

# Country Indexes

## MONTHLY EQUITY INSIGHTS REPORT

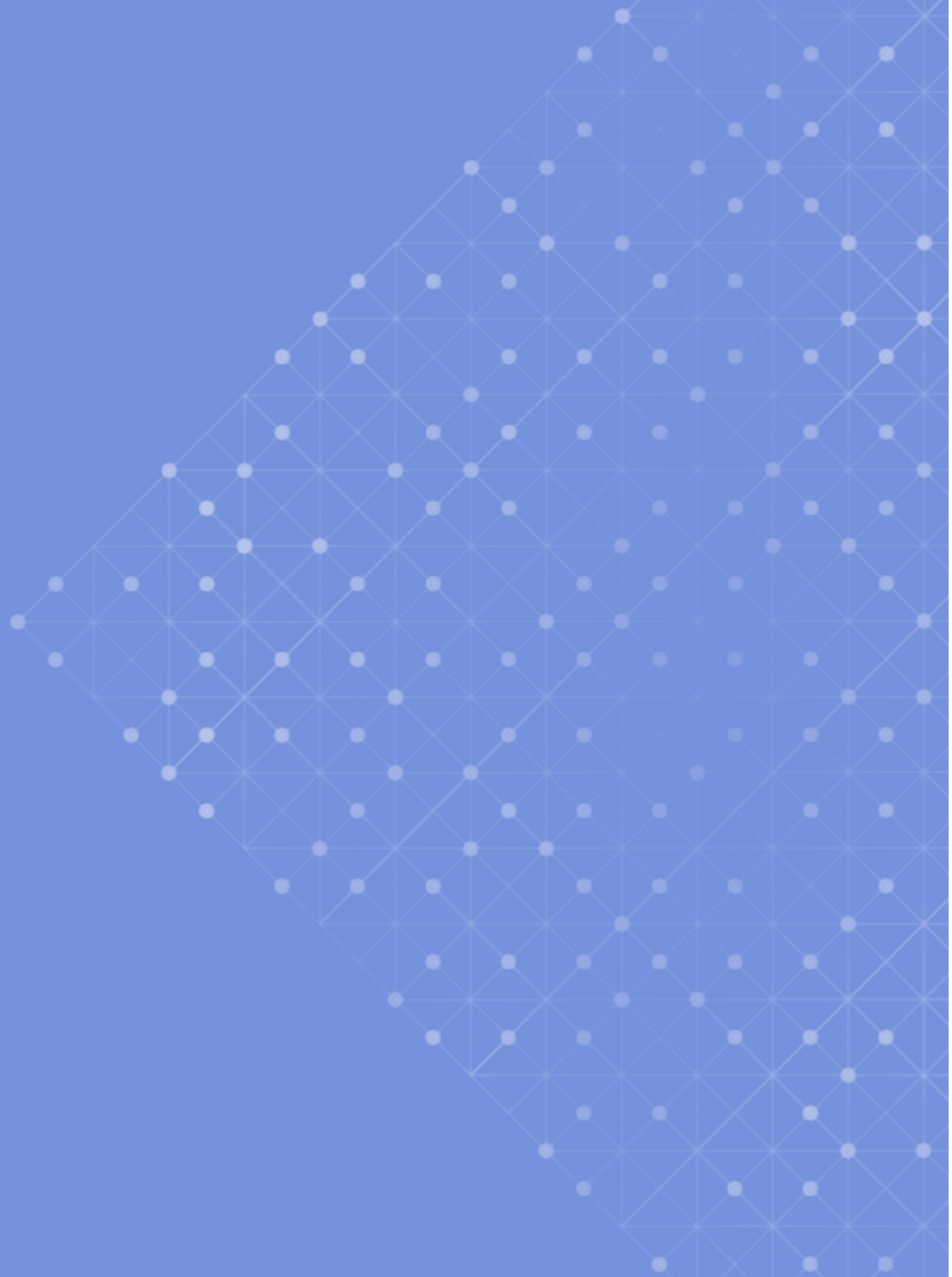
April 30, 2024 (market close)

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# Developed Markets

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# 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
Italy	-2.0	-2.4	-2.6	10.4	-2.6	-2.6	10.8	27.6	13.1	11.7	4.8	1.3	8.7	5.1
USA	-1.6	-0.7	-4.1	4.2	-4.1	-4.1	5.9	23.1	7.3	13.2	12.3	4.4	24.0	1.5
Spain	-2.8	-2.0	-2.3	7.3	-2.3	-2.3	5.8	17.7	7.7	5.1	1.4	1.4	10.2	4.6
Japan	1.9	1.5	-4.9	1.1	-4.9	-4.9	5.8	19.5	2.9	6.8	6.8	1.5	15.9	2.1
United Kingdom	-0.3	2.1	1.9	6.5	1.9	1.9	5.1	7.2	6.8	5.1	2.7	1.9	12.7	3.7
World	-1.2	-0.5	-3.7	3.7	-3.7	-3.7	5.0	18.8	6.1	11.0	9.4	3.1	20.4	2.0
Austria	0.3	0.1	3.1	2.8	3.1	3.1	3.6	14.3	4.8	4.9	3.6	1.0	7.1	5.8
EAFE	-0.1	0.3	-2.5	2.7	-2.5	-2.5	3.3	9.8	3.4	6.7	4.9	1.9	15.0	3.1
Germany	-1.2	-0.9	-3.6	4.3	-3.6	-3.6	3.3	7.7	-0.5	4.9	3.0	1.5	14.1	3.2
France	-0.7	-0.9	-2.7	3.0	-2.7	-2.7	3.1	4.8	6.1	8.7	6.4	2.0	16.2	3.0
Belgium	-0.2	0.2	-0.5	3.5	-0.5	-0.5	1.2	0.2	-2.0	-1.8	0.3	1.6	21.4	2.3
Canada	-2.0	-1.8	-3.3	1.4	-3.3	-3.3	0.7	8.8	4.4	8.4	5.0	1.9	15.6	3.2
Australia	-0.6	-0.4	-3.8	-1.4	-3.8	-3.8	-3.0	8.2	2.2	6.6	4.0	2.2	17.7	4.1
Switzerland	-1.1	-2.2	-4.2	-4.8	-4.2	-4.2	-5.1	-2.9	2.3	7.4	5.6	3.3	16.3	3.3

Gross returns in USD for the period ending Apr 30, 2024

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

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# Market Capitalization Indexes: Risk Profile

## Risk Profile (%)

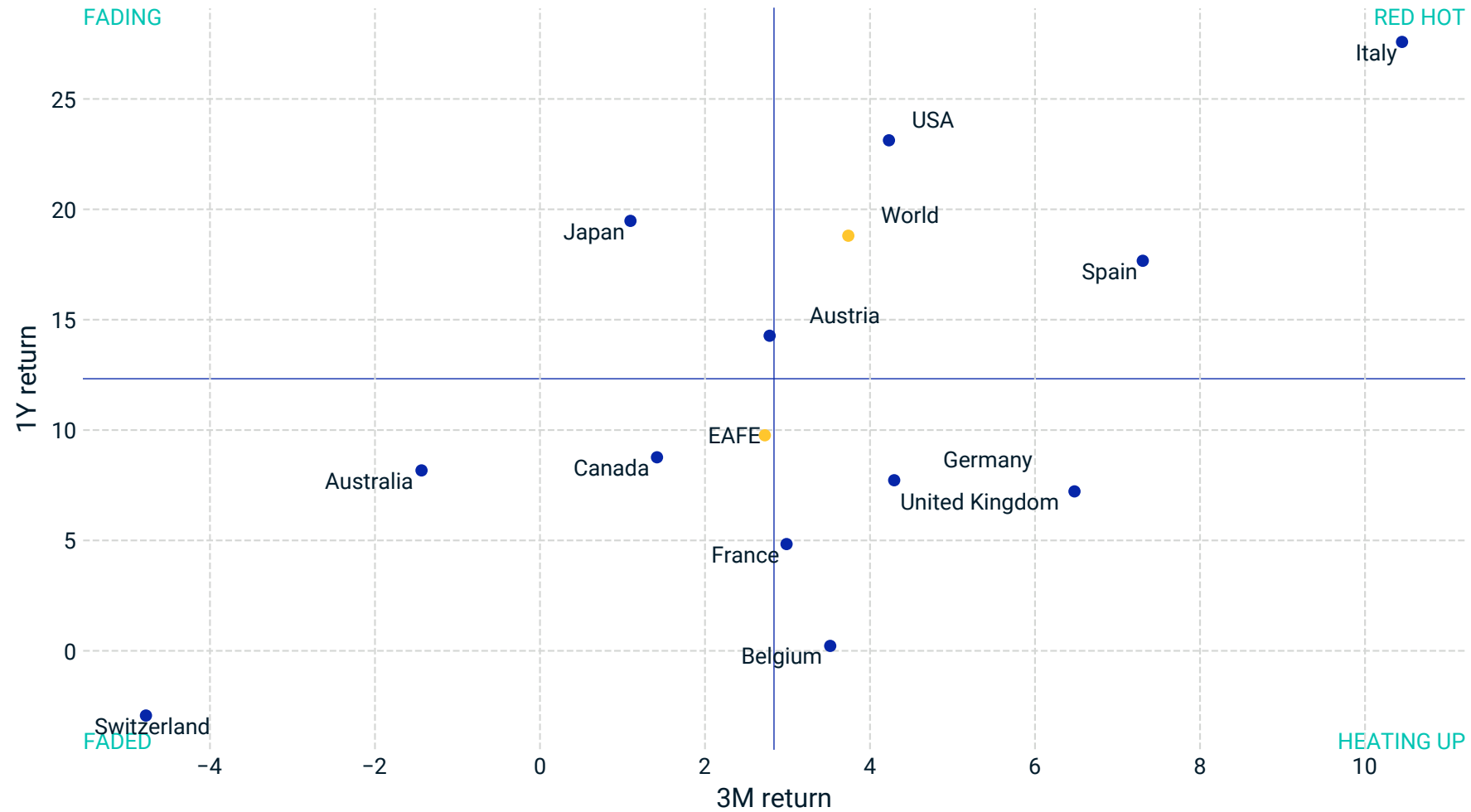
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>EAFE</b>	11.3	9.5	11.6	15.1	16.5	14.6	-0.1	0.3	0.2	-60.1	-1.7	-2.9	-2.6	-4.3	766
<b>Switzerland</b>	12.3	10.9	12.4	15.9	16.8	15.1	-0.2	0.2	0.3	-51.7	-1.7	-3.2	-2.7	-4.3	45
<b>World</b>	10.8	10.0	10.2	15.0	18.1	15.1	0.2	0.5	0.5	-57.5	-1.5	-2.9	-2.5	-4.3	1465
<b>Japan</b>	19.8	16.8	15.8	17.6	17.9	17.6	-0.1	0.3	0.3	-60.4	-2.1	-3.5	-3.0	-4.7	217
<b>USA</b>	13.2	12.4	11.6	17.6	21.4	17.8	0.2	0.5	0.6	-54.9	-1.8	-3.4	-2.9	-4.9	612
<b>Canada</b>	12.2	12.9	14.1	17.0	21.5	18.6	-0.1	0.3	0.1	-60.3	-2.0	-3.8	-3.3	-5.8	87
<b>United Kingdom</b>	11.5	10.5	13.1	17.6	21.3	19.0	0.1	0.2	0.1	-63.4	-2.0	-3.7	-3.2	-5.4	83
<b>France</b>	12.8	10.7	14.8	20.8	22.9	20.1	0.1	0.3	0.3	-59.9	-2.3	-4.3	-3.6	-5.7	62
<b>Australia</b>	16.0	15.4	16.8	18.9	22.7	20.2	-0.1	0.1	0.1	-65.0	-2.1	-4.0	-3.4	-6.0	58
<b>Belgium</b>	11.3	13.0	16.2	19.4	23.5	20.4	-0.4	-0.2	-0.1	-76.5	-2.3	-4.2	-3.5	-5.7	13
<b>Germany</b>	15.5	11.9	14.5	21.6	23.3	20.5	-0.2	0.1	0.1	-68.2	-2.4	-4.4	-3.7	-5.8	56
<b>Spain</b>	20.0	15.5	16.0	20.4	23.4	21.8	0.1	0.1	-0.0	-61.6	-2.5	-4.4	-3.7	-6.0	17
<b>Italy</b>	17.4	13.3	15.9	22.6	24.8	23.7	0.3	0.4	0.2	-70.1	-2.4	-4.7	-3.9	-6.3	24
<b>Austria</b>	13.0	13.0	16.2	27.7	29.8	26.1	-0.1	0.1	0.1	-80.0	-2.6	-5.1	-4.2	-7.0	4

As of Apr 30, 2024

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

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# Market Capitalization Indexes: Momentum



As of Apr 30, 2024.

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# Australia Indexes: Performance

## Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
<b>Australia Momentum</b>	-0.4	0.8	-2.6	3.0	-2.6	-2.6	0.2	14.9	1.1	6.5	6.4	3.2	18.2	3.6
<b>Australia Climate Change</b>	-0.4	0.4	-4.7	1.0	-4.7	-4.7	0.0	10.8	1.3	6.7	4.0	2.2	24.8	3.7
<b>Australia Growth</b>	-0.5	-0.1	-4.3	-0.2	-4.3	-4.3	-1.5	7.7	0.5	5.1	4.6	3.6	23.4	2.9
<b>Australia Sri</b>	-0.8	0.0	-4.8	1.1	-4.8	-4.8	-1.6	3.1	-0.5	3.4	2.4	2.1	23.1	3.7
<b>Australia Minimum Volatility (USD)</b>	-0.7	-0.1	-3.4	-0.9	-3.4	-3.4	-1.7	7.1	1.8	5.0	4.4	2.4	18.2	4.1
<b>Australia ESG Leaders</b>	-0.6	0.3	-5.2	-0.9	-5.2	-5.2	-2.1	7.2	1.2	6.2	3.3	1.9	18.8	4.2
<b>Australia</b>	-0.6	-0.4	-3.8	-1.4	-3.8	-3.8	-3.0	8.2	2.2	6.6	4.0	2.2	17.7	4.1
<b>Australia Quality</b>	-0.4	0.2	-3.8	-2.2	-3.8	-3.8	-4.0	9.1	2.9	8.5	4.7	3.4	18.7	3.7
<b>Australia Value</b>	-0.6	-0.7	-3.1	-2.8	-3.1	-3.1	-4.6	8.6	3.6	7.4	3.0	1.6	14.0	5.5
<b>Australia High Dividend Yield</b>	-0.2	1.8	0.5	-4.1	0.5	0.5	-9.2	10.1	3.1	7.0	2.5	2.3	10.7	5.8

Gross returns in USD for the period ending Apr 30, 2024

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
<b>Australia Minimum Volatility (USD)</b>	14.6	14.5	15.6	17.5	21.0	18.6	-0.1	0.1	0.1	-63.6	-2.0	-3.6	-3.2	-5.5	43
<b>Australia Growth</b>	16.3	15.8	16.3	18.8	22.2	19.6	-0.2	0.1	0.1	-65.2	-2.2	-4.0	-3.5	-6.2	37
<b>Australia Quality</b>	14.5	15.1	17.0	19.8	22.4	19.7	-0.1	0.2	0.1	-62.4	-2.1	-3.8	-3.3	-5.6	24
<b>Australia Momentum</b>	15.3	15.8	17.0	20.3	22.9	20.1	-0.1	0.1	0.2	-64.5	-2.2	-4.0	-3.4	-5.9	25
<b>Australia Sri</b>	15.2	14.7	17.1	19.4	22.6	20.1	-0.2	-0.0	0.0	-62.9	-2.3	-4.1	-3.6	-6.3	21
<b>Australia Climate Change</b>	16.7	16.3	17.2	19.0	22.7	20.1	-0.2	0.1	0.1	-46.5	-1.9	-3.2	-2.9	-4.9	52
<b>Australia</b>	16.0	15.4	16.8	18.9	22.7	20.2	-0.1	0.1	0.1	-65.0	-2.1	-4.0	-3.4	-6.0	58
<b>Australia ESG Leaders</b>	15.0	15.3	17.3	19.3	23.1	20.5	-0.2	0.1	0.1	-64.3	-2.4	-4.3	-3.7	-6.4	36
<b>Australia Value</b>	16.1	15.8	18.1	20.8	25.2	22.3	-0.1	0.2	0.0	-69.6	-2.2	-4.1	-3.5	-6.0	28
<b>Australia High Dividend Yield</b>	17.1	19.3	23.4	26.9	29.5	25.7	-0.0	0.1	-0.0	-68.7	-2.5	-4.3	-3.8	-6.2	5

As of Apr 30, 2024

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

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# Australia Indexes: Momentum



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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
<b>Austria Value</b>	0.2	-0.2	2.8	4.9	2.8	2.8	9.1	20.6	9.2	6.6	2.7	0.9	6.7	6.1
<b>Austria</b>	0.3	0.1	3.1	2.8	3.1	3.1	3.6	14.3	4.8	4.9	3.6	1.0	7.1	5.8
<b>Austria Growth</b>	0.8	1.5	4.6	-6.8	4.6	4.6	-17.5	-10.1	-9.8	0.3	-0.3	2.6	10.0	4.5

