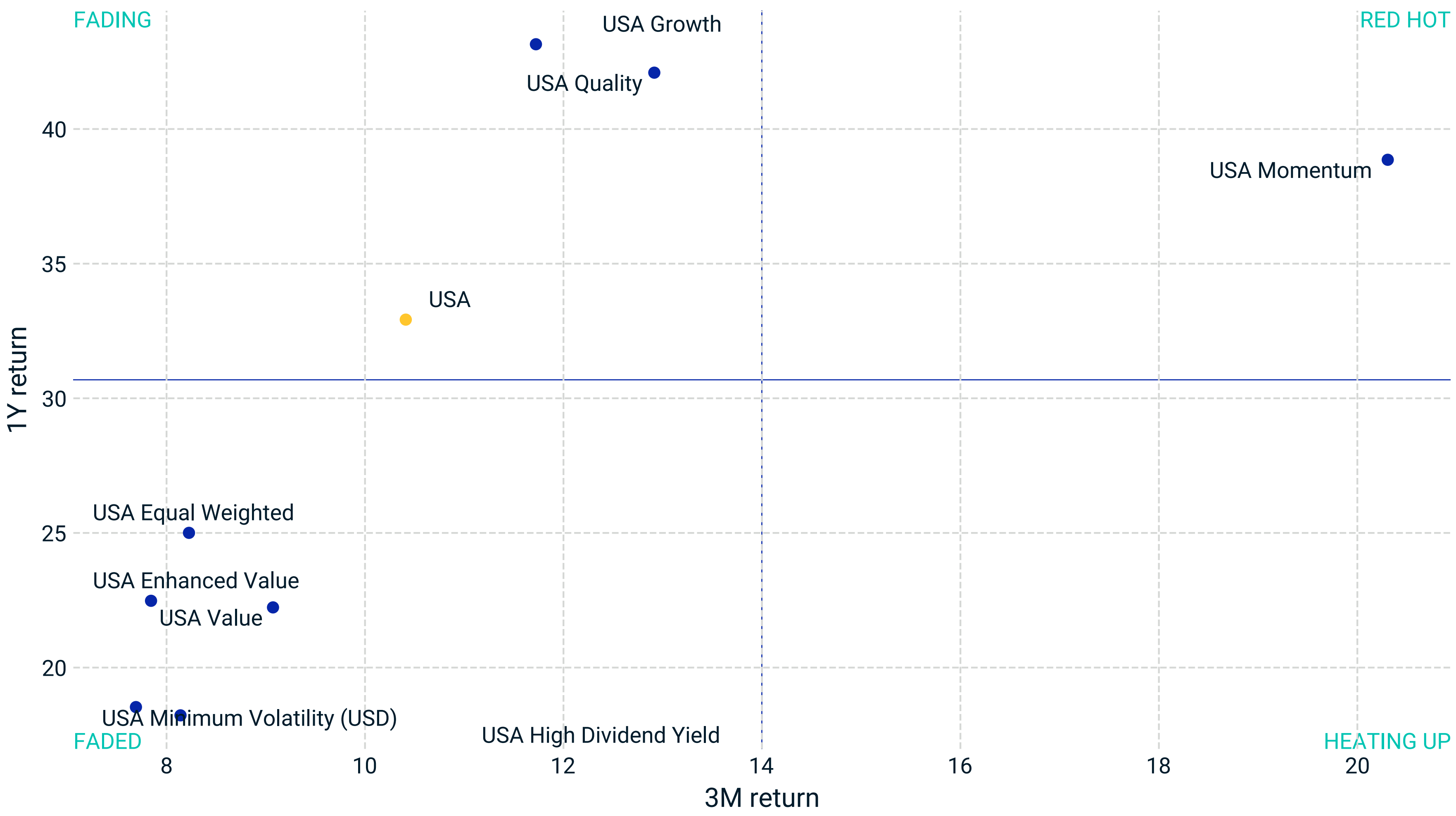
USA Factor Indexes: Momentum



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USA Sector Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
USA/Comm Svc	0.0	-0.7	4.2	14.8	4.2	14.8	14.8	51.1	5.4	13.1	9.9	4.5	25.1	0.8	M2US0TC
USA/Energy	0.0	2.2	10.4	13.2	10.4	13.2	13.2	18.5	28.5	12.2	4.3	2.6	13.2	2.7	M2US0EN
USA/Financials	0.0	1.7	4.9	12.8	4.9	12.8	12.8	37.0	10.0	13.0	11.3	2.3	20.1	1.6	M2US0FN
USA/Information Tech	0.0	-1.2	1.8	12.3	1.8	12.3	12.3	47.4	17.0	23.9	21.2	11.4	40.0	0.7	M2US0IT
USA/Industrials	0.0	0.6	4.6	11.1	4.6	11.1	11.1	31.6	10.9	13.2	11.4	6.7	26.1	1.3	M2US0IN
USA	0.0	0.4	3.2	10.4	3.2	10.4	10.4	32.9	10.9	15.0	13.0	5.0	27.0	1.3	M2US
USA/Materials	0.0	1.7	6.4	8.9	6.4	8.9	8.9	20.4	7.8	13.2	9.4	3.3	25.5	1.6	M2US0MT
USA/Health Care	0.0	1.6	2.4	8.7	2.4	8.7	8.7	17.7	9.5	12.1	11.8	5.2	29.8	1.5	M2US0HC
USA/Consumer Staples	0.0	0.9	3.5	7.5	3.5	7.5	7.5	9.2	7.5	10.0	9.3	6.4	21.8	2.4	M2US0CS
USA/Utilities	0.0	2.8	7.0	5.6	7.0	5.6	5.6	3.0	4.5	5.9	8.2	2.2	20.2	3.2	M2US0UT
USA/Consumer Discr	0.0	0.6	0.3	5.1	0.3	5.1	5.1	32.9	3.9	13.6	13.6	9.8	30.4	0.7	M2US0CD
USA/Real Estate	0.0	2.3	1.5	-1.0	1.5	-1.0	-1.0	12.0	2.5	4.7	nan	2.9	36.9	3.5	MS132087