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

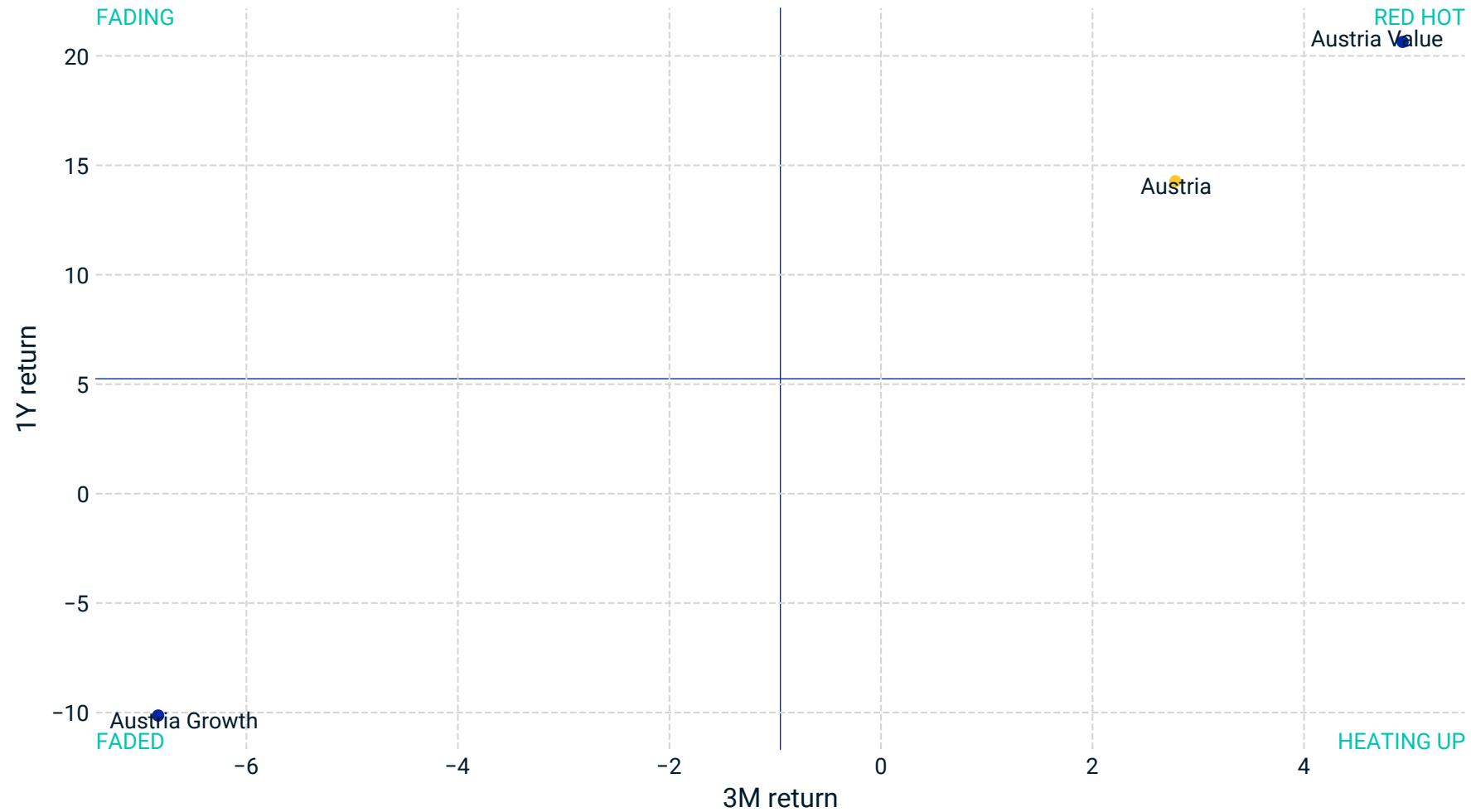
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Austria</b>	13.0	13.0	16.2	27.7	29.8	26.1	-0.1	0.1	0.1	-80.0	-2.6	-5.1	-4.2	-7.0	4
<b>Austria Value</b>	14.7	14.7	17.3	30.6	32.4	28.5	0.0	0.2	0.1	-84.0	-2.8	-5.2	-4.4	-7.6	3
<b>Austria Growth</b>	29.2	29.5	27.6	34.1	36.7	31.0	-0.5	-0.0	0.0	-86.2	-3.0	-5.5	-4.6	-7.5	1

As of Apr 30, 2024

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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
<b>Belgium Growth</b>	-0.2	0.8	-0.7	3.3	-0.7	-0.7	2.3	2.1	-3.0	-8.3	-4.4	2.1	37.1	1.1
<b>Belgium</b>	-0.2	0.2	-0.5	3.5	-0.5	-0.5	1.2	0.2	-2.0	-1.8	0.3	1.6	21.4	2.3
<b>Belgium Value</b>	-0.1	-0.9	-0.3	3.9	-0.3	-0.3	-0.9	-3.2	-1.7	2.6	5.6	1.1	12.0	4.7

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

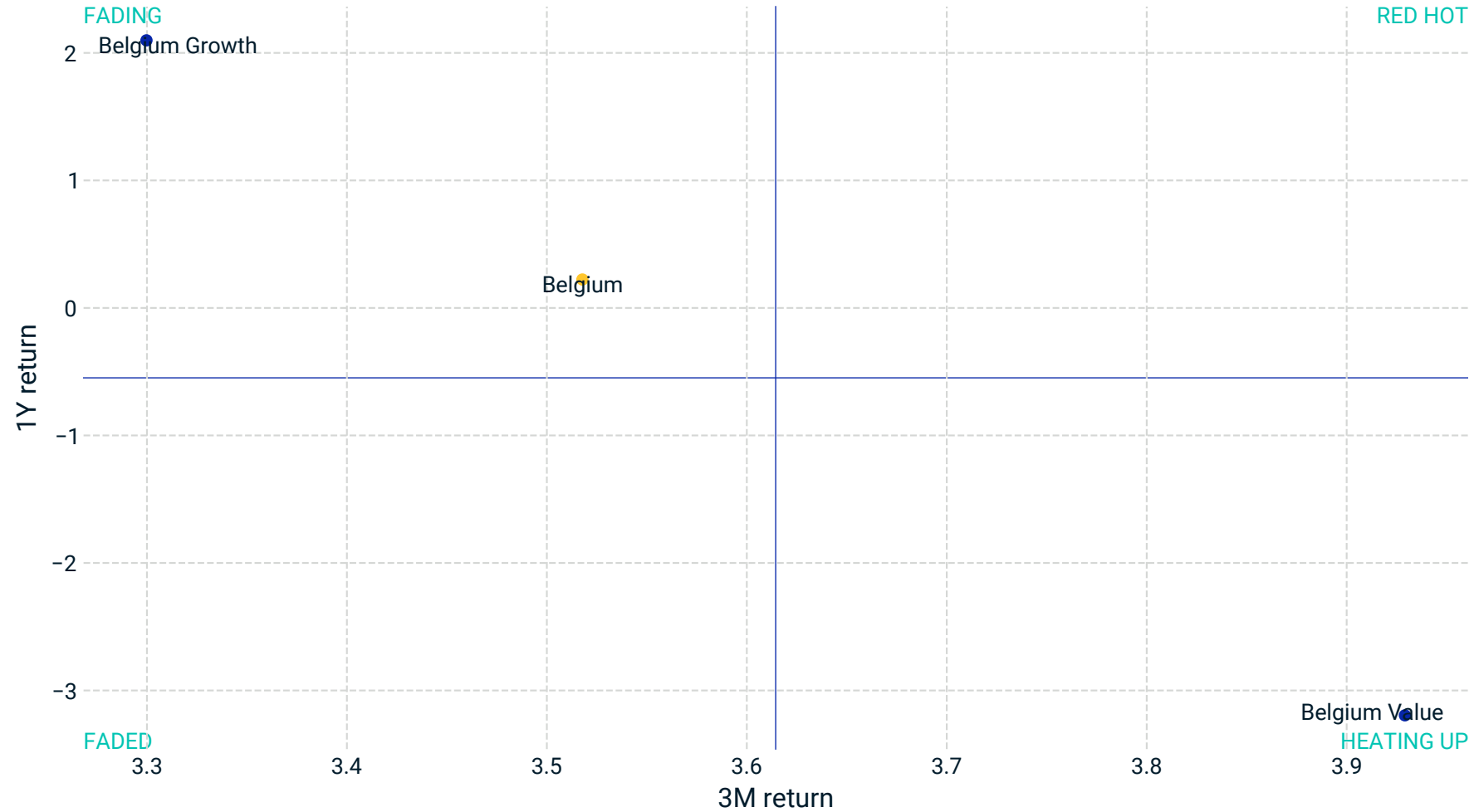
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Belgium</b>	11.3	13.0	16.2	19.4	23.5	20.4	-0.4	-0.2	-0.1	-76.5	-2.3	-4.2	-3.5	-5.7	13
<b>Belgium Growth</b>	10.7	16.3	19.1	19.9	24.2	21.6	-0.3	-0.5	-0.3	-66.0	-2.2	-3.9	-3.4	-5.7	6
<b>Belgium Value</b>	15.3	14.2	17.2	20.9	25.9	22.0	-0.4	0.0	0.2	-83.8	-2.5	-4.6	-4.0	-6.4	8

As of Apr 30, 2024

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

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# 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 Momentum	-2.5	-1.5	-1.3	2.0	-1.3	-1.3	4.4	10.4	6.3	9.7	7.1	2.7	19.2	1.4
Canada Climate Paris Aligned	-2.2	-1.7	-1.4	2.2	-1.4	-1.4	3.5	12.8	5.7	10.0	6.4	2.7	22.0	1.5
Canada Quality	-2.4	-2.6	-4.0	2.9	-4.0	-4.0	3.2	12.6	4.4	7.8	6.0	2.2	16.0	2.4
Canada Enhanced Value	-2.1	-1.7	-4.5	3.3	-4.5	-4.5	3.0	15.6	13.8	12.4	6.5	1.4	11.6	3.2
Canada High Dividend Yield	-1.5	-0.6	-1.8	1.5	-1.8	-1.8	0.8	6.3	6.7	9.6	4.8	1.5	13.1	5.0
Canada	-2.0	-1.8	-3.3	1.4	-3.3	-3.3	0.7	8.8	4.4	8.4	5.0	1.9	15.6	3.2
Canada Minimum Volatility (CAD)	-1.5	-1.3	-2.9	0.2	-2.9	-2.9	0.5	5.7	6.0	8.6	5.9	2.0	15.8	3.3
Canada Climate Change	-1.8	-1.8	-3.3	0.8	-3.3	-3.3	0.3	6.5	3.4	9.1	6.0	2.0	17.0	2.9
Canada ESG Leaders	-1.9	-1.6	-3.4	-0.9	-3.4	-3.4	-2.3	7.7	0.3	6.1	5.2	1.9	17.3	3.4
Canada Sri	-1.6	-1.6	-3.9	-0.9	-3.9	-3.9	-2.6	5.8	-4.4	0.1	1.4	1.9	15.4	3.5

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

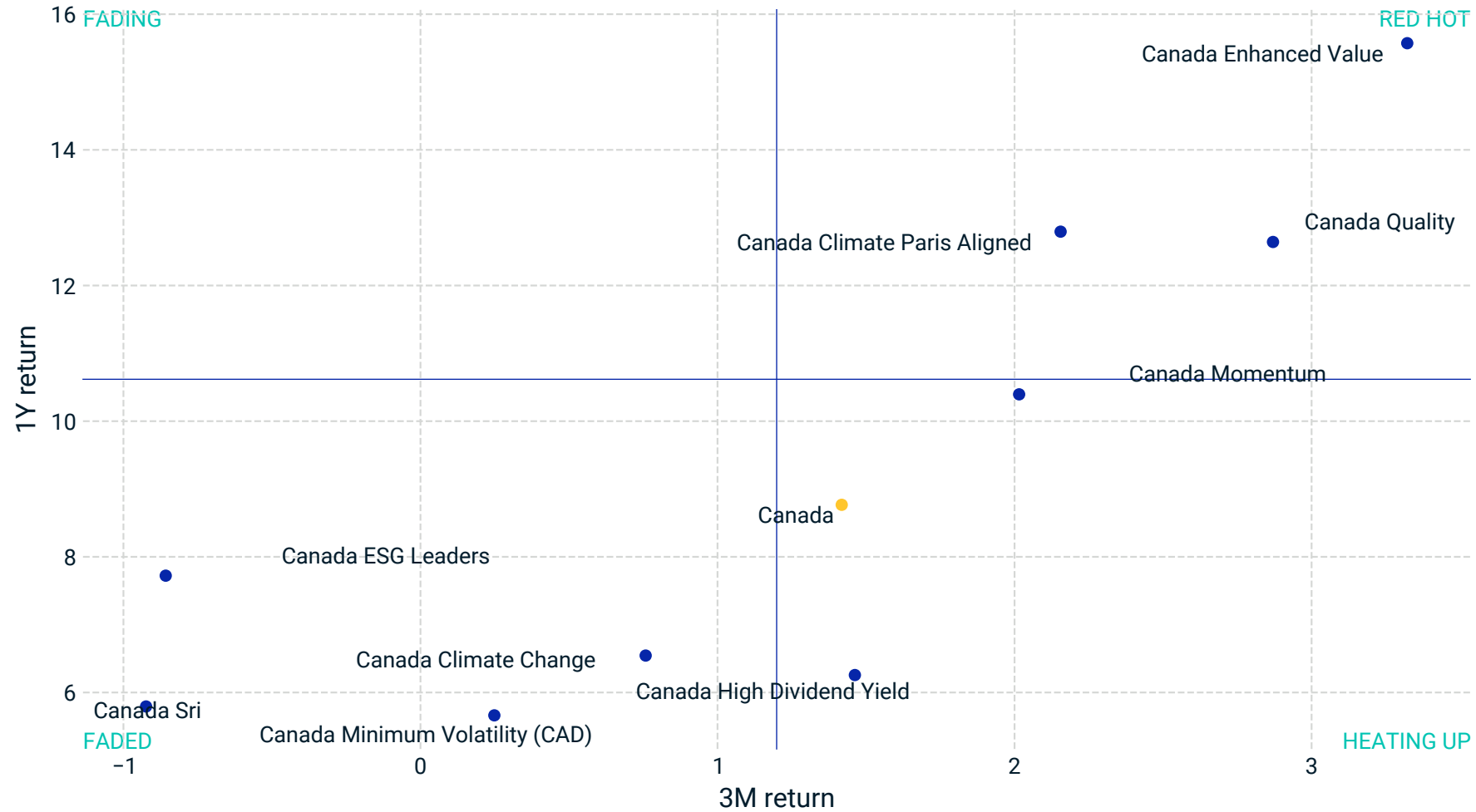
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Canada Minimum Volatility (CAD)</b>	9.8	10.7	11.9	14.0	19.2	16.4	0.0	0.3	0.2	-57.6	-1.6	-3.2	-2.7	-5.1	65
<b>Canada Climate Paris Aligned</b>	11.3	12.9	13.6	15.9	19.5	16.8	0.0	0.4	0.2	-38.0	-1.5	-2.6	-2.4	-4.2	37
<b>Canada Climate Change</b>	11.4	12.9	14.0	16.2	20.2	17.5	-0.1	0.3	0.2	-40.0	-1.6	-2.7	-2.5	-4.4	80
<b>Canada Quality</b>	12.8	12.9	13.0	16.4	20.5	17.6	0.0	0.2	0.2	-61.7	-1.9	-3.8	-3.1	-5.7	25
<b>Canada Momentum</b>	11.6	12.6	13.0	17.8	20.7	18.3	0.1	0.3	0.3	-58.7	-2.1	-3.8	-3.3	-5.6	30
<b>Canada ESG Leaders</b>	12.6	13.6	15.1	17.5	21.5	18.6	-0.3	0.2	0.2	-59.8	-2.1	-4.0	-3.5	-6.4	40
<b>Canada</b>	12.2	12.9	14.1	17.0	21.5	18.6	-0.1	0.3	0.1	-60.3	-2.0	-3.8	-3.3	-5.8	87
<b>Canada Sri</b>	12.4	14.8	15.9	18.5	22.2	19.1	-0.5	-0.1	-0.1	-59.0	-2.1	-4.0	-3.5	-6.4	24
<b>Canada High Dividend Yield</b>	12.0	12.1	13.9	14.7	22.6	19.2	0.1	0.3	0.1	-62.6	-1.8	-3.5	-3.0	-5.6	17
<b>Canada Enhanced Value</b>	12.3	14.0	14.4	18.7	25.4	22.2	0.4	0.4	0.2	-66.9	-2.2	-4.1	-3.5	-6.2	29

As of Apr 30, 2024

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

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# Canada Indexes: Momentum



As of Apr 30, 2024.  
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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 Momentum	-0.7	-1.1	-2.1	6.9	-2.1	-2.1	7.1	9.5	5.5	10.9	7.8	2.6	17.2	2.7
France High Dividend Yield	-0.2	-0.5	-0.7	3.6	-0.7	-0.7	5.3	10.4	9.8	8.4	5.3	1.6	12.1	4.6
France Value	-0.4	0.5	0.5	4.2	0.5	0.5	4.0	10.1	8.7	8.2	4.0	1.2	11.4	4.6
France Quality	-0.8	-0.7	-2.5	3.4	-2.5	-2.5	3.1	3.6	4.4	9.1	7.6	3.2	19.6	2.2
France	-0.7	-0.9	-2.7	3.0	-2.7	-2.7	3.1	4.8	6.1	8.7	6.4	2.0	16.2	3.0
France Growth	-0.9	-2.0	-5.0	2.1	-5.0	-5.0	2.4	1.3	3.7	9.1	8.8	4.4	24.5	1.7
France Minimum Volatility (EUR)	-0.5	-1.1	-2.8	1.9	-2.8	-2.8	2.2	2.0	4.5	6.2	5.4	2.0	16.6	3.3
France Country ESG Leaders	-0.5	-0.4	-1.5	2.7	-1.5	-1.5	2.1	3.3	7.3	8.9	5.7	1.9	15.3	3.3