Gross returns in USD for the period ending Mar 29, 2024. Bloomberg tickers may be real time or end of the day depending upon availability where it default to GTR,USD (1)NTR,USD (2)PR,USD (3)Other currency.
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USA Sector Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
USA/Information Tech	18.3	19.7	18.2	24.7	27.7	23.1	0.5	0.9	0.8	-81.1	-2.5	-4.6	-4.0	-6.6	95
USA/Consumer Discr	12.4	15.4	17.6	25.3	26.0	21.2	-0.0	0.5	0.6	-61.1	-2.1	-3.9	-3.3	-5.5	58
USA	9.4	10.8	11.6	17.5	21.4	17.8	0.3	0.7	0.6	-54.9	-1.8	-3.4	-2.9	-5.0	610
USA/Health Care	8.2	8.6	10.2	14.2	18.4	16.8	0.3	0.6	0.6	-41.1	-1.6	-3.2	-2.6	-4.4	73
USA/Financials	9.0	10.0	13.1	19.7	26.7	22.2	0.2	0.4	0.5	-81.0	-2.4	-4.9	-4.1	-7.7	89
USA/Industrials	9.8	10.9	12.8	17.1	22.8	19.2	0.3	0.5	0.5	-63.8	-2.0	-3.9	-3.2	-5.5	95
USA/Consumer Staples	7.2	9.0	10.1	13.2	16.9	14.5	0.3	0.5	0.5	-32.8	-1.3	-2.6	-2.1	-3.8	41
USA/Comm Svc	15.2	18.7	19.0	24.3	24.9	20.7	-0.0	0.5	0.4	-75.2	-2.1	-4.1	-3.4	-5.7	31
USA/Materials	9.5	12.7	14.7	19.5	24.1	20.6	0.1	0.5	0.4	-62.7	-2.3	-4.3	-3.6	-6.4	33
USA/Utilities	13.5	16.0	16.7	17.9	23.0	19.2	0.0	0.2	0.4	-61.3	-1.8	-3.5	-2.9	-5.0	31
USA/Energy	10.1	15.3	19.0	27.7	35.9	29.5	0.9	0.4	0.1	-71.3	-2.6	-4.6	-4.1	-7.0	28
USA/Real Estate	14.3	15.8	17.8	20.3	24.9	21.5	-0.1	0.1	nan	-40.0	-1.9	-3.7	-3.2	-5.9	36

As of Mar 29, 2024

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

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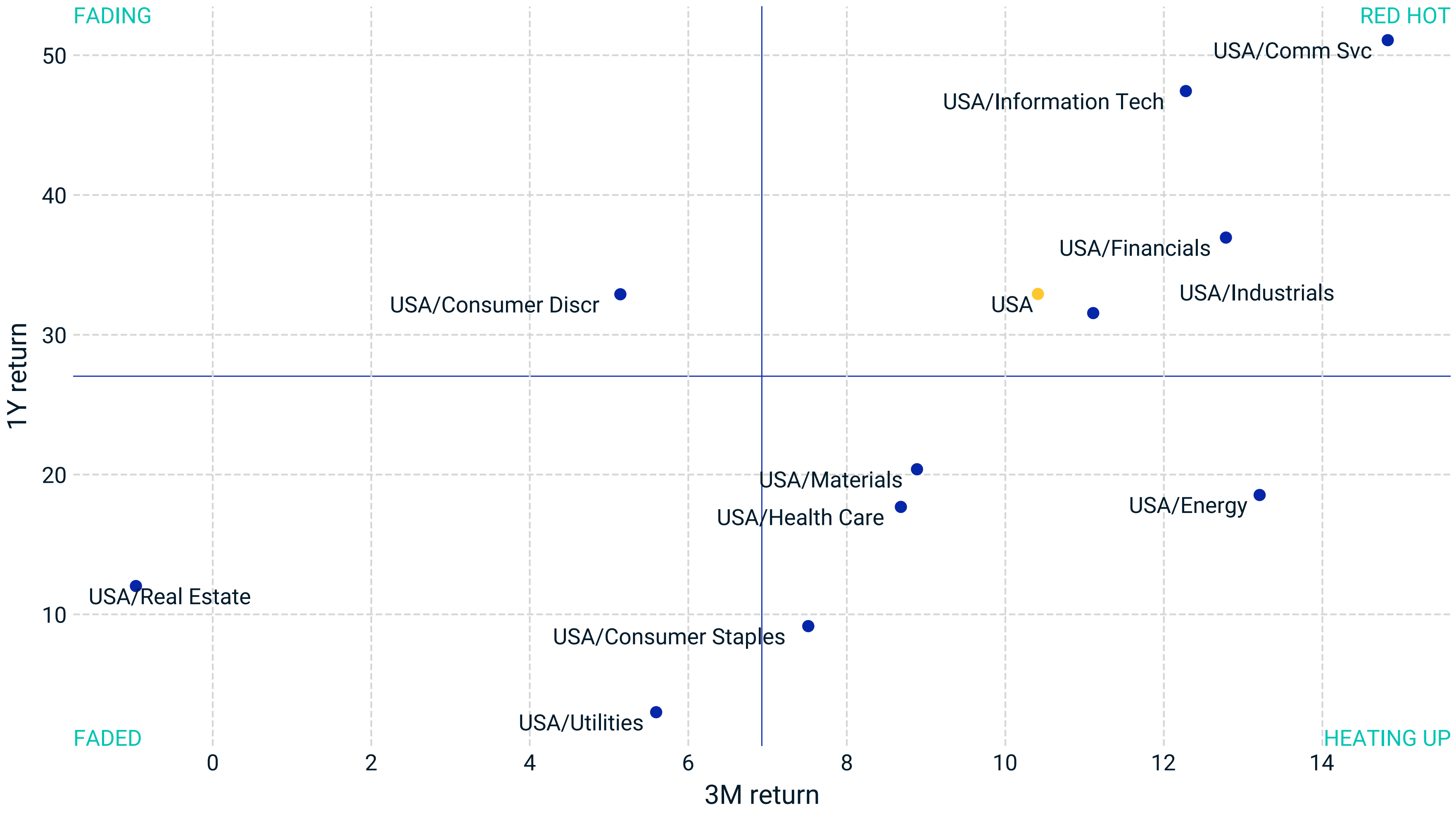
USA Sector Indexes: Momentum



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MSCI

World

World ESG Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
World ESG Leaders	0.0	0.1	3.5	9.9	3.5	9.9	9.9	30.3	9.9	13.3	10.3	4.2	25.0	1.7	TGSINU
World Climate Change	0.0	0.0	2.8	9.9	2.8	9.9	9.9	32.9	10.2	14.1	11.2	4.1	26.6	1.5	MXWOCLNU (1)
World	0.0	0.4	3.3	9.0	3.3	9.0	9.0	28.2	9.2	12.6	10.0	3.5	22.6	1.8	M2WO
World ESG Focus	0.0	0.3	3.3	8.5	3.3	8.5	8.5	27.2	8.3	12.6	10.1	3.5	22.8	1.9	GU712780
World Climate Paris Aligned	0.0	0.1	2.4	7.4	2.4	7.4	7.4	27.1	8.0	12.3	10.6	3.9	25.6	1.6	MXWOCLPA (1)
World SRI	0.0	0.2	2.2	6.1	2.2	6.1	6.1	25.8	9.2	13.7	10.8	4.0	25.0	1.8	M2WOSOCR

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World ESG Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
World ESG Leaders	9.0	9.7	10.7	15.1	18.0	14.9	0.3	0.7	0.6	-57.8	-1.6	-3.2	-2.7	-4.7	694
World SRI	9.3	9.2	11.0	15.9	18.4	15.2	0.3	0.7	0.6	-55.6	-1.6	-3.1	-2.6	-4.6	395
World ESG Focus	8.2	9.0	10.3	15.1	18.1	15.1	0.2	0.6	0.6	-57.5	-1.6	-3.1	-2.6	-4.7	420
World Climate Change	10.1	11.0	11.9	16.4	18.8	15.5	0.3	0.7	0.6	-32.9	-1.4	-2.7	-2.3	-4.0	1355
World Climate Paris Aligned	8.7	9.7	10.8	15.7	18.3	15.1	0.2	0.6	0.6	-33.2	-1.4	-2.6	-2.2	-4.0	586
World	8.0	8.9	10.2	15.0	18.1	15.0	0.3	0.6	0.6	-57.5	-1.5	-3.0	-2.5	-4.4	1465

As of Mar 29, 2024

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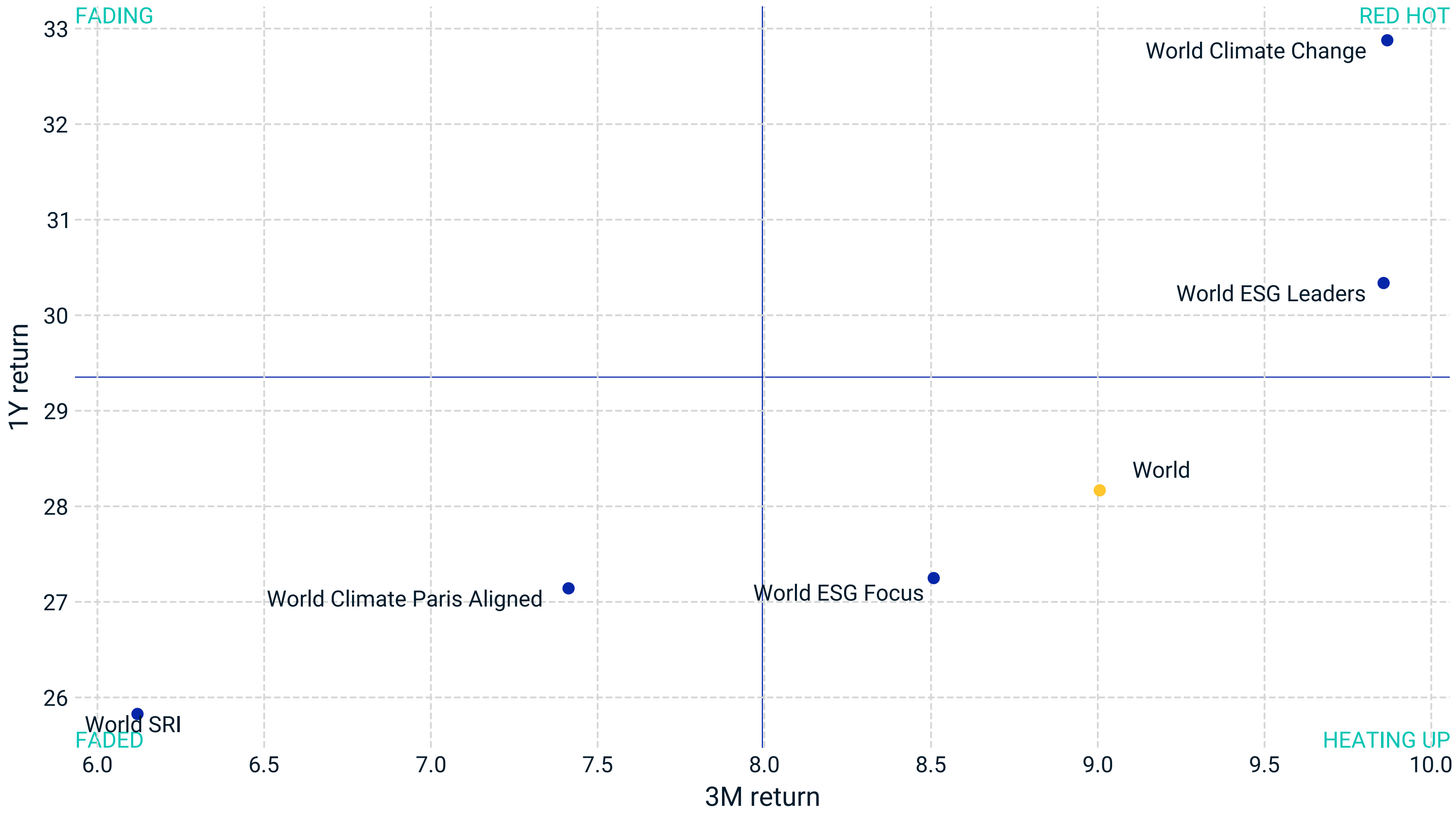
World ESG Indexes: Momentum



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World Factor Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
World Momentum	0.1	-0.7	4.4	20.2	4.4	20.2	20.2	37.9	9.0	13.3	12.5	4.1	25.7	1.1	M2WOMOM
World Quality	0.0	-0.5	2.6	11.7	2.6	11.7	11.7	36.9	12.4	16.2	13.4	8.3	27.5	1.4	M2WOQU
World Growth	0.0	-0.6	1.9	10.3	1.9	10.3	10.3	34.5	9.4	15.4	12.4	7.3	32.9	0.8	M2WO000G
World	0.0	0.4	3.3	9.0	3.3	9.0	9.0	28.2	9.2	12.6	10.0	3.5	22.6	1.8	M2WO
World Value	0.0	1.4	4.8	7.7	4.8	7.7	7.7	21.6	8.3	9.2	7.3	2.3	17.2	2.8	M2WO000V
World Enhanced Value	0.1	1.1	5.2	7.0	5.2	7.0	7.0	23.7	7.4	8.4	6.6	1.3	11.5	3.3	M2WOEV
World High Dividend Yield	0.0	1.3	4.2	5.8	4.2	5.8	5.8	16.0	6.9	8.2	7.1	2.7	16.2	3.4	M2WDHDVD
World Minimum Volatility (USD)	0.0	0.7	2.5	5.8	2.5	5.8	5.8	13.2	5.1	6.6	8.4	3.1	20.7	2.4	M2WOMVOL
World Equal Weighted	0.1	0.8	3.7	5.1	3.7	5.1	5.1	18.4	3.8	7.9	7.0	2.0	19.6	2.4	M2WOEW