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

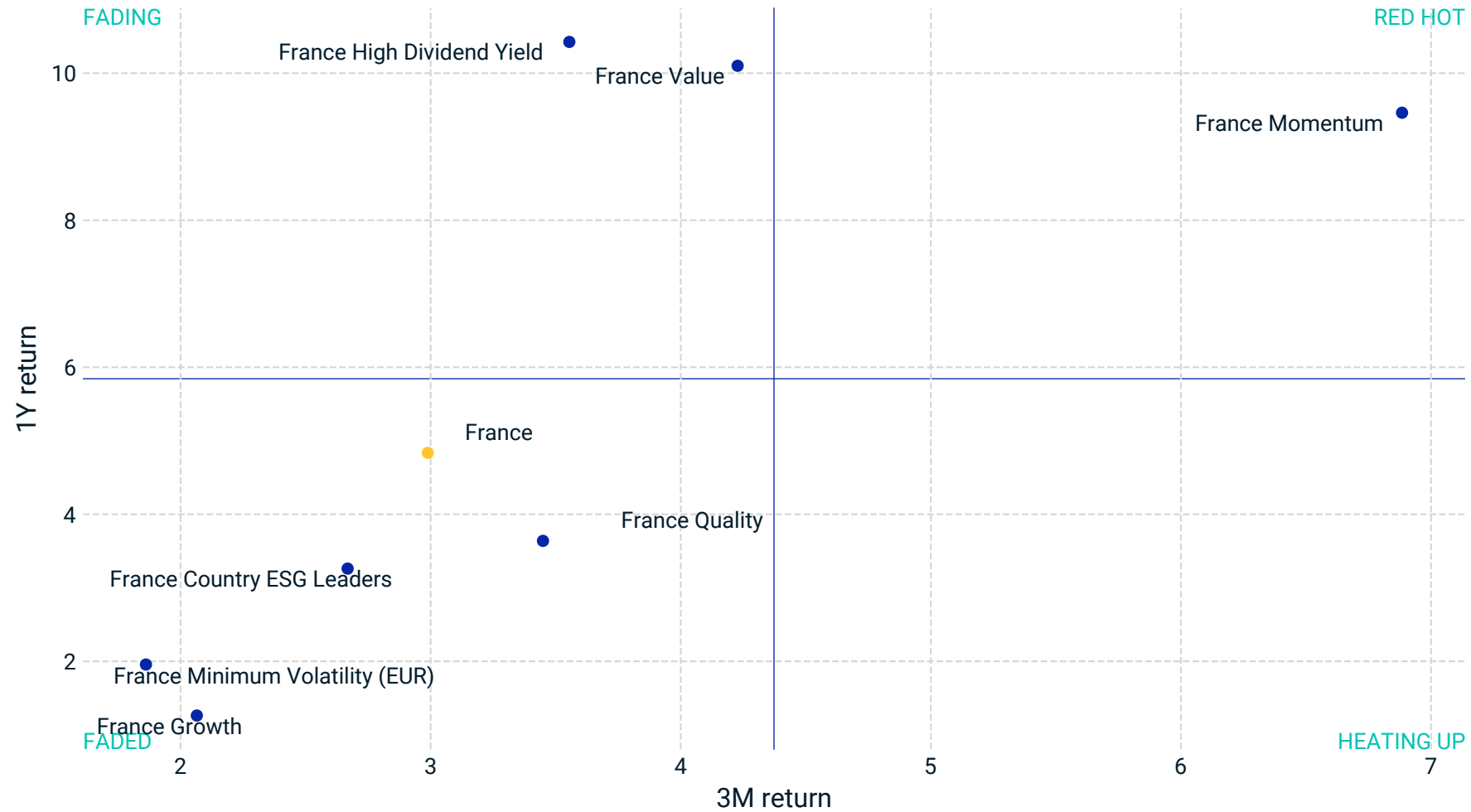
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
France Minimum Volatility (EUR)	11.5	9.3	12.8	18.1	20.2	17.8	0.0	0.2	0.2	-55.9	-1.9	-3.8	-3.1	-5.0	44
France Quality	12.6	11.1	15.5	21.3	22.3	19.6	-0.0	0.3	0.4	-56.7	-2.2	-3.8	-3.4	-5.3	25
France Momentum	12.8	10.8	15.0	20.6	22.1	19.6	0.0	0.4	0.4	-62.4	-2.3	-4.0	-3.5	-5.5	25
France Country ESG Leaders	12.8	11.2	15.4	20.6	22.5	19.7	0.1	0.3	0.2	-38.3	-1.8	-3.3	-2.8	-4.8	30
France High Dividend Yield	12.0	9.2	12.0	16.5	21.8	19.8	0.4	0.3	0.2	-59.8	-2.2	-4.4	-3.5	-5.8	10
France	12.8	10.7	14.8	20.8	22.9	20.1	0.1	0.3	0.3	-59.9	-2.3	-4.3	-3.6	-5.7	62
France Growth	14.9	12.7	17.4	23.5	24.1	20.6	-0.1	0.3	0.4	-67.3	-2.4	-4.2	-3.6	-5.6	31
France Value	12.7	10.6	13.5	19.6	23.3	20.8	0.2	0.3	0.1	-62.7	-2.4	-4.5	-3.8	-6.1	41

As of Apr 30, 2024

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

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# France Indexes: Momentum



As of Apr 30, 2024.

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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 Momentum	-1.1	-0.8	-3.4	7.5	-3.4	-3.4	8.1	11.6	-0.8	6.8	6.6	2.0	18.6	2.8
Germany Growth	-1.1	-1.2	-4.7	5.0	-4.7	-4.7	6.7	10.6	-2.1	2.8	2.9	3.1	26.3	1.7
Germany Country ESG Leaders	-1.1	-1.3	-3.8	4.1	-3.8	-3.8	4.5	11.4	0.8	5.6	3.9	1.7	15.7	3.5
Germany	-1.2	-0.9	-3.6	4.3	-3.6	-3.6	3.3	7.7	-0.5	4.9	3.0	1.5	14.1	3.2
Germany Quality	-0.6	-0.7	-4.9	2.1	-4.9	-4.9	2.5	5.5	-0.8	3.9	3.5	2.2	15.8	2.8
Germany Minimum Volatility (EUR)	-0.9	-0.8	-4.0	2.0	-4.0	-4.0	0.8	2.8	-1.8	3.3	3.3	1.6	15.4	3.1
Germany Value	-1.2	-0.6	-2.7	3.8	-2.7	-2.7	0.8	5.3	-0.4	5.2	2.0	1.0	10.4	4.4
Germany Sri	-0.3	-0.5	-2.6	2.1	-2.6	-2.6	0.1	4.0	-4.7	2.4	5.5	1.8	17.4	2.7
Germany High Dividend Yield	-1.7	-2.1	-4.1	-1.3	-4.1	-4.1	-5.3	-1.9	-0.8	3.3	3.3	0.6	5.6	5.5

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

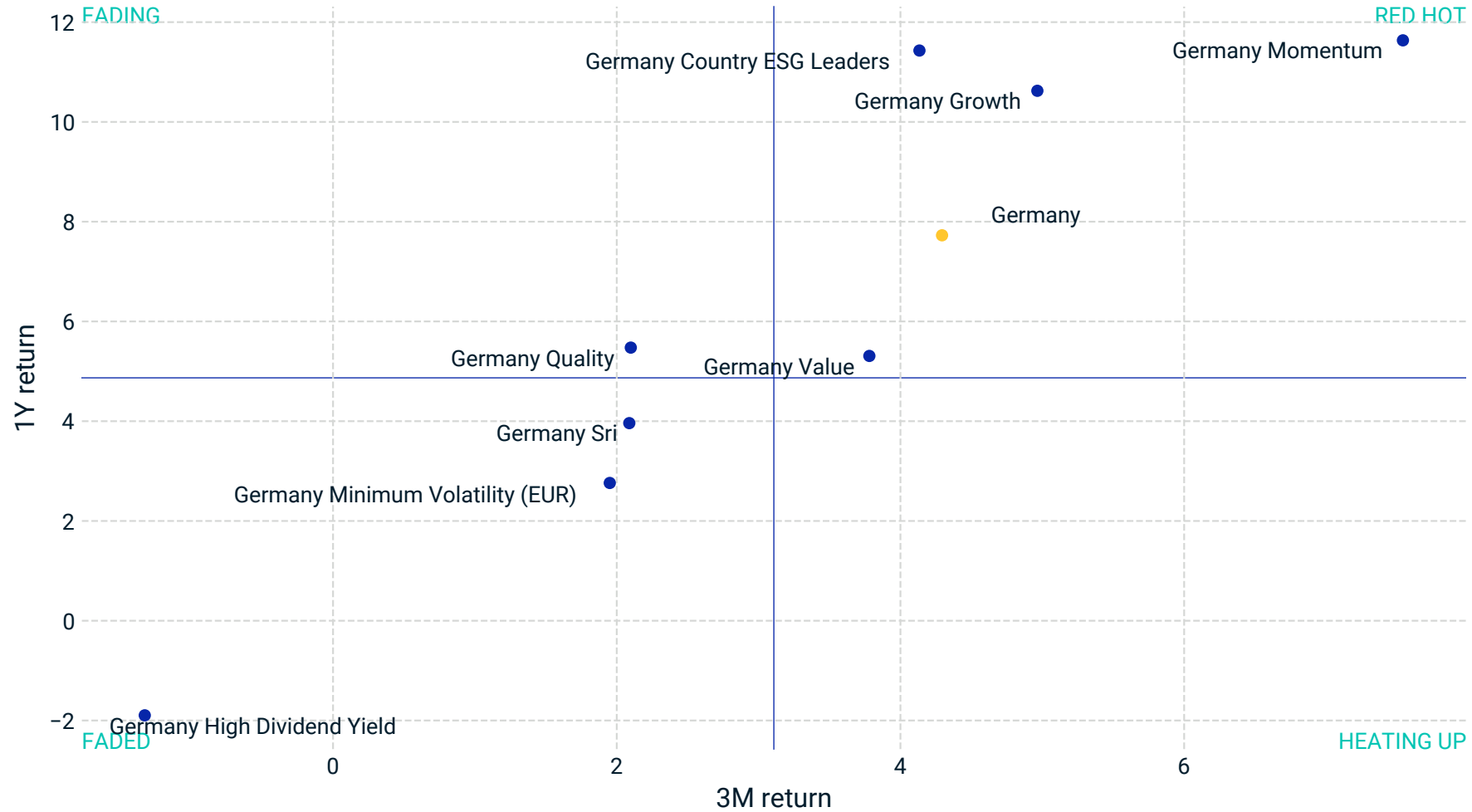
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Germany Minimum Volatility (EUR)	13.7	10.3	12.6	19.2	20.6	18.1	-0.3	0.0	0.1	-60.8	-2.0	-3.9	-3.2	-5.3	46
Germany Momentum	16.6	12.4	13.9	21.9	22.9	19.9	-0.2	0.1	0.3	-65.9	-2.3	-4.2	-3.5	-5.3	25
Germany Quality	15.1	12.2	14.1	20.7	22.6	20.0	-0.2	0.1	0.1	-61.2	-2.3	-4.1	-3.5	-5.6	24
Germany Country ESG Leaders	16.5	12.4	14.4	21.2	22.8	20.0	-0.2	0.1	0.1	-42.9	-1.8	-3.4	-2.9	-4.9	33
Germany Sri	17.7	13.1	15.5	21.4	23.8	20.3	-0.4	-0.1	0.2	-44.3	-2.0	-3.7	-3.1	-5.1	12
Germany Growth	17.5	14.5	15.8	21.9	23.4	20.4	-0.3	-0.0	0.1	-80.8	-2.5	-4.3	-3.7	-5.6	27
Germany	15.5	11.9	14.5	21.6	23.3	20.5	-0.2	0.1	0.1	-68.2	-2.4	-4.4	-3.7	-5.8	56
Germany Value	15.6	11.9	14.6	22.3	24.5	21.8	-0.2	0.1	0.1	-68.8	-2.5	-4.7	-3.9	-6.4	32
Germany High Dividend Yield	20.1	16.4	17.1	23.8	26.3	22.2	-0.2	0.0	0.1	-66.8	-2.4	-4.5	-3.9	-6.7	5

As of Apr 30, 2024

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

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# Germany Indexes: Momentum



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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
<b>Italy Growth</b>	-1.1	-1.6	-2.3	14.6	-2.3	-2.3	16.5	21.5	9.0	12.4	4.7	2.9	20.6	2.0
<b>Italy</b>	-2.0	-2.4	-2.6	10.4	-2.6	-2.6	10.8	27.6	13.1	11.7	4.8	1.3	8.7	5.1
<b>Italy Value</b>	-2.4	-2.7	-2.8	9.0	-2.8	-2.8	8.8	29.4	14.4	11.8	5.3	1.1	7.1	6.4

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

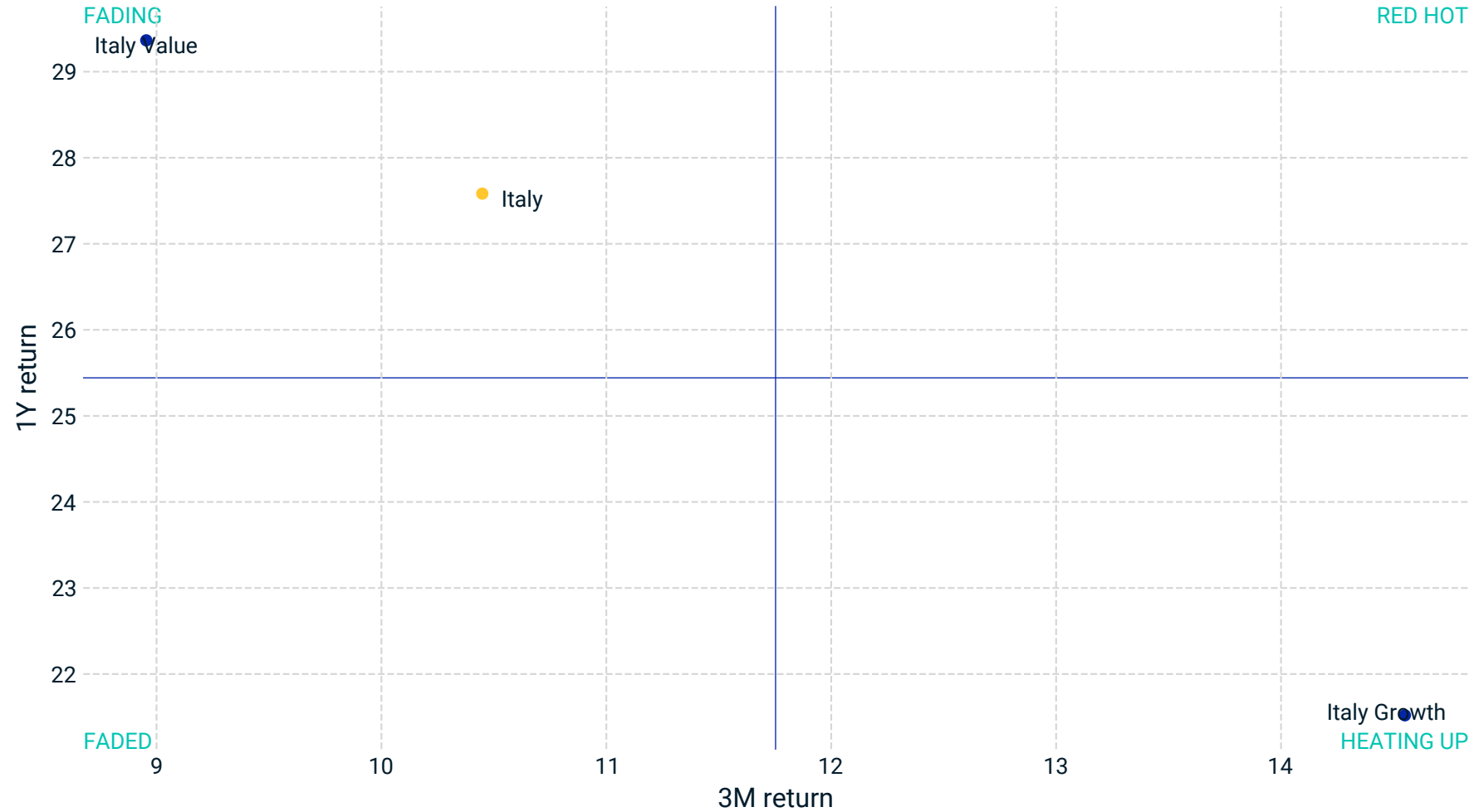
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Italy</b>	17.4	13.3	15.9	22.6	24.8	23.7	0.3	0.4	0.2	-70.1	-2.4	-4.7	-3.9	-6.3	24
<b>Italy Value</b>	18.0	14.1	16.4	23.3	25.8	24.1	0.4	0.4	0.2	-69.5	-2.4	-4.8	-3.9	-6.6	15
<b>Italy Growth</b>	18.4	15.7	18.0	23.8	24.8	25.0	0.1	0.4	0.2	-71.7	-2.7	-4.7	-3.9	-6.1	11