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World Factor Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
World Momentum	14.8	14.5	12.2	16.3	19.5	16.5	0.2	0.6	0.7	-55.5	-1.7	-3.1	-2.6	-4.2	346
World Growth	11.2	12.7	12.6	19.0	20.4	16.7	0.2	0.7	0.7	-57.3	-1.6	-3.1	-2.6	-4.6	676
World Quality	11.8	11.7	11.5	16.8	19.3	16.1	0.4	0.8	0.7	-48.0	-1.6	-3.0	-2.5	-4.2	297
World	8.0	8.9	10.2	15.0	18.1	15.0	0.3	0.6	0.6	-57.5	-1.5	-3.0	-2.5	-4.4	1465
World Minimum Volatility (USD)	4.8	5.1	6.8	10.1	13.5	11.2	0.1	0.3	0.6	-47.7	-1.0	-2.1	-1.8	-3.3	263
World Equal Weighted	7.0	8.4	10.6	14.1	16.6	13.9	-0.1	0.4	0.4	-59.7	-1.4	-2.7	-2.3	-4.1	1465
World High Dividend Yield	5.4	6.7	8.5	11.1	15.1	12.9	0.2	0.5	0.4	-62.9	-1.4	-2.9	-2.4	-4.4	364
World Value	6.5	7.3	9.5	13.0	17.8	14.9	0.3	0.5	0.4	-60.7	-1.5	-3.0	-2.5	-4.5	955
World Enhanced Value	7.1	7.9	10.0	13.3	16.7	14.4	0.2	0.5	0.3	-61.7	-1.6	-3.0	-2.5	-4.4	394

As of Mar 29, 2024

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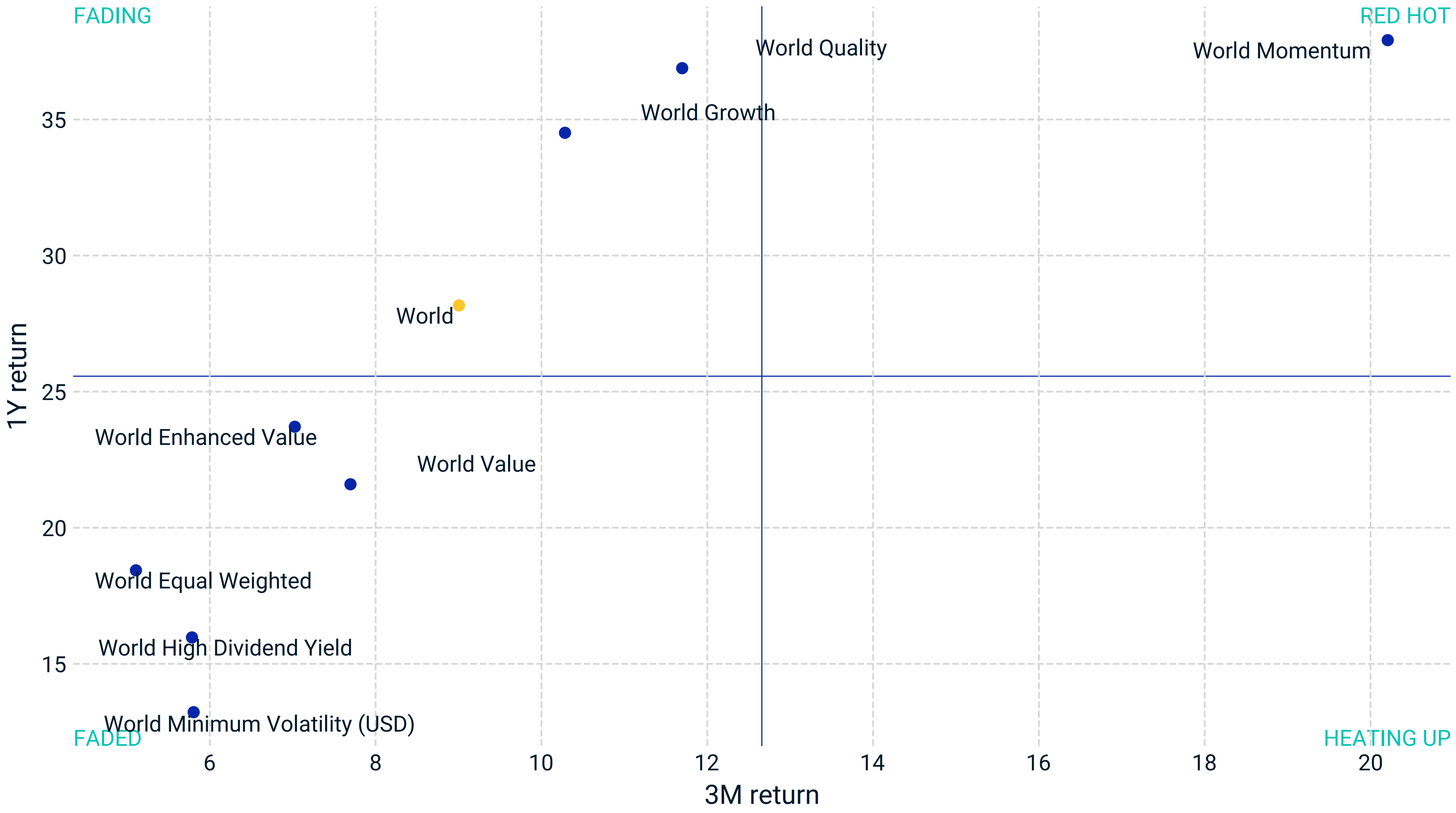
World Factor Indexes: Momentum



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MSCI

World Sector Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
Wrld/Comm Svc	-0.0	-0.6	3.6	13.0	3.6	13.0	13.0	42.4	4.0	11.1	7.3	3.7	25.5	1.1	M2WO0TC
Wrld/Information Tech	0.0	-1.1	1.7	12.4	1.7	12.4	12.4	46.1	15.7	22.7	19.9	9.8	39.4	0.7	M2WO0IT
Wrld/Financials	0.0	1.3	5.1	10.7	5.1	10.7	10.7	32.9	9.9	11.4	8.2	1.8	15.4	2.6	M2WO0FN
Wrld/Energy	0.0	1.8	9.2	10.0	9.2	10.0	10.0	18.7	24.3	10.2	3.8	2.1	11.9	3.3	M2WO0EN
Wrld/Industrials	0.1	0.1	3.9	9.8	3.9	9.8	9.8	29.0	8.8	11.8	9.4	4.1	23.1	1.6	M2WO0IN
World	0.0	0.4	3.3	9.0	3.3	9.0	9.0	28.2	9.2	12.6	10.0	3.5	22.6	1.8	M2WO
Wrld/Health Care	-0.0	1.2	2.5	7.7	2.5	7.7	7.7	15.7	8.2	10.9	9.8	4.7	27.2	1.7	M2WO0HC
Wrld/Consumer Discr	0.1	0.5	0.9	6.8	0.9	6.8	6.8	28.2	3.8	12.1	10.7	4.4	22.8	1.2	M2WO0CD
Wrld/Consumer Staples	0.0	0.9	2.4	3.5	2.4	3.5	3.5	4.0	4.3	6.5	6.8	4.5	20.2	2.6	M2WO0CS
Wrld/Materials	0.0	1.4	6.5	3.4	6.5	3.4	3.4	14.9	5.5	10.7	7.1	2.4	20.4	2.5	M2WO0MT
Wrld/Utilities	0.0	2.0	5.9	1.5	5.9	1.5	1.5	3.5	2.7	5.3	6.2	1.9	16.7	3.8	M2WO0UT
Wrld/Real Estate	0.1	2.0	2.8	-0.3	2.8	-0.3	-0.3	12.8	0.5	2.0	nan	1.8	31.5	3.5	GDWURLCL