As of Apr 30, 2024

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

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# 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 Momentum	2.1	1.4	-5.1	6.3	-5.1	-5.1	13.9	27.4	3.9	9.8	8.3	1.4	13.8	2.4
Japan Value	2.4	1.2	-3.1	4.2	-3.1	-3.1	10.6	29.7	9.1	9.0	7.3	1.1	12.7	2.6
Japan High Dividend Yield	2.0	1.1	-2.7	-0.7	-2.7	-2.7	6.3	26.9	10.2	10.2	8.2	1.4	13.0	3.2
Japan	1.9	1.5	-4.9	1.1	-4.9	-4.9	5.8	19.5	2.9	6.8	6.8	1.5	15.9	2.1
Japan Country ESG Leaders	2.0	1.7	-4.9	0.8	-4.9	-4.9	5.6	18.9	3.5	7.3	7.4	1.8	16.6	2.0
Japan Low Carbon Target	1.7	1.3	-5.2	0.1	-5.2	-5.2	4.5	17.2	2.2	6.6	6.8	1.5	16.0	2.1
Japan Climate Change	1.7	1.4	-5.3	-1.4	-5.3	-5.3	1.9	12.3	-0.3	4.6	6.0	1.7	18.9	1.8
Japan Growth	1.4	1.8	-6.6	-1.9	-6.6	-6.6	1.3	9.8	-3.2	4.2	6.1	2.5	21.5	1.5
Japan Minimum Volatility (JPY)	1.4	-0.1	-4.0	-2.3	-4.0	-4.0	0.3	9.8	0.5	1.8	4.9	1.4	15.5	2.4
Japan Sri	1.2	1.3	-4.6	-4.4	-4.6	-4.6	-0.6	6.6	-1.8	5.4	6.2	1.8	18.3	1.9
Japan Climate Paris Aligned	0.9	0.7	-6.7	-3.7	-6.7	-6.7	-2.0	7.2	-4.2	1.9	4.8	2.0	21.8	1.8
Japan Quality	0.8	0.9	-10.3	-6.0	-10.3	-10.3	-3.3	15.1	-3.1	5.6	6.8	3.2	22.1	1.5

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

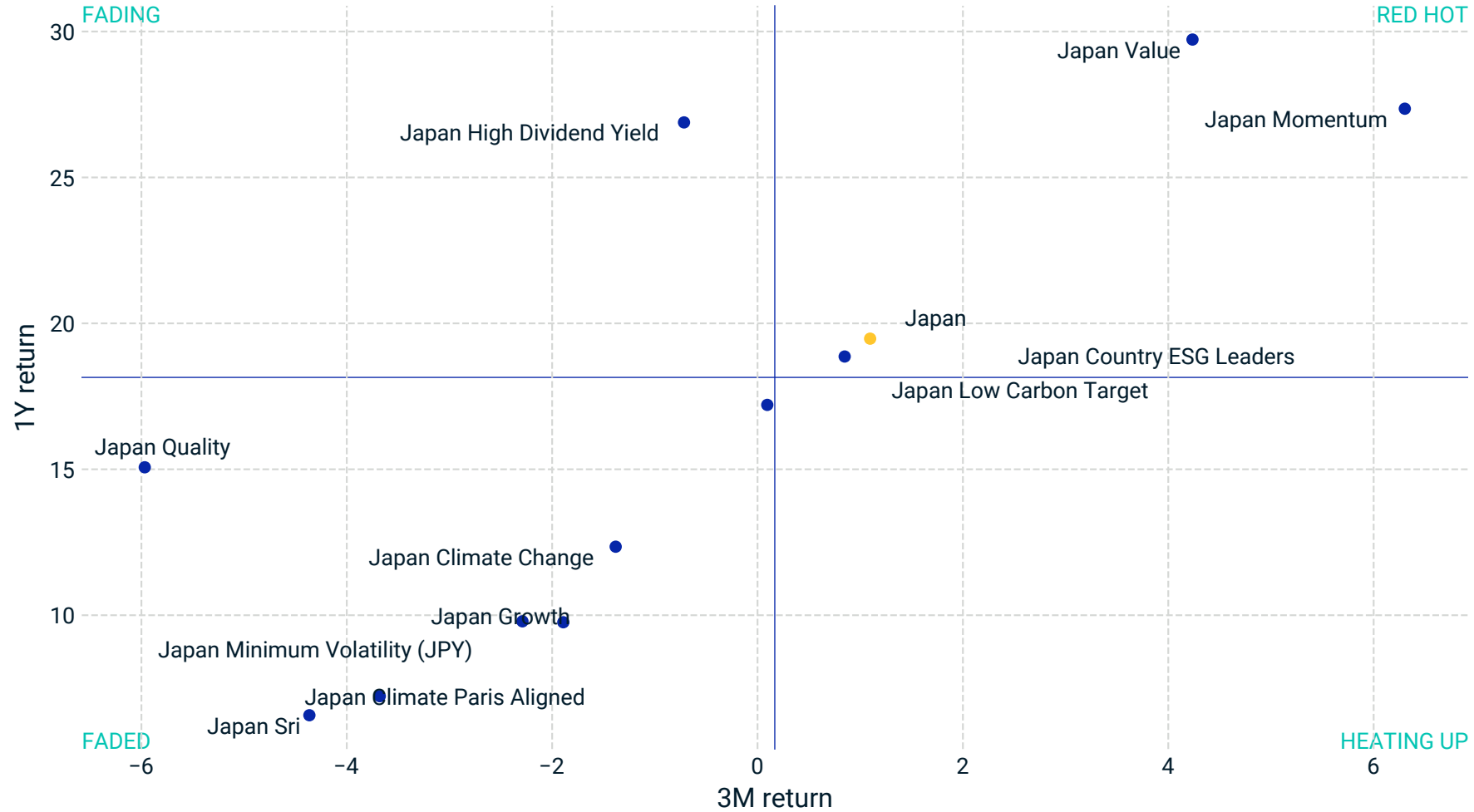
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
Japan Minimum Volatility (JPY)	15.5	13.8	13.2	15.0	15.3	15.1	-0.2	-0.1	0.2	-46.6	-1.6	-2.9	-2.5	-4.0	135
Japan High Dividend Yield	18.5	16.5	15.7	16.4	17.8	17.3	0.3	0.5	0.3	-44.8	-1.8	-3.3	-2.7	-4.5	39
Japan Climate Change	18.9	16.0	15.4	17.6	17.8	17.5	-0.2	0.1	0.2	-34.4	-1.8	-3.0	-2.5	-3.9	209
Japan	19.8	16.8	15.8	17.6	17.9	17.6	-0.1	0.3	0.3	-60.4	-2.1	-3.5	-3.0	-4.7	217
Japan Low Carbon Target	19.7	16.8	15.6	17.6	17.9	17.6	-0.1	0.2	0.3	-33.1	-1.8	-3.0	-2.6	-4.2	205
Japan Country ESG Leaders	20.6	17.4	16.4	17.9	17.9	17.7	-0.1	0.3	0.3	-32.4	-1.8	-2.9	-2.6	-4.1	105
Japan Climate Paris Aligned	18.2	15.1	15.4	18.1	18.1	17.7	-0.5	-0.0	0.1	-37.7	-1.7	-3.0	-2.5	-3.9	95
Japan Value	20.5	17.9	16.4	17.2	18.3	18.0	0.3	0.4	0.3	-53.0	-2.0	-3.4	-3.0	-4.7	132
Japan Sri	17.5	15.4	15.6	18.4	18.3	18.2	-0.3	0.2	0.2	-52.4	-2.1	-3.7	-3.1	-5.1	57
Japan Momentum	23.7	20.6	17.4	18.8	18.8	18.5	0.1	0.4	0.3	-66.9	-2.1	-3.6	-3.1	-5.0	79
Japan Quality	22.0	18.5	18.6	20.2	19.4	18.5	-0.4	0.2	0.2	-62.6	-2.0	-3.6	-3.1	-4.9	47
Japan Growth	20.5	17.0	17.0	19.9	19.2	18.6	-0.3	0.1	0.2	-70.7	-2.2	-3.7	-3.2	-5.0	116

As of Apr 30, 2024

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

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# 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
<b>Spain Value</b>	-3.3	-1.7	-1.1	11.5	-1.1	-1.1	10.2	22.7	11.8	6.7	1.4	1.1	8.4	5.3
<b>Spain</b>	-2.8	-2.0	-2.3	7.3	-2.3	-2.3	5.8	17.7	7.7	5.1	1.4	1.4	10.2	4.6
<b>Spain Quality</b>	-2.6	-2.3	-3.1	5.8	-3.1	-3.1	4.4	16.6	7.6	5.5	2.8	1.5	10.5	4.7
<b>Spain Growth</b>	-1.5	-2.7	-5.6	-2.8	-5.6	-5.6	-4.7	6.3	-0.6	2.1	1.2	3.8	27.5	2.3

Gross returns in USD for the period ending Apr 30, 2024

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
<b>Spain Quality</b>	18.8	14.9	15.5	19.8	22.7	20.7	0.1	0.1	0.1	-57.9	-2.2	-4.1	-3.5	-5.7	17
<b>Spain Growth</b>	18.6	17.6	17.8	22.3	24.5	21.7	-0.3	-0.0	-0.0	-60.6	-2.5	-4.1	-3.6	-5.4	6
<b>Spain</b>	20.0	15.5	16.0	20.4	23.4	21.8	0.1	0.1	-0.0	-61.6	-2.5	-4.4	-3.7	-6.0	17
<b>Spain Value</b>	21.6	16.2	16.7	21.2	24.6	23.2	0.3	0.2	-0.0	-71.9	-2.6	-4.8	-4.1	-6.9	13

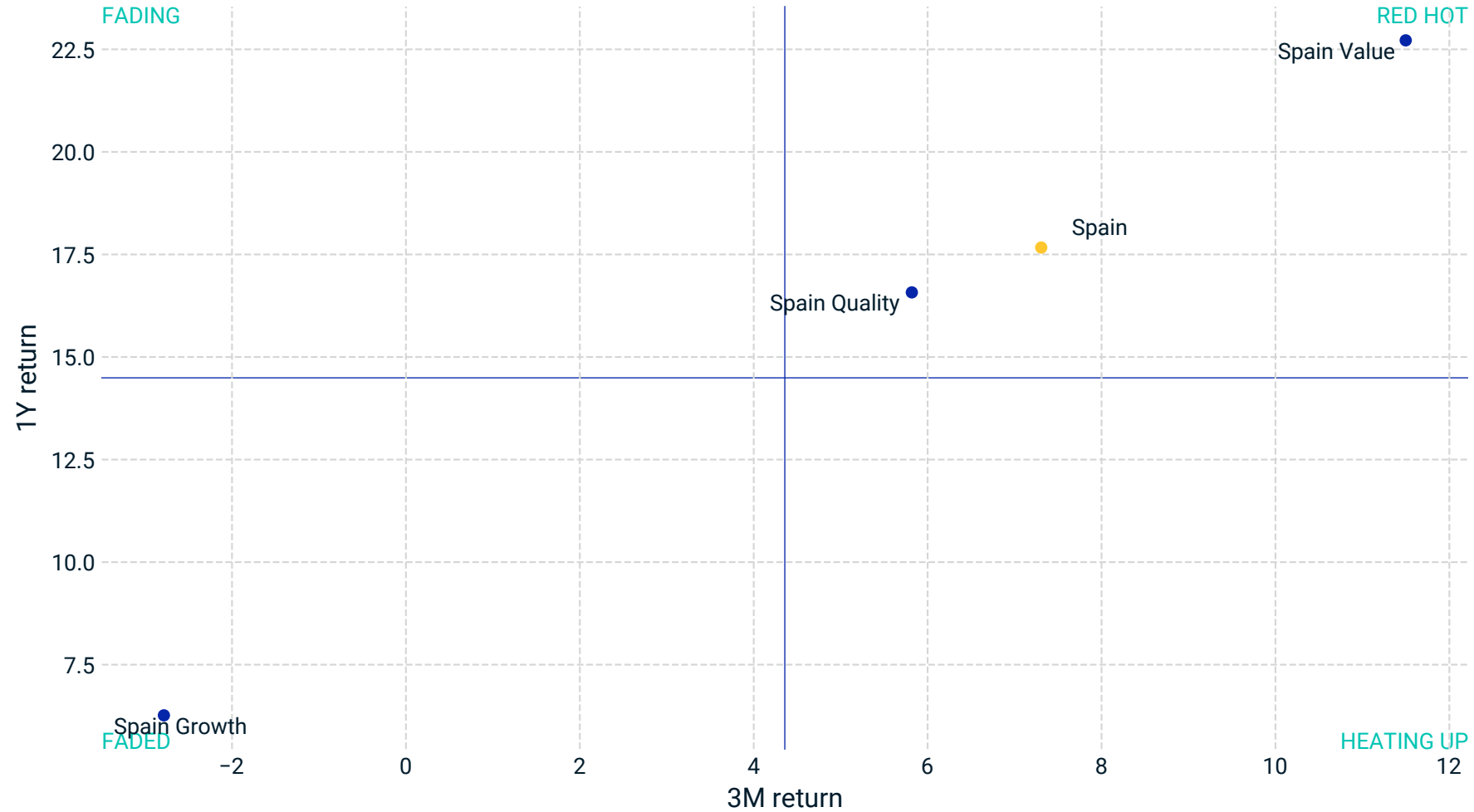
As of Apr 30, 2024

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

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# 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 ESG Leaders	-0.9	-1.1	-2.7	-0.3	-2.7	-2.7	-0.1	8.2	6.0	11.8	7.5	4.0	19.5	3.4
Switzerland Momentum	-1.3	-2.1	-5.8	-2.6	-5.8	-5.8	-3.7	0.8	2.4	8.2	4.6	2.1	13.6	3.5
Switzerland Growth	-1.3	-2.3	-4.6	-3.9	-4.6	-4.6	-4.6	-7.4	-1.2	5.8	4.4	3.9	19.1	2.5
Switzerland	-1.1	-2.2	-4.2	-4.8	-4.2	-4.2	-5.1	-2.9	2.3	7.4	5.6	3.3	16.3	3.3
Switzerland Low Carbon Target	-1.1	-2.3	-4.3	-5.2	-4.3	-4.3	-5.2	-3.3	2.2	7.4	5.7	3.4	16.5	3.4
Switzerland Value	-0.9	-2.2	-3.7	-5.9	-3.7	-3.7	-5.7	6.1	7.9	9.1	6.6	2.8	13.8	4.4
Switzerland Quality	-1.0	-2.0	-3.0	-5.3	-3.0	-3.0	-6.5	-5.0	0.6	6.6	5.9	5.4	18.4	3.4

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

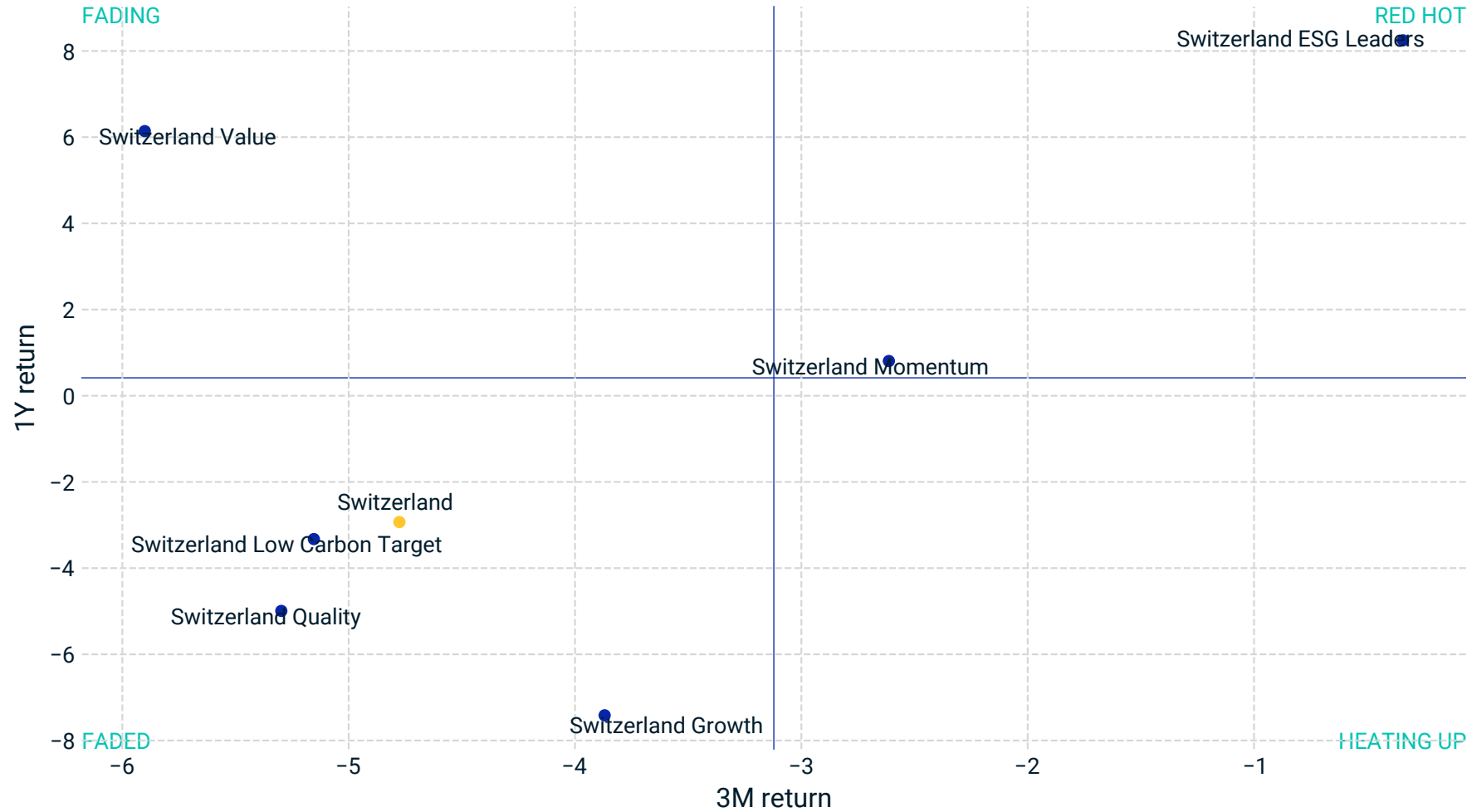
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Switzerland Quality</b>	12.4	11.0	12.2	15.4	16.3	14.7	-0.3	0.2	0.3	-45.4	-1.6	-2.9	-2.5	-3.9	25
<b>Switzerland Low Carbon Target</b>	12.4	10.9	12.4	15.9	16.8	15.1	-0.2	0.2	0.3	-27.5	-1.5	-2.8	-2.3	-3.8	41
<b>Switzerland</b>	12.3	10.9	12.4	15.9	16.8	15.1	-0.2	0.2	0.3	-51.7	-1.7	-3.2	-2.7	-4.3	45
<b>Switzerland Growth</b>	12.7	12.0	13.7	17.1	17.3	15.4	-0.4	0.1	0.2	-45.5	-1.7	-3.1	-2.6	-4.0	28
<b>Switzerland Momentum</b>	13.5	11.9	13.5	17.9	18.1	15.9	-0.2	0.3	0.2	-51.2	-1.8	-3.2	-2.7	-4.3	25
<b>Switzerland ESG Leaders</b>	11.5	10.2	12.3	17.7	18.4	16.3	-0.0	0.4	0.4	-45.0	-1.7	-3.2	-2.7	-4.2	23
<b>Switzerland Value</b>	13.5	12.0	12.7	16.2	19.1	16.9	0.2	0.3	0.3	-74.3	-2.0	-4.0	-3.4	-6.1	24

As of Apr 30, 2024

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

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# Switzerland Indexes: Momentum



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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 Enhanced Value	-0.4	2.6	2.5	7.8	2.5	2.5	7.2	9.9	11.7	6.7	1.5	1.3	9.3	5.1
United Kingdom Momentum	-0.3	0.8	-0.5	7.5	-0.5	-0.5	6.8	14.0	4.0	7.9	5.3	2.2	12.8	2.8
UK ESG Leaders	-0.1	3.8	3.4	6.4	3.4	3.4	5.2	5.8	3.9	4.6	1.5	2.0	13.7	3.6
United Kingdom	-0.3	2.1	1.9	6.5	1.9	1.9	5.1	7.2	6.8	5.1	2.7	1.9	12.7	3.7
United Kingdom Growth	-0.2	2.1	-0.4	4.2	-0.4	-0.4	4.3	4.5	3.7	6.5	4.3	4.0	20.1	2.3
UK Sri	-0.4	1.4	-2.5	1.7	-2.5	-2.5	2.0	6.5	2.3	4.9	1.8	2.5	15.5	3.6
United Kingdom Quality	-0.4	1.4	-1.2	0.6	-1.2	-1.2	0.5	4.1	1.0	5.5	4.0	3.2	15.6	3.4
United Kingdom Climate Change	-0.5	1.1	-1.7	1.4	-1.7	-1.7	-0.1	1.0	1.0	3.1	1.3	2.0	14.6	3.3
United Kingdom High Dividend Yield	-0.7	3.5	3.9	3.2	3.9	3.9	-1.5	3.1	4.2	2.5	1.6	1.7	12.1	5.1

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

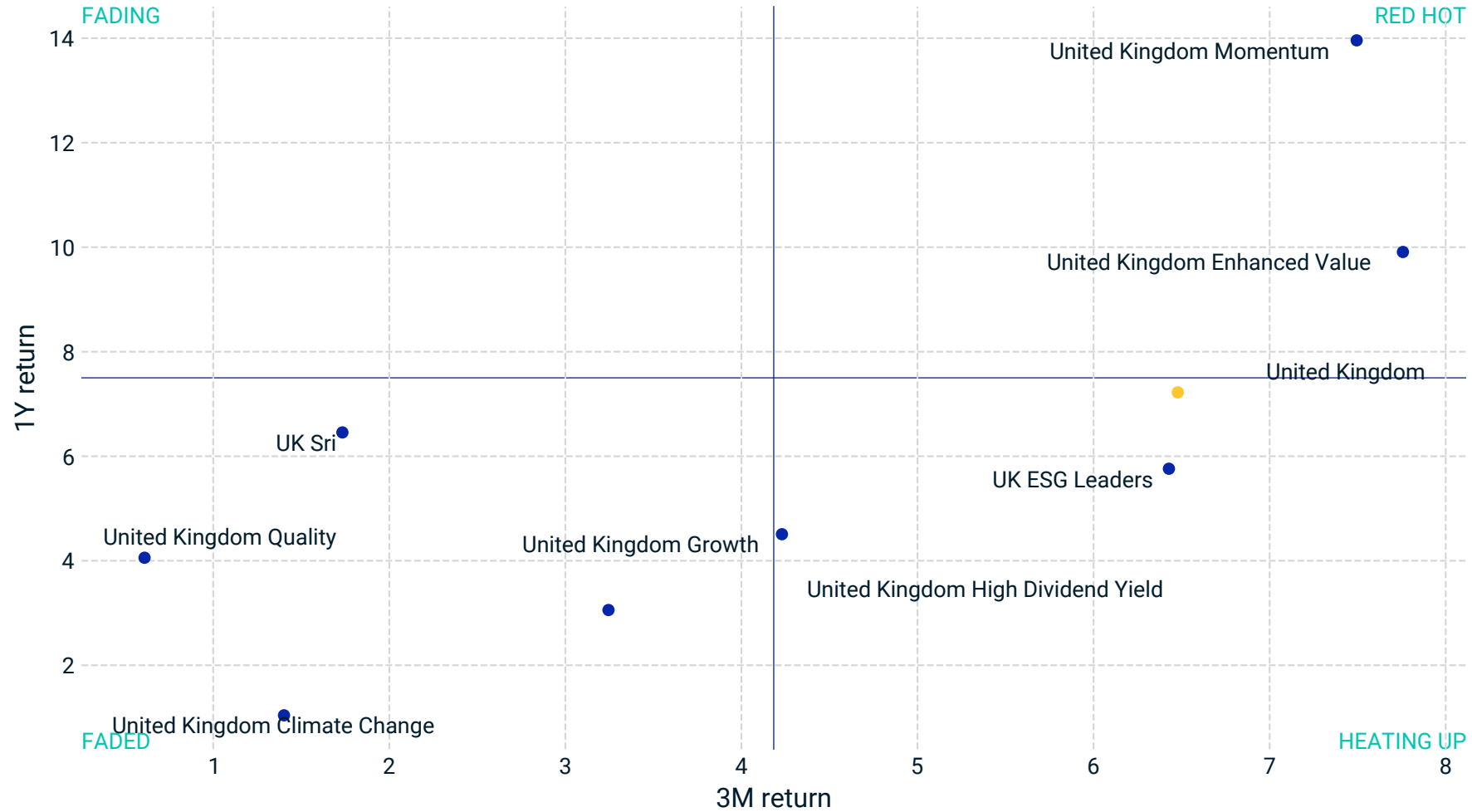
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>United Kingdom Growth</b>	11.4	11.1	13.4	17.8	20.1	18.1	-0.1	0.2	0.2	-60.2	-2.0	-3.6	-3.1	-5.3	37
<b>United Kingdom Quality</b>	10.9	10.5	13.3	18.2	20.8	18.5	-0.2	0.2	0.1	-55.0	-1.9	-3.5	-2.9	-5.0	40
<b>UK ESG Leaders</b>	14.3	12.9	14.1	17.2	20.3	18.6	-0.0	0.1	0.0	-62.8	-2.1	-3.9	-3.3	-5.7	42
<b>United Kingdom Momentum</b>	11.9	11.4	12.6	18.7	21.5	19.0	-0.0	0.3	0.2	-61.5	-2.1	-3.7	-3.2	-5.2	40
<b>UK Sri</b>	12.2	10.8	12.7	17.6	20.5	19.0	-0.1	0.1	0.0	-38.5	-1.8	-3.2	-2.8	-4.7	29
<b>United Kingdom Climate Change</b>	12.6	12.4	14.4	18.3	21.2	19.0	-0.2	0.1	-0.0	-40.4	-1.7	-3.2	-2.8	-4.8	72
<b>United Kingdom</b>	11.5	10.5	13.1	17.6	21.3	19.0	0.1	0.2	0.1	-63.4	-2.0	-3.7	-3.2	-5.4	83
<b>United Kingdom High Dividend Yield</b>	16.9	14.6	19.7	21.4	24.9	22.1	-0.1	0.1	0.0	-76.4	-2.1	-4.1	-3.3	-5.8	10
<b>United Kingdom Enhanced Value</b>	13.3	11.7	14.2	18.8	24.3	22.1	0.4	0.2	0.0	-72.5	-2.2	-4.1	-3.4	-5.8	25

As of Apr 30, 2024

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

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# UK Indexes: Momentum



As of Apr 30, 2024.

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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 Momentum	-1.6	-0.8	-4.9	8.4	-4.9	-4.9	14.5	27.5	3.0	10.9	13.3	7.2	31.9	0.7
USA Quality	-1.1	-0.4	-4.4	4.7	-4.4	-4.4	8.0	30.3	10.1	15.3	14.6	8.9	27.2	1.3
USA Growth	-1.8	-0.3	-4.0	4.5	-4.0	-4.0	7.2	32.1	7.7	16.9	15.6	10.6	34.6	0.5
USA ESG Leaders	-1.6	-0.2	-4.5	4.5	-4.5	-4.5	6.8	26.0	8.8	14.0	12.4	5.6	25.8	1.4
USA	-1.6	-0.7	-4.1	4.2	-4.1	-4.1	5.9	23.1	7.3	13.2	12.3	4.4	24.0	1.5
USA Climate Change	-1.6	-0.0	-4.8	3.9	-4.8	-4.8	5.6	27.9	8.2	14.7	13.7	4.7	27.3	1.3
USA Low Carbon Target	-1.6	-0.6	-4.3	3.8	-4.3	-4.3	5.5	22.9	6.8	12.9	12.3	4.5	24.4	1.5
USA Value	-1.3	-1.0	-4.2	3.9	-4.2	-4.2	4.5	13.7	5.9	8.5	8.6	2.7	18.2	2.5
USA High Dividend Yield	-1.3	-0.9	-3.9	3.1	-3.9	-3.9	4.0	11.3	5.7	7.6	9.3	3.5	17.1	3.2
USA Minimum Volatility (USD)	-1.0	-0.9	-3.7	1.4	-3.7	-3.7	3.7	10.7	5.5	8.0	10.4	3.9	20.0	2.0
USA Climate Paris Aligned	-1.6	-0.6	-5.0	2.0	-5.0	-5.0	3.0	20.5	5.7	12.5	13.3	5.1	28.4	1.4
USA Sri	-1.9	-0.6	-5.4	0.4	-5.4	-5.4	0.6	19.0	8.1	14.8	13.3	4.6	23.7	1.7

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

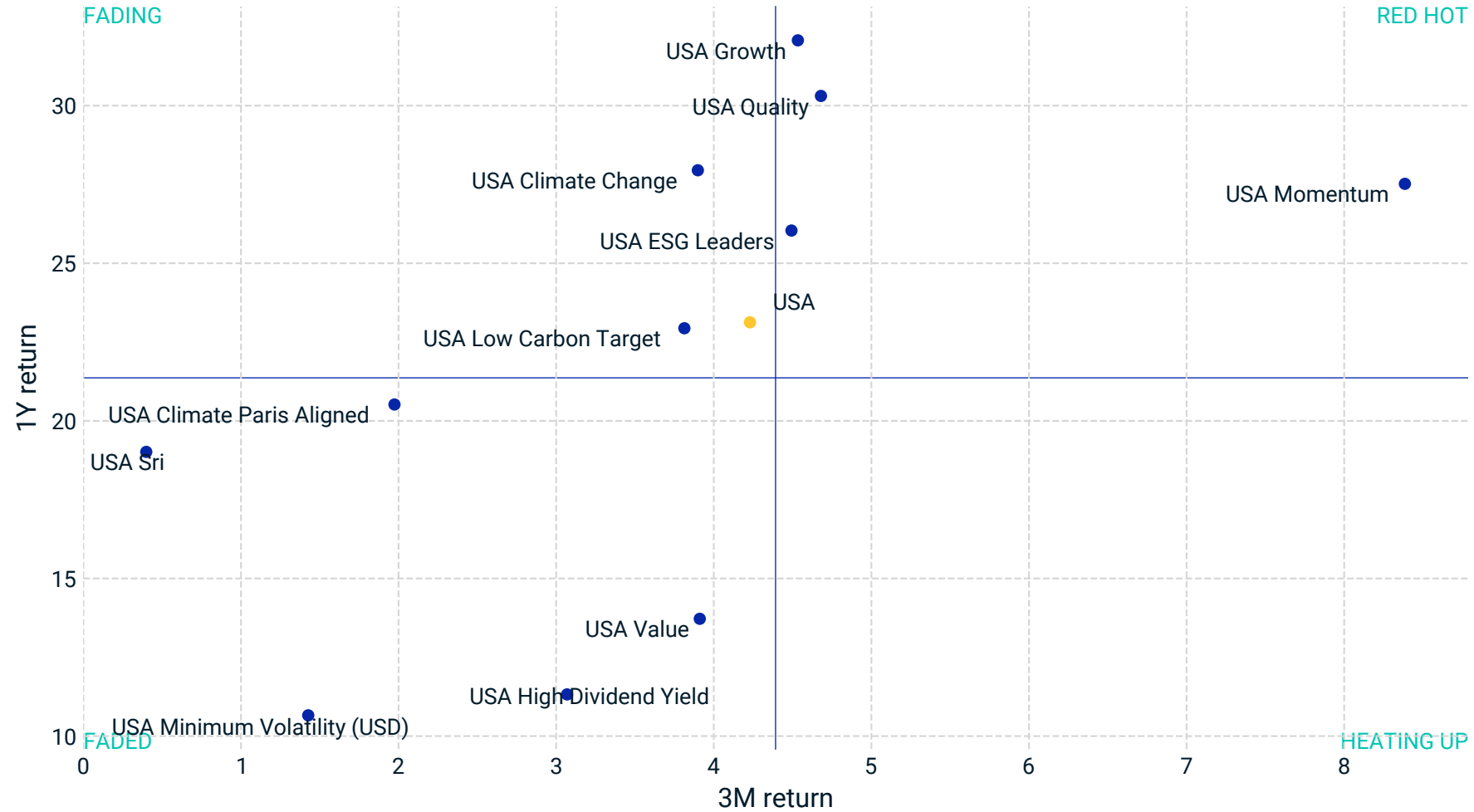
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>USA Minimum Volatility (USD)</b>	7.9	7.7	8.2	12.9	17.9	14.7	0.2	0.3	0.6	-46.6	-1.4	-2.8	-2.4	-4.2	165
<b>USA High Dividend Yield</b>	10.0	9.5	10.0	13.5	18.6	15.6	0.1	0.3	0.5	-55.8	-1.6	-3.0	-2.6	-4.6	150
<b>USA Value</b>	10.6	9.9	10.3	14.5	20.2	16.8	0.1	0.3	0.4	-59.1	-1.8	-3.4	-2.9	-5.1	441
<b>USA ESG Leaders</b>	14.0	13.4	12.4	17.7	21.5	17.8	0.3	0.6	0.6	-55.3	-1.8	-3.4	-3.0	-5.2	281
<b>USA Low Carbon Target</b>	13.3	12.5	11.7	17.6	21.4	17.8	0.2	0.5	0.6	-34.0	-1.6	-3.1	-2.6	-4.5	459
<b>USA</b>	13.2	12.4	11.6	17.6	21.4	17.8	0.2	0.5	0.6	-54.9	-1.8	-3.4	-2.9	-4.9	612
<b>USA Climate Paris Aligned</b>	14.2	13.5	12.8	18.9	22.1	18.2	0.1	0.5	0.6	-33.6	-1.7	-3.2	-2.7	-4.6	262
<b>USA Climate Change</b>	15.5	14.6	13.7	19.0	22.2	18.3	0.3	0.6	0.6	-33.1	-1.7	-3.3	-2.7	-4.6	563
<b>USA Quality</b>	14.6	15.0	12.9	19.1	22.2	18.5	0.4	0.6	0.7	-44.0	-1.7	-3.3	-2.8	-4.5	126
<b>USA Sri</b>	13.2	12.5	12.7	18.9	22.3	18.5	0.3	0.6	0.6	-51.4	-1.9	-3.6	-3.1	-5.2	164
<b>USA Momentum</b>	20.5	20.4	15.2	19.2	23.5	19.7	0.0	0.3	0.6	-55.9	-2.0	-3.7	-3.0	-4.9	123
<b>USA Growth</b>	18.9	17.7	15.5	23.1	25.2	20.6	0.2	0.6	0.7	-60.5	-2.0	-3.7	-3.1	-5.0	237