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World Sector Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Wrld/Information Tech	17.4	18.8	17.2	23.5	25.9	21.5	0.5	0.9	0.9	-81.8	-2.3	-4.2	-3.5	-5.9	158
Wrld/Health Care	7.9	7.8	9.4	12.6	15.7	14.2	0.3	0.7	0.6	-38.7	-1.4	-2.6	-2.2	-3.7	136
World	8.0	8.9	10.2	15.0	18.1	15.0	0.3	0.6	0.6	-57.5	-1.5	-3.0	-2.5	-4.4	1465
Wrld/Industrials	8.0	9.2	11.1	14.8	18.5	15.5	0.3	0.6	0.5	-62.2	-1.6	-3.1	-2.6	-4.5	265
Wrld/Consumer Discr	9.9	12.4	14.6	20.9	21.6	17.5	-0.1	0.5	0.5	-59.0	-1.7	-3.2	-2.7	-4.5	153
Wrld/Financials	7.6	8.9	11.4	16.5	22.0	18.2	0.3	0.4	0.4	-77.2	-1.9	-3.7	-3.1	-5.7	235
Wrld/Consumer Staples	5.8	7.1	8.3	11.0	13.5	11.8	0.0	0.3	0.4	-39.2	-1.1	-2.2	-1.8	-3.3	108
Wrld/Comm Svc	13.1	16.1	16.3	20.8	21.4	17.3	-0.1	0.5	0.3	-76.7	-1.7	-3.3	-2.8	-4.7	78
Wrld/Materials	8.7	11.3	13.9	17.5	19.8	17.3	-0.1	0.5	0.3	-67.0	-1.9	-3.6	-3.1	-5.4	107
Wrld/Utilities	10.2	12.3	13.4	14.8	18.6	15.3	-0.1	0.2	0.3	-47.8	-1.4	-2.6	-2.2	-4.0	76
Wrld/Energy	9.1	12.8	17.1	24.3	31.4	26.0	0.8	0.3	0.1	-68.0	-2.3	-4.2	-3.6	-6.4	58
Wrld/Real Estate	12.1	13.2	15.1	16.7	19.9	16.9	-0.3	0.0	nan	-39.2	-1.6	-2.8	-2.6	-4.7	91

As of Mar 29, 2024

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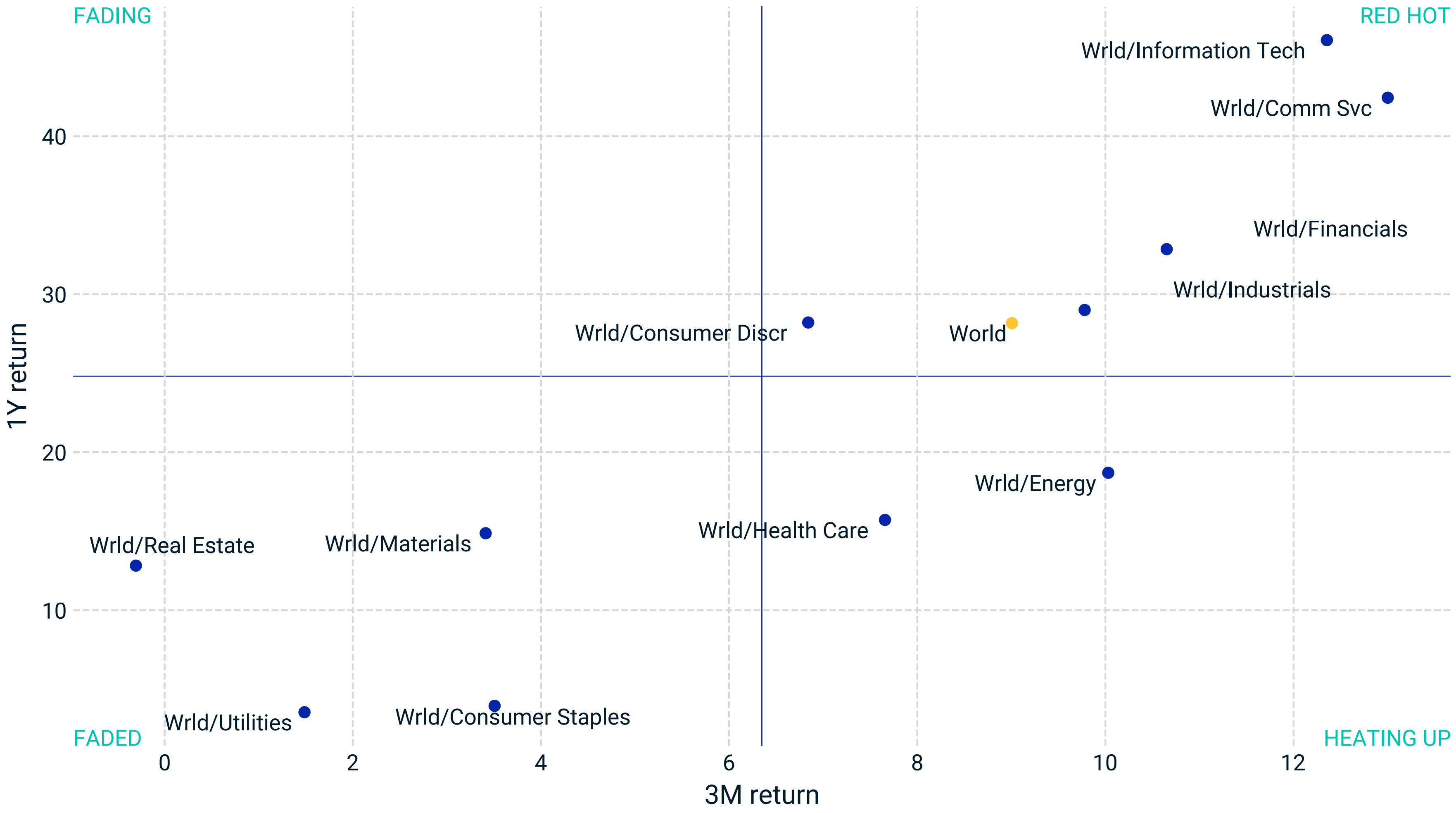
World Sector Indexes: Momentum



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Thematic - Tech and Multi-Themed

Thematic Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
ACWI IMI Blockchain Economy	0.3	3.4	6.7	19.9	6.7	19.9	19.9	84.6	11.8	31.7	nan	3.2	80.7	0.4	MXACIBLC (1)
USA Tech 125	0.0	-0.8	2.3	13.7	2.3	13.7	13.7	47.9	12.4	19.5	18.6	8.7	36.2	0.6	MXUSTECN (1)
ACWI IMI Next Generation Internet Innova	0.0	-0.3	2.4	13.2	2.4	13.2	13.2	47.9	8.6	17.9	18.0	6.7	40.6	0.6	MXACIGNT (1)
ACWI IMI Digital Economy	0.0	-0.5	2.8	12.4	2.8	12.4	12.4	44.9	7.2	16.9	17.8	6.4	38.9	0.6	MXACIDIG (1)
ACWI IMI Fintech Innovation	0.0	1.0	4.6	12.3	4.6	12.3	12.3	31.3	-0.2	12.6	15.6	4.7	35.6	0.8	MXACIFNT (1)
ACWI IMI Disruptive Technology	0.1	-0.2	2.7	11.9	2.7	11.9	11.9	38.0	9.1	15.5	14.4	5.9	36.0	1.0	MXACIDSR (1)
ACWI IMI Robotics	-0.0	-0.0	1.4	9.2	1.4	9.2	9.2	29.8	9.3	16.7	15.6	4.7	37.6	0.9	MXACIROB (1)
ACWI IMI Autonom Tech & Industrial Inno	0.0	-0.6	1.1	9.1	1.1	9.1	9.1	37.5	9.4	19.6	16.1	4.5	30.9	1.0	MXACIAUT (1)
ACWI IMI Innovation	0.0	0.2	2.3	8.7	2.3	8.7	8.7	29.2	1.2	12.9	14.1	5.4	56.5	0.7	MXACIINO (1)
ACWI IMI Future Mobility	0.1	-0.4	2.2	8.4	2.2	8.4	8.4	25.0	6.6	20.2	13.3	2.6	22.3	1.5	MXACIMOB (1)
ACWI IMI	0.1	0.5	3.2	7.8	3.2	7.8	7.8	25.3	6.9	11.1	9.1	2.9	21.9	1.9	M2WDIM
ACWI IMI Cybersecurity	0.0	0.2	-1.6	6.1	-1.6	6.1	6.1	37.0	10.0	15.3	16.3	7.0	52.7	0.7	MXACISEC (1)
ACWI IMI Accelerating Change	-0.0	0.0	2.3	5.9	2.3	5.9	5.9	18.4	-0.5	12.9	12.3	4.7	70.2	0.9	MXACIACH (1)
ACWI IMI Space Exploration	0.0	0.8	3.1	1.8	3.1	1.8	1.8	12.9	4.4	10.4	10.8	3.7	58.3	0.9	MXACISPE (1)

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Thematic Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
ACWI IMI Blockchain Economy	38.7	37.6	30.4	34.7	35.1	31.2	0.3	0.9	nan	-55.2	-3.1	-4.8	-4.4	-6.7	32
ACWI IMI Future Mobility	13.6	14.4	16.1	21.3	24.0	20.2	0.1	0.9	0.6	-39.6	-1.9	-3.1	-2.9	-4.8	310
ACWI IMI Robotics	12.8	14.4	14.1	19.3	21.2	17.9	0.3	0.8	0.8	-39.0	-1.7	-3.0	-2.5	-4.2	283
USA Tech 125	14.7	16.7	16.2	23.2	25.2	21.0	0.3	0.8	0.8	-36.4	-2.0	-3.7	-3.1	-4.8	123
ACWI IMI Autonom Tech & Industrial Inno	15.0	16.4	16.1	23.0	25.0	20.6	0.2	0.8	0.7	-40.9	-2.0	-3.5	-3.0	-4.8	702
ACWI IMI Digital Economy	14.8	16.1	16.0	22.8	24.1	20.5	0.1	0.7	0.8	-44.7	-2.1	-3.5	-3.0	-4.6	674
ACWI IMI Disruptive Technology	12.0	13.4	13.2	18.9	21.2	17.9	0.2	0.7	0.7	-36.1	-1.7	-3.1	-2.6	-4.2	923
ACWI IMI Next Generation Internet Innova	15.6	17.5	17.5	25.1	26.6	22.4	0.2	0.7	0.7	-44.5	-2.3	-3.9	-3.3	-5.0	539
ACWI IMI Cybersecurity	13.2	19.0	18.4	23.5	25.0	21.9	0.2	0.6	0.7	-35.1	-2.2	-3.7	-3.2	-4.8	79
ACWI IMI	7.7	8.8	10.0	14.2	17.2	14.4	0.2	0.6	0.5	-58.3	-1.5	-2.8	-2.4	-4.2	9033
ACWI IMI Innovation	10.6	13.7	15.0	24.2	25.4	21.3	-0.1	0.5	0.6	-44.9	-2.1	-3.6	-3.1	-4.8	671
ACWI IMI Accelerating Change	10.1	12.6	14.2	22.6	23.6	19.6	-0.2	0.5	0.5	-42.4	-2.0	-3.4	-2.9	-4.6	574
ACWI IMI Fintech Innovation	11.9	14.4	15.5	24.8	26.4	21.8	-0.2	0.4	0.7	-48.5	-2.2	-3.6	-3.2	-4.9	287
ACWI IMI Space Exploration	7.6	10.7	12.5	18.0	22.8	19.0	-0.0	0.4	0.5	-39.7	-1.7	-3.1	-2.7	-4.7	61