As of Apr 30, 2024

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

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# USA Indexes: Momentum



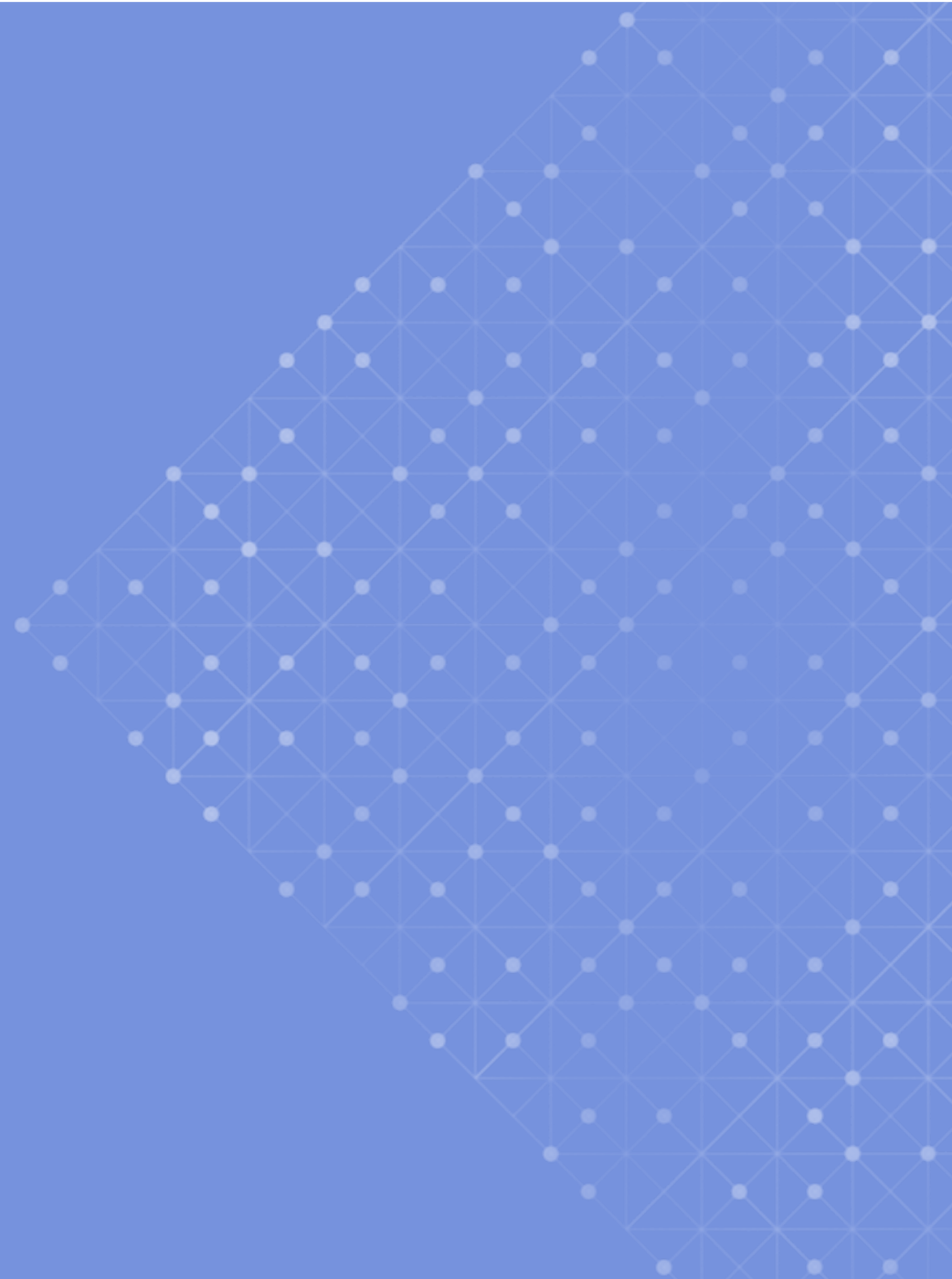
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# Emerging Markets

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# 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
Taiwan	-0.6	4.5	-2.3	11.2	-2.3	-2.3	9.9	31.0	2.8	17.5	13.1	2.7	22.1	2.8
India	0.1	1.4	2.3	6.0	2.3	2.3	8.6	34.6	14.0	12.3	10.2	4.2	26.5	1.0
China A	-0.6	3.2	2.5	12.6	2.5	2.5	3.2	-12.6	-11.7	0.5	5.9	1.6	15.6	2.3
EM	-0.5	2.7	0.5	7.9	0.5	0.5	2.9	10.2	-5.3	2.3	3.3	1.7	15.9	2.8
Mexico	-2.0	-0.4	-3.7	-1.4	-3.7	-3.7	-3.2	10.9	15.6	10.4	2.9	2.1	14.9	3.3
South Africa	-1.9	4.1	3.0	1.9	3.0	3.0	-3.9	-2.3	-3.9	-1.2	-0.2	1.6	13.7	3.6
Korea	-0.1	2.4	-5.7	6.6	-5.7	-5.7	-4.1	9.1	-9.5	3.9	3.2	1.0	19.7	2.1
Indonesia	1.2	-0.2	-8.5	-4.6	-8.5	-8.5	-6.1	-10.4	5.6	1.0	2.2	2.1	15.0	5.4
Brazil	-2.4	0.3	-4.1	-5.5	-4.1	-4.1	-11.1	18.2	5.5	1.5	1.3	1.4	7.9	7.3

Gross returns in USD for the period ending Apr 30, 2024

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

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# Market Capitalization Indexes: Risk Profile

## Risk Profile (%)

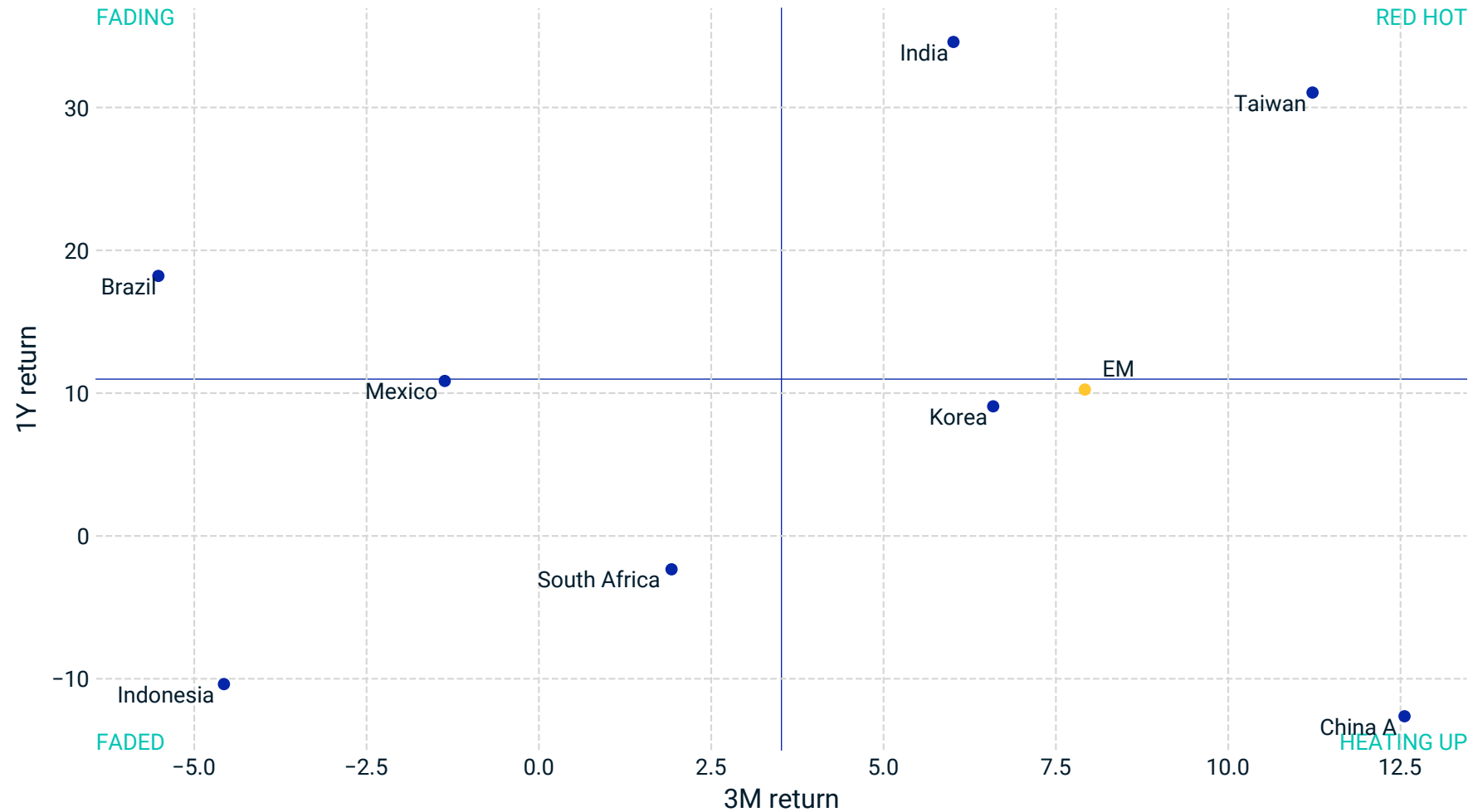
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>EM</b>	14.3	11.6	12.7	15.9	17.4	15.9	-0.6	0.0	0.0	-65.1	-1.8	-3.2	-2.7	-4.7	1375
<b>India</b>	9.2	11.2	10.4	15.2	20.5	18.3	0.5	0.5	0.4	-72.7	-2.4	-4.6	-3.8	-6.2	136
<b>Taiwan</b>	29.9	22.6	18.4	20.6	21.0	19.0	0.0	0.8	0.6	-68.8	-2.4	-4.0	-3.4	-5.1	89
<b>Indonesia</b>	25.6	18.7	14.9	16.0	23.8	22.4	0.1	-0.1	-0.0	-74.8	-2.7	-5.1	-4.3	-7.1	22
<b>Korea</b>	25.2	23.9	23.3	23.7	26.2	22.6	-0.6	0.1	0.1	-71.4	-2.8	-5.2	-4.3	-7.2	99
<b>China A</b>	15.8	17.0	15.9	18.6	19.7	22.8	-0.9	-0.1	0.1	-50.3	-2.2	-4.3	-3.5	-5.9	519
<b>Mexico</b>	19.0	16.7	19.8	19.9	24.6	22.9	0.5	0.4	0.0	-64.4	-2.4	-4.6	-3.7	-6.2	24
<b>South Africa</b>	22.1	20.0	27.1	27.6	30.0	29.4	-0.3	-0.1	-0.1	-63.4	-2.9	-4.7	-4.2	-6.5	32
<b>Brazil</b>	22.8	19.1	20.8	27.5	34.8	33.7	-0.1	-0.1	-0.1	-75.8	-3.3	-5.8	-5.0	-8.2	49

As of Apr 30, 2024

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

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# Market Capitalization Indexes: Momentum



As of Apr 30, 2024.

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# Brazil Indexes: Performance

## Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
<b>Brazil Momentum</b>	-2.6	-0.5	-5.5	-4.2	-5.5	-5.5	-6.2	24.9	3.7	6.0	4.4	1.5	7.4	6.0
<b>Brazil High Dividend Yield</b>	-2.4	-2.5	-4.5	-3.8	-4.5	-4.5	-9.9	-92.1	-55.4	-41.9	-27.6	1.4	6.2	9.0
<b>Brazil Enhanced Value</b>	-2.1	1.1	-1.8	-5.4	-1.8	-1.8	-10.2	23.7	12.3	3.0	2.0	1.1	7.3	8.5
<b>Brazil Minimum Volatility (USD)</b>	-2.0	-0.2	-5.5	-4.7	-5.5	-5.5	-10.7	15.1	6.7	1.6	0.2	1.5	8.6	6.5
<b>Brazil</b>	-2.4	0.3	-4.1	-5.5	-4.1	-4.1	-11.1	18.2	5.5	1.5	1.3	1.4	7.9	7.3
<b>Brazil ESG Leaders</b>	-2.8	-1.0	-8.5	-6.3	-8.5	-8.5	-13.9	10.8	-3.0	-5.8	-2.0	1.4	11.4	4.8
<b>Brazil Quality</b>	-2.4	-0.3	-6.6	-6.0	-6.6	-6.6	-14.9	1.2	-0.2	0.6	-1.0	1.7	9.1	5.4
<b>Brazil Growth</b>	-2.9	-1.1	-8.6	-7.0	-8.6	-8.6	-14.9	4.3	-9.4	-6.2	-4.0	1.8	10.3	4.8

Gross returns in USD for the period ending Apr 30, 2024

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
<b>Brazil Minimum Volatility (USD)</b>	21.0	17.3	18.6	24.4	30.8	30.1	-0.1	-0.1	-0.1	-66.6	-3.1	-5.2	-4.6	-7.6	31
<b>Brazil Growth</b>	25.3	19.9	22.1	28.7	34.9	31.8	-0.6	-0.3	-0.2	-74.7	-3.3	-5.6	-4.9	-8.3	34
<b>Brazil Quality</b>	23.4	18.9	21.3	27.4	33.9	31.9	-0.3	-0.1	-0.1	-72.1	-3.2	-5.4	-4.8	-8.0	25
<b>Brazil Momentum</b>	21.5	18.2	19.4	27.0	35.0	32.3	-0.1	0.1	0.0	-73.9	-3.2	-5.5	-4.8	-8.2	25
<b>Brazil</b>	22.8	19.1	20.8	27.5	34.8	33.7	-0.1	-0.1	-0.1	-75.8	-3.3	-5.8	-5.0	-8.2	49
<b>Brazil ESG Leaders</b>	25.1	20.7	22.2	29.2	35.9	34.1	-0.4	-0.3	-0.2	-68.2	-3.3	-5.8	-5.1	-8.6	27
<b>Brazil Enhanced Value</b>	22.6	19.8	21.2	27.4	36.1	36.0	0.1	-0.0	-0.0	-80.6	-3.5	-6.2	-5.2	-8.7	25
<b>Brazil High Dividend Yield</b>	26.7	21.2	92.3	59.2	52.3	43.4	-1.1	-0.9	-0.7	-97.3	-3.4	-6.1	-5.4	-9.6	2

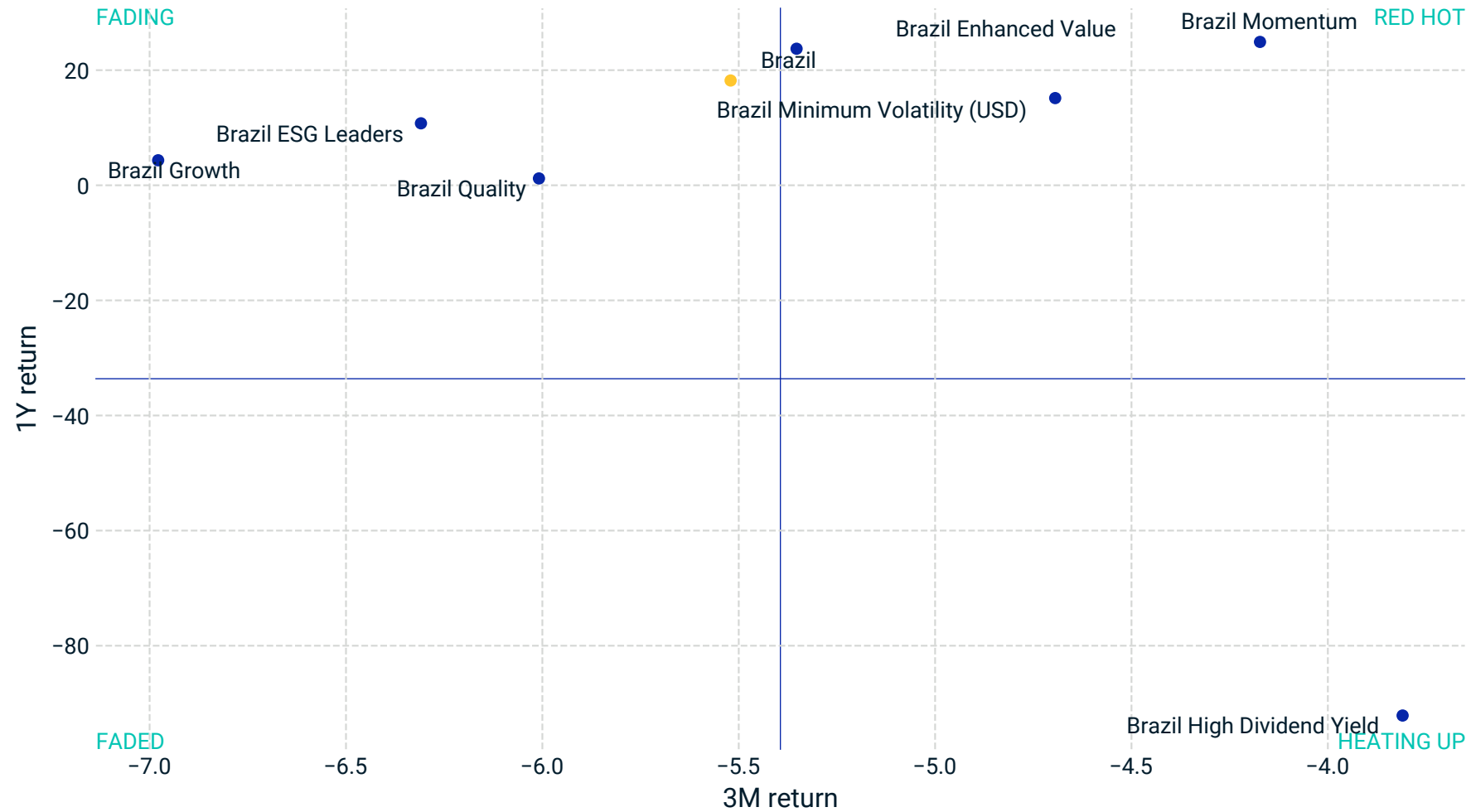
As of Apr 30, 2024

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

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# 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	-0.0	2.1	3.0	8.7	3.0	3.0	11.5	-0.3	-3.9	1.7	10.3	1.2	9.6	5.4
China A Momentum	-1.2	3.7	2.5	21.7	2.5	2.5	9.0	-13.3	-17.1	2.3	2.7	1.8	18.2	1.9
China A Enhanced Value	-0.3	1.6	2.5	9.3	2.5	2.5	6.6	-3.3	-4.1	1.4	9.1	0.9	9.8	3.9
China A Growth Target	-0.3	3.0	2.6	13.6	2.6	2.6	4.1	-12.7	-12.5	2.2	6.9	1.7	14.1	2.6
China A	-0.6	3.2	2.5	12.6	2.5	2.5	3.2	-12.6	-11.7	0.5	5.9	1.6	15.6	2.3
China A Low Carbon Target	-0.6	3.3	2.5	12.7	2.5	2.5	2.8	-13.8	-12.4	0.1	nan	1.6	15.2	2.2
China A Climate Change	-0.9	3.2	1.9	11.1	1.9	1.9	0.7	-18.4	-13.0	nan	nan	1.8	16.0	2.0
China A Climate Paris Aligned	-0.9	3.4	1.5	11.3	1.5	1.5	-1.2	-18.6	-13.1	nan	nan	2.3	19.7	1.8
China A Quality	-0.6	1.7	0.3	10.2	0.3	0.3	-2.2	-17.2	-17.7	2.2	10.4	3.8	17.1	3.1