As of Mar 29, 2024

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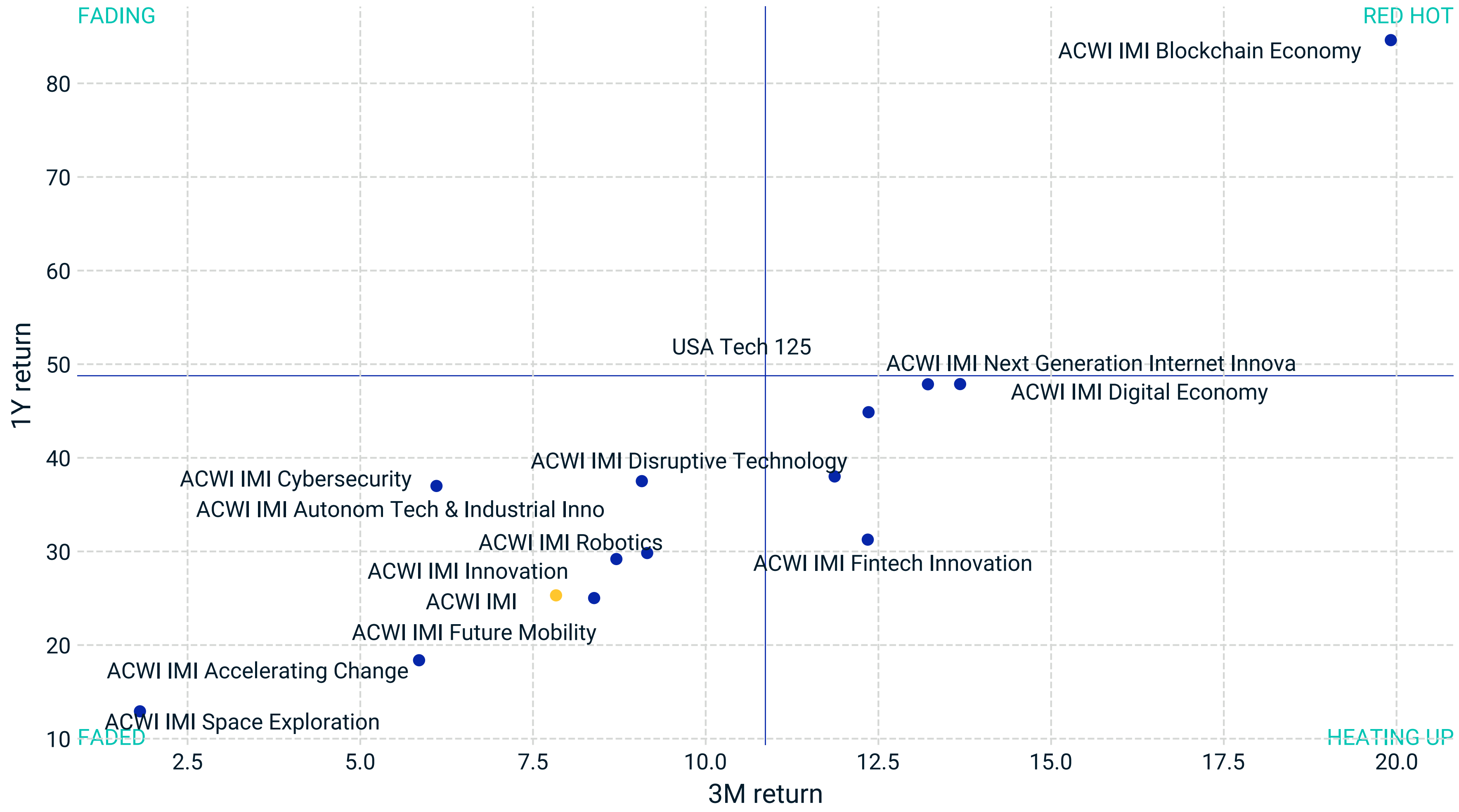
Thematic Indexes: Momentum



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Thematic - Others

Thematic Indexes: Performance

Performance and valuations (%)

	1 D	1 W	1 M	3 M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY	BBG Ticker
ACWI IMI Sharing Economy	0.1	0.1	3.6	11.8	3.6	11.8	11.8	41.8	3.7	14.1	nan	4.8	35.1	0.8	MXACISHE (1)
ACWI IMI Smart Cities	0.1	-0.3	3.7	11.5	3.7	11.5	11.5	37.1	12.7	16.9	13.4	4.7	30.3	1.3	MXACISMR (1)
ACWI IMI Millennials	0.0	0.0	3.1	10.1	3.1	10.1	10.1	32.4	5.3	14.4	14.8	5.3	30.0	1.1	MXACIMIL (1)
USA Inflation Sentiment Select 100	0.0	1.9	6.3	9.6	6.3	9.6	9.6	22.4	10.3	13.6	9.4	2.4	20.3	2.2	MXUSINFL (2)
ACWI IMI	0.1	0.5	3.2	7.8	3.2	7.8	7.8	25.3	6.9	11.1	9.1	2.9	21.9	1.9	M2WDIM
ACWI IMI Natural Resources Stewardship	0.0	1.0	4.3	7.5	4.3	7.5	7.5	14.2	5.9	11.7	nan	2.3	21.8	2.3	MXACINRS (1)
ACWI IMI Sustainable Water Transition	0.1	0.5	4.1	7.3	4.1	7.3	7.3	23.3	6.9	11.8	nan	3.8	25.6	1.9	MXACISWT (1)
ACWI IMI Digital Health	-0.0	1.6	2.7	6.9	2.7	6.9	6.9	13.3	2.6	9.0	12.4	4.4	34.0	1.2	MXACIHLT (1)
ACWI IMI Ageing Society Opportunities	-0.0	1.2	2.6	6.6	2.6	6.6	6.6	21.8	6.3	9.4	9.7	3.0	24.4	1.8	MXACIAGE (1)
ACWI IMI Plastic Transition	0.0	1.5	3.9	6.2	3.9	6.2	6.2	14.1	3.9	6.6	nan	3.1	23.5	2.1	MXACIPLT (1)
ACWI IMI Food Revolution	0.0	2.3	6.9	4.4	6.9	4.4	4.4	-1.9	-9.5	3.8	6.1	2.2	26.4	1.5	MXACIFOD (1)
ACWI IMI Efficient Energy	0.0	0.8	7.2	3.7	7.2	3.7	3.7	4.0	-0.0	14.9	6.5	2.7	22.8	1.7	MXACIEEG (1)
ACWI IMI Genomic Innovation	-0.0	1.0	1.0	2.9	1.0	2.9	2.9	0.3	-10.0	2.1	5.6	3.9	207.7	0.9	MXACIGEN (1)
ACWI IMI Renewables and Energy Eff	0.1	-0.0	0.0	-0.1	0.0	-0.1	-0.1	12.2	0.7	14.8	nan	2.7	61.8	1.3	MXACIRNE (1)
ACWI IMI Clean Energy Infrastructure	-0.1	0.4	3.7	-0.3	3.7	-0.3	-0.3	-3.7	-2.5	13.6	nan	2.5	25.1	1.7	MXACICEI (1)
ACWI IMI Future Education	-0.0	-0.9	-4.6	-2.0	-4.6	-2.0	-2.0	30.9	-3.6	5.5	6.1	2.9	36.7	1.1	MXACIEDU (1)

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Thematic Indexes: Risk Profile

Risk Profile (%)