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

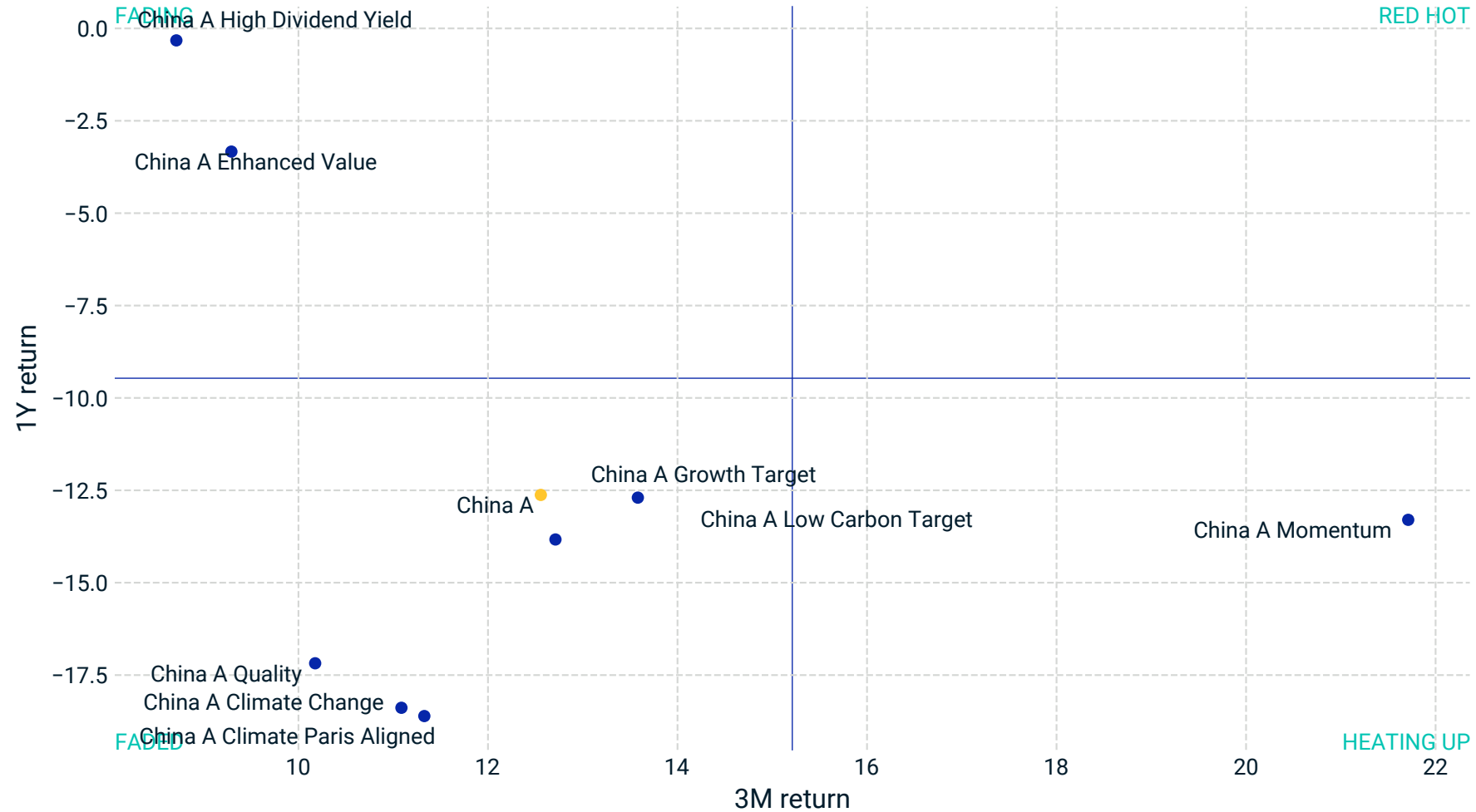
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
China A Climate Change	17.5	18.5	17.1	19.5	20.1	20.1	-0.9	nan	nan	-49.4	-2.0	-3.4	-2.8	-4.3	425
China A Climate Paris Aligned	18.2	19.4	17.5	19.6	20.5	20.5	-0.9	nan	nan	-49.8	-2.0	-3.5	-2.8	-4.4	254
China A Low Carbon Target	16.3	17.7	16.2	18.7	19.8	20.9	-0.9	-0.1	nan	-48.7	-2.1	-3.6	-3.1	-4.7	458
China A Enhanced Value	13.4	13.7	13.7	16.7	17.7	21.7	-0.4	0.0	0.3	-45.1	-2.1	-4.4	-3.4	-5.9	119
China A High Dividend Yield	14.5	14.5	14.6	18.9	19.1	21.9	-0.4	-0.0	0.3	-38.7	-2.1	-4.2	-3.3	-5.5	65
China A	15.8	17.0	15.9	18.6	19.7	22.8	-0.9	-0.1	0.1	-50.3	-2.2	-4.3	-3.5	-5.9	519
China A Growth Target	13.5	16.1	15.2	18.2	19.6	22.9	-1.0	0.0	0.2	-49.8	-2.2	-4.3	-3.5	-5.9	95
China A Quality	18.2	18.9	17.9	22.1	23.1	24.8	-1.0	-0.0	0.3	-57.3	-2.3	-4.4	-3.6	-5.6	86
China A Momentum	19.5	21.9	19.5	23.0	25.5	27.2	-1.0	-0.0	-0.0	-61.7	-2.6	-5.1	-4.1	-6.5	78

As of Apr 30, 2024

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

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# China A Indexes: Momentum



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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
<b>India Momentum</b>	1.3	4.7	6.5	13.0	6.5	6.5	19.3	62.6	20.7	14.0	11.6	6.2	32.7	0.8
<b>India High Dividend Yield</b>	0.2	1.5	2.3	3.5	2.3	2.3	9.7	46.3	21.1	12.6	10.8	4.1	21.0	2.7
<b>India Value</b>	0.2	1.7	2.5	5.8	2.5	2.5	9.6	38.9	15.6	15.3	12.2	3.1	20.8	1.4
<b>India</b>	0.1	1.4	2.3	6.0	2.3	2.3	8.6	34.6	14.0	12.3	10.2	4.2	26.5	1.0
<b>India Minimum Volatility (Inr)</b>	-0.1	1.2	1.4	5.8	1.4	1.4	8.3	36.3	14.8	12.2	10.3	4.7	26.4	1.1
<b>India Growth</b>	0.0	1.1	2.1	6.2	2.1	2.1	7.5	30.6	12.3	9.1	8.2	6.8	37.3	0.6
<b>India ESG Leaders</b>	0.2	0.8	1.3	3.5	1.3	1.3	6.6	26.5	9.8	11.4	11.0	4.7	30.5	1.0
<b>India Quality</b>	-0.1	0.7	2.7	4.7	2.7	2.7	6.1	36.2	15.2	13.1	10.9	10.2	31.1	1.6

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

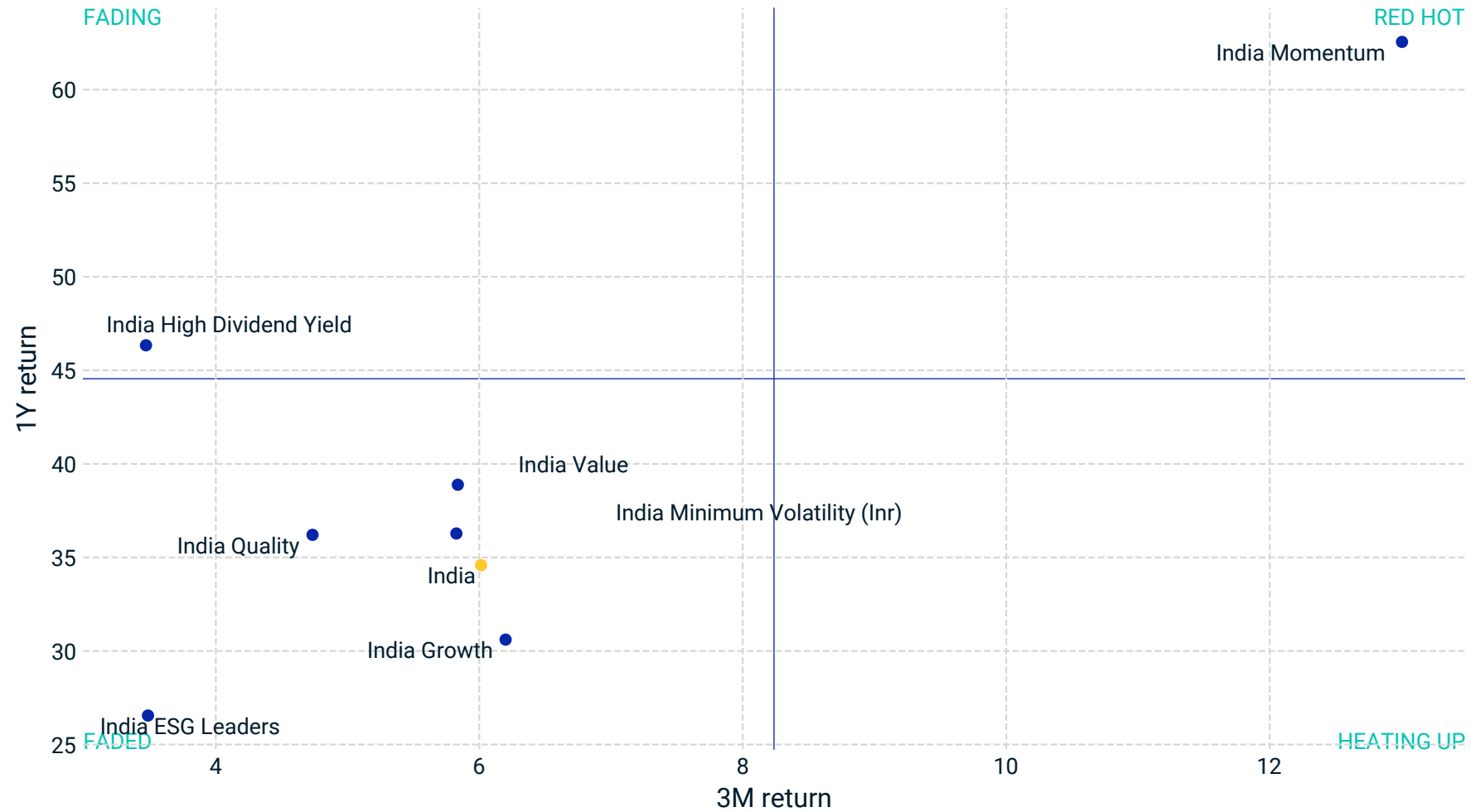
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
India Quality	8.7	12.6	11.2	14.6	18.4	16.4	0.6	0.6	0.5	-66.8	-2.0	-4.1	-3.3	-5.4	25
India Minimum Volatility (Inr)	8.8	10.6	9.6	13.5	18.2	16.7	0.6	0.6	0.4	-66.7	-2.0	-4.0	-3.3	-5.5	88
India High Dividend Yield	9.5	14.0	12.7	14.7	19.7	17.9	1.0	0.6	0.4	-64.3	-2.2	-4.1	-3.4	-5.6	19
India ESG Leaders	9.5	10.8	10.8	15.5	20.5	18.2	0.2	0.5	0.4	-67.1	-2.2	-4.4	-3.6	-6.0	52
India	9.2	11.2	10.4	15.2	20.5	18.3	0.5	0.5	0.4	-72.7	-2.4	-4.6	-3.8	-6.2	136
India Growth	9.8	10.9	9.8	15.6	20.9	18.6	0.4	0.3	0.3	-76.9	-2.5	-4.9	-4.1	-6.8	91
India Value	9.3	12.2	11.7	15.5	21.2	19.1	0.6	0.6	0.5	-70.8	-2.5	-4.6	-3.8	-6.2	70
India Momentum	10.9	16.9	13.3	19.9	22.7	20.6	0.7	0.5	0.4	-78.1	-2.6	-4.9	-4.1	-6.7	25

As of Apr 30, 2024

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

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# 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	-0.6	2.7	-0.9	14.9	-0.9	-0.9	10.1	30.3	1.1	8.4	5.1	0.7	7.0	4.3
Korea Momentum	-1.2	1.8	-6.8	16.2	-6.8	-6.8	1.7	9.0	-14.2	0.1	2.0	1.4	119.9	1.6
Korea Minimum Volatility (KRW)	-0.1	2.3	-4.8	7.7	-4.8	-4.8	-0.5	15.0	-7.4	2.8	2.6	0.9	12.9	2.9
Korea Enhanced Value	-0.1	2.7	-4.3	5.0	-4.3	-4.3	-3.5	18.8	-7.6	4.8	4.9	0.7	10.7	3.3
Korea	-0.1	2.4	-5.7	6.6	-5.7	-5.7	-4.1	9.1	-9.5	3.9	3.2	1.0	19.7	2.1
Korea Quality	0.3	2.2	-6.0	4.8	-6.0	-6.0	-6.7	11.3	-10.2	3.0	1.8	1.2	14.1	2.1
Korea Climate Change	0.4	3.0	-6.8	6.0	-6.8	-6.8	-6.8	1.3	-11.3	3.1	3.2	1.2	24.5	1.7
Korea Growth	0.0	2.6	-7.1	5.7	-7.1	-7.1	-7.3	-2.4	-15.0	1.8	2.8	1.7	69.7	1.0
Korea ESG Leaders	-0.1	4.0	-4.2	2.5	-4.2	-4.2	-8.7	-9.4	-17.8	-4.1	-1.6	0.8	14.1	2.2