	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
ACWI IMI Smart Cities	12.2	13.8	13.6	16.8	18.6	15.4	0.5	0.9	0.8	-33.1	-1.4	-2.5	-2.2	-3.7	576
ACWI IMI Millennials	10.4	11.5	12.4	18.8	20.3	17.1	0.0	0.7	0.8	-39.6	-1.7	-3.1	-2.5	-4.1	868
ACWI IMI Natural Resources Stewardship	8.0	8.6	11.0	13.9	16.8	14.8	-0.0	0.7	nan	-35.0	-1.3	-2.5	-2.2	-3.9	147
ACWI IMI Renewables and Energy Eff	15.4	15.4	16.9	20.6	22.1	19.3	-0.1	0.7	nan	-37.0	-1.9	-3.1	-2.8	-4.6	205
ACWI IMI Sustainable Water Transition	8.3	9.9	11.3	14.5	17.3	15.1	0.1	0.6	nan	-34.2	-1.3	-2.5	-2.2	-4.0	108
ACWI IMI Clean Energy Infrastructure	9.6	12.8	15.2	18.0	20.9	18.2	-0.3	0.6	nan	-35.1	-1.7	-3.0	-2.6	-4.5	305
ACWI IMI Efficient Energy	9.4	12.9	15.2	21.0	24.3	20.3	-0.1	0.6	0.2	-41.6	-1.9	-3.3	-2.9	-5.0	203
ACWI IMI	7.7	8.8	10.0	14.2	17.2	14.4	0.2	0.6	0.5	-58.3	-1.5	-2.8	-2.4	-4.2	9033
ACWI IMI Ageing Society Opportunities	7.5	7.3	9.2	12.6	16.9	14.5	0.1	0.5	0.6	-35.3	-1.3	-2.5	-2.1	-3.8	435
ACWI IMI Sharing Economy	16.7	16.9	17.1	24.4	25.4	22.9	-0.0	0.5	nan	-47.6	-2.3	-4.0	-3.4	-5.2	279
USA Inflation Sentiment Select 100	7.3	9.0	11.6	17.0	24.6	20.3	0.3	0.5	0.4	-64.0	-2.3	-4.2	-3.7	-6.6	99
ACWI IMI Digital Health	9.0	9.5	11.8	16.4	19.5	17.1	-0.1	0.4	0.6	-30.3	-1.6	-2.9	-2.5	-4.0	263
ACWI IMI Plastic Transition	6.5	8.5	10.3	13.6	19.1	16.9	-0.1	0.3	nan	-37.8	-1.4	-3.0	-2.6	-4.7	69
ACWI IMI Future Education	17.2	18.4	18.0	22.1	23.0	19.2	-0.4	0.2	0.2	-52.2	-1.9	-3.0	-2.7	-4.3	53
ACWI IMI Food Revolution	9.1	13.1	14.9	17.2	18.9	16.4	-0.8	0.2	0.3	-42.8	-1.6	-2.6	-2.3	-3.7	67
ACWI IMI Genomic Innovation	10.5	13.7	15.6	22.8	23.7	21.6	-0.6	0.1	0.2	-52.8	-2.2	-3.6	-3.1	-4.5	185

As of Mar 29, 2024

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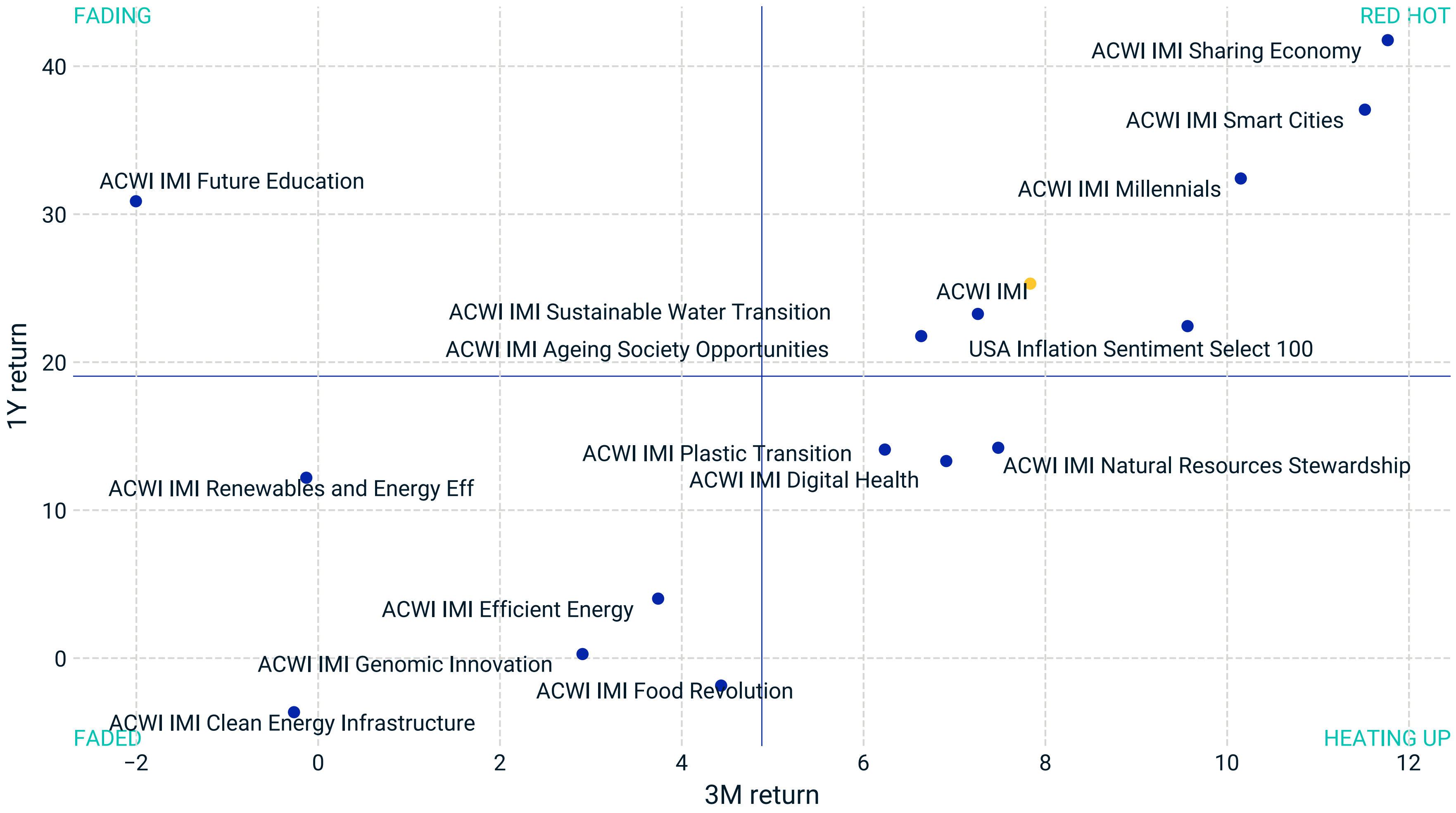

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