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

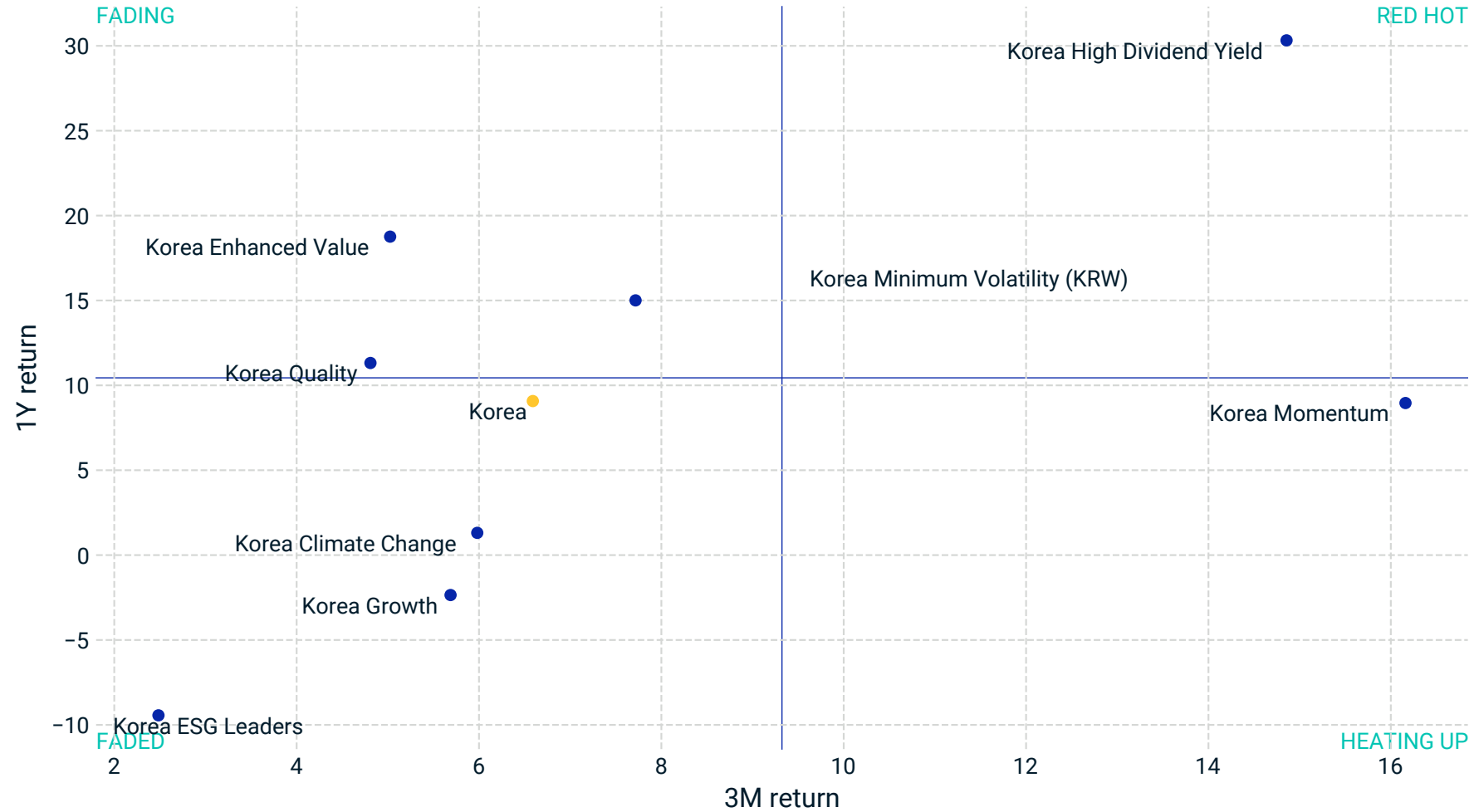
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Korea Minimum Volatility (KRW)</b>	23.9	24.2	21.6	21.7	24.4	20.8	-0.5	0.1	0.0	-68.8	-2.3	-4.3	-3.7	-6.1	51
<b>Korea High Dividend Yield</b>	26.0	31.3	24.6	23.2	25.7	22.2	-0.1	0.3	0.1	-60.9	-2.6	-4.8	-3.9	-6.2	22
<b>Korea Quality</b>	23.2	22.7	23.1	23.9	25.8	22.3	-0.6	0.1	0.0	-68.8	-2.8	-4.9	-4.2	-6.9	38
<b>Korea</b>	25.2	23.9	23.3	23.7	26.2	22.6	-0.6	0.1	0.1	-71.4	-2.8	-5.2	-4.3	-7.2	99
<b>Korea Enhanced Value</b>	20.6	22.2	20.8	23.3	25.9	22.8	-0.5	0.1	0.1	-72.9	-2.9	-5.3	-4.4	-7.2	30
<b>Korea Climate Change</b>	27.7	24.8	25.5	24.9	26.9	23.0	-0.6	0.1	0.1	-50.2	-2.2	-3.7	-3.2	-4.7	90
<b>Korea ESG Leaders</b>	29.4	26.8	26.3	26.1	28.6	24.1	-0.8	-0.2	-0.2	-73.7	-2.6	-4.9	-4.2	-7.1	45
<b>Korea Growth</b>	28.7	24.5	25.8	25.7	27.5	24.1	-0.7	0.0	0.1	-74.8	-3.1	-5.6	-4.8	-7.9	52
<b>Korea Momentum</b>	33.2	30.7	38.6	30.8	30.1	26.5	-0.6	-0.0	-0.0	-72.6	-3.2	-5.5	-4.7	-7.2	23

As of Apr 30, 2024

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

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# 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
<b>Mexico High Dividend Yield</b>	-2.2	2.2	0.2	6.9	0.2	0.2	3.1	13.6	21.1	21.7	12.2	2.8	11.7	4.9
<b>Mexico Quality</b>	-2.1	0.1	-2.5	0.6	-2.5	-2.5	-2.3	9.5	15.2	10.4	4.3	2.3	14.9	3.2
<b>Mexico Enhanced Value</b>	-1.7	-0.1	-4.3	-2.4	-4.3	-4.3	-2.8	12.2	18.5	11.7	3.6	1.8	14.9	3.1
<b>Mexico</b>	-2.0	-0.4	-3.7	-1.4	-3.7	-3.7	-3.2	10.9	15.6	10.4	2.9	2.1	14.9	3.3
<b>Mexico ESG Leaders</b>	-1.4	-1.7	-5.5	-4.2	-5.5	-5.5	-3.9	7.7	11.3	7.3	0.7	1.7	14.0	3.4
<b>Mexico Momentum</b>	-2.1	-1.2	-5.0	-2.7	-5.0	-5.0	-4.4	12.9	15.3	10.9	2.9	1.6	14.5	3.2
<b>Mexico Growth</b>	-2.7	0.1	-3.5	-2.7	-3.5	-3.5	-5.2	9.6	14.8	6.9	-0.7	2.8	17.5	2.3

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

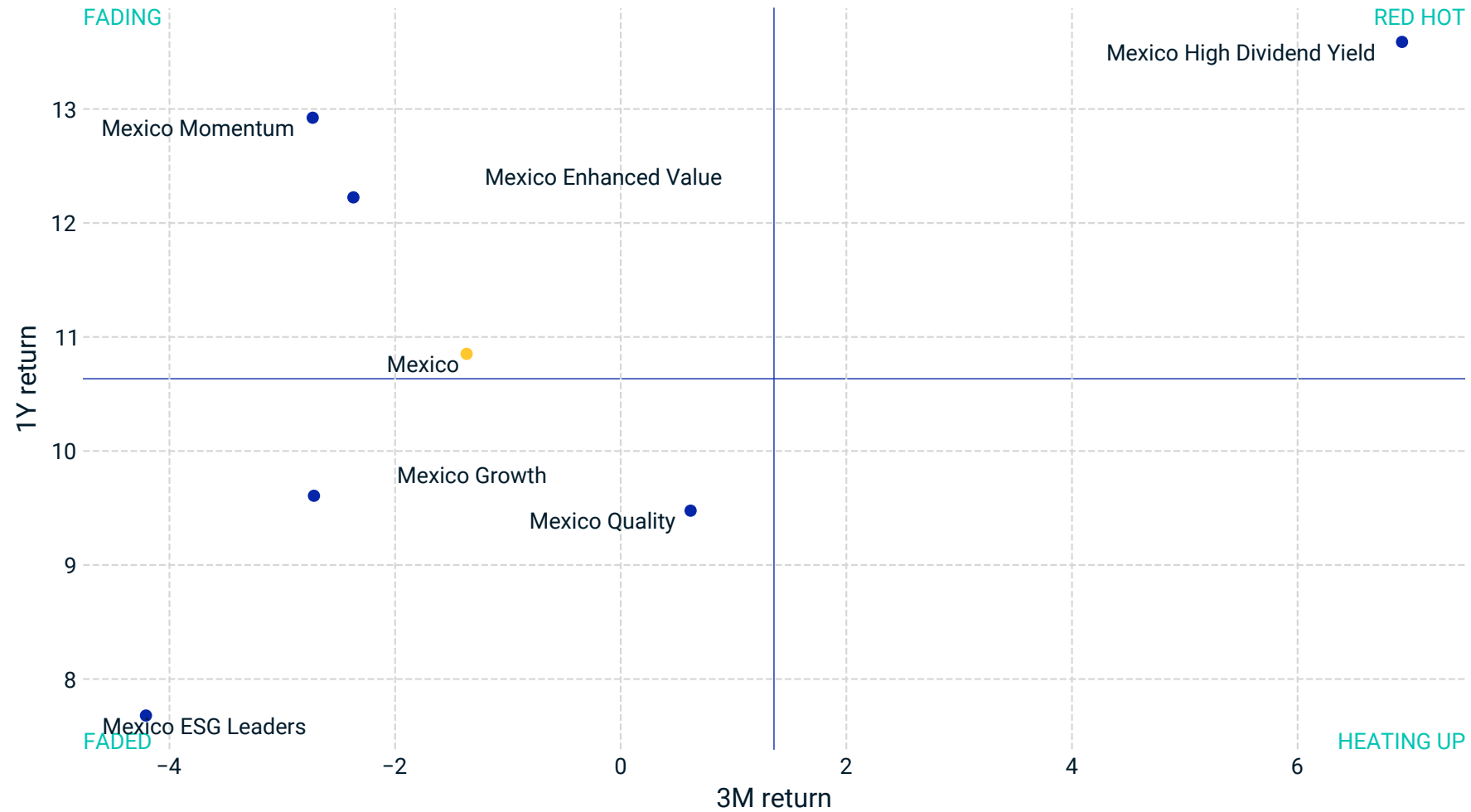
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Mexico Growth</b>	20.9	18.4	20.8	19.9	23.9	22.5	0.5	0.2	-0.2	-62.7	-2.5	-4.5	-3.8	-6.4	14
<b>Mexico Quality</b>	19.9	17.3	20.3	20.1	24.4	22.5	0.5	0.4	0.1	-62.7	-2.4	-4.5	-3.6	-6.1	24
<b>Mexico Enhanced Value</b>	18.3	16.4	19.1	19.5	24.5	22.8	0.7	0.4	0.0	-64.5	-2.4	-4.5	-3.6	-6.2	24
<b>Mexico</b>	19.0	16.7	19.8	19.9	24.6	22.9	0.5	0.4	0.0	-64.4	-2.4	-4.6	-3.7	-6.2	24
<b>Mexico ESG Leaders</b>	18.2	16.7	19.2	21.1	24.6	23.1	0.3	0.2	-0.1	-66.9	-2.3	-3.5	-3.2	-5.2	12
<b>Mexico Momentum</b>	19.2	17.2	19.9	20.4	24.9	23.1	0.5	0.4	0.0	-61.3	-2.4	-4.5	-3.7	-6.1	24
<b>Mexico High Dividend Yield</b>	25.9	21.7	23.4	21.1	28.4	25.2	0.7	0.7	0.4	-67.5	-2.4	-4.7	-3.8	-6.4	5

As of Apr 30, 2024

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

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# 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 Growth	-2.7	3.3	4.1	8.2	4.1	4.1	5.1	2.5	-6.8	2.2	4.9	2.8	26.8	1.6
South Africa Momentum	-2.1	3.9	2.7	2.3	2.7	2.7	-1.8	-6.8	-4.8	1.0	0.7	1.7	13.3	3.6
South Africa	-1.9	4.1	3.0	1.9	3.0	3.0	-3.9	-2.3	-3.9	-1.2	-0.2	1.6	13.7	3.6
South Africa ESG Leaders	-1.6	4.1	3.1	1.1	3.1	3.1	-4.9	-3.0	-5.1	-2.6	1.2	1.7	13.3	3.8
South Africa Quality	-2.4	4.1	1.7	1.4	1.7	1.7	-5.1	-2.7	-7.1	-3.8	-2.8	1.7	12.6	3.8
South Africa Minimum Volatility (USD)	-1.0	4.8	0.8	-3.2	0.8	0.8	-8.4	-1.2	-2.3	-1.0	-1.8	1.5	12.4	4.2
South Africa Enhanced Value	-1.1	4.3	1.4	-3.6	1.4	1.4	-9.7	-9.7	-4.1	-4.3	-5.1	1.1	10.0	4.7

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

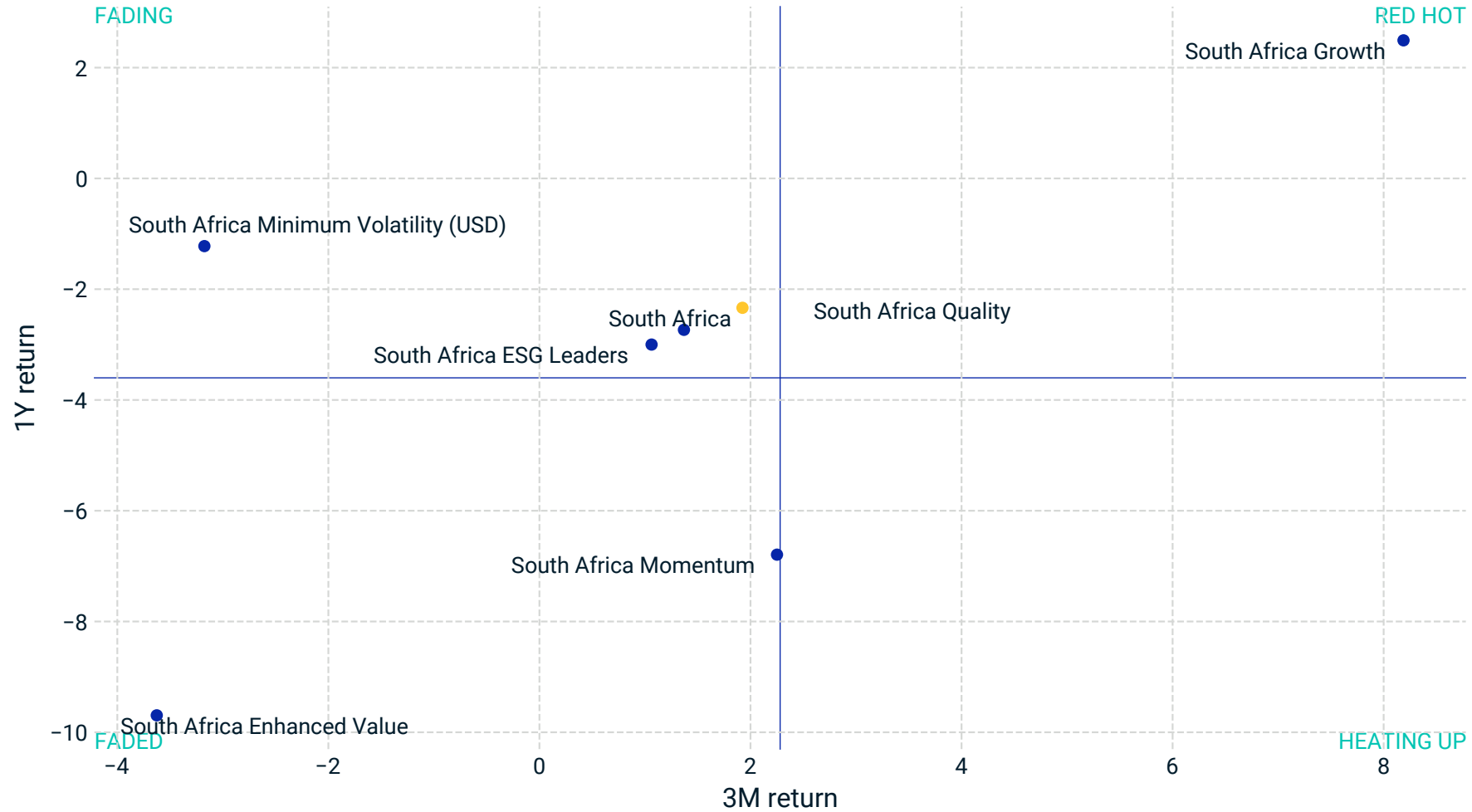
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>South Africa Minimum Volatility (USD)</b>	20.9	18.4	24.8	25.5	29.2	29.3	-0.3	-0.1	-0.1	-63.2	-2.7	-4.7	-4.1	-6.6	31
<b>South Africa</b>	22.1	20.0	27.1	27.6	30.0	29.4	-0.3	-0.1	-0.1	-63.4	-2.9	-4.7	-4.2	-6.5	32
<b>South Africa ESG Leaders</b>	22.0	20.2	27.3	27.8	30.0	30.1	-0.4	-0.1	-0.1	-61.9	-3.1	-5.0	-4.4	-6.9	25
<b>South Africa Quality</b>	25.6	22.5	28.0	28.0	29.8	30.2	-0.4	-0.2	-0.2	-63.4	-2.9	-4.8	-4.3	-6.6	25
<b>South Africa Momentum</b>	20.5	19.1	27.2	28.0	31.7	30.5	-0.3	-0.0	-0.1	-66.9	-2.9	-4.9	-4.3	-7.0	25
<b>South Africa Growth</b>	22.9	21.3	29.3	30.5	31.9	31.3	-0.4	0.0	0.1	-67.3	-3.0	-5.0	-4.3	-6.7	16
<b>South Africa Enhanced Value</b>	23.5	21.1	27.1	28.0	32.8	31.8	-0.4	-0.2	-0.2	-74.4	-2.8	-4.8	-4.2	-7.0	25

As of Apr 30, 2024

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

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# 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 Growth	-0.5	5.3	-1.4	15.7	-1.4	-1.4	18.6	40.1	2.5	22.9	17.4	5.2	25.5	1.8
Taiwan ESG Leaders	-0.6	4.2	-1.8	14.2	-1.8	-1.8	14.1	34.5	3.3	20.1	16.3	3.3	22.2	2.7
Taiwan	-0.6	4.5	-2.3	11.2	-2.3	-2.3	9.9	31.0	2.8	17.5	13.1	2.7	22.1	2.8
Taiwan Quality	-0.7	5.1	-4.8	7.8	-4.8	-4.8	6.6	35.3	1.2	15.6	11.6	4.6	21.7	3.0
Taiwan High Dividend Yield	-1.1	5.2	-5.9	10.7	-5.9	-5.9	4.8	35.4	4.2	11.2	7.0	1.9	16.0	4.9
Taiwan Minimum Volatility (USD)	-0.6	3.9	-4.0	5.2	-4.0	-4.0	-0.3	20.3	0.7	13.5	10.1	2.1	22.1	3.5
Taiwan Value	-0.8	3.2	-3.6	5.1	-3.6	-3.6	-0.8	19.6	3.0	11.8	8.6	1.5	18.4	4.4
Taiwan Momentum	-0.5	5.8	-8.5	-3.3	-8.5	-8.5	-2.3	30.4	-1.1	18.6	11.5	3.0	21.7	3.7

Gross returns in USD for the period ending Apr 30, 2024

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 (%)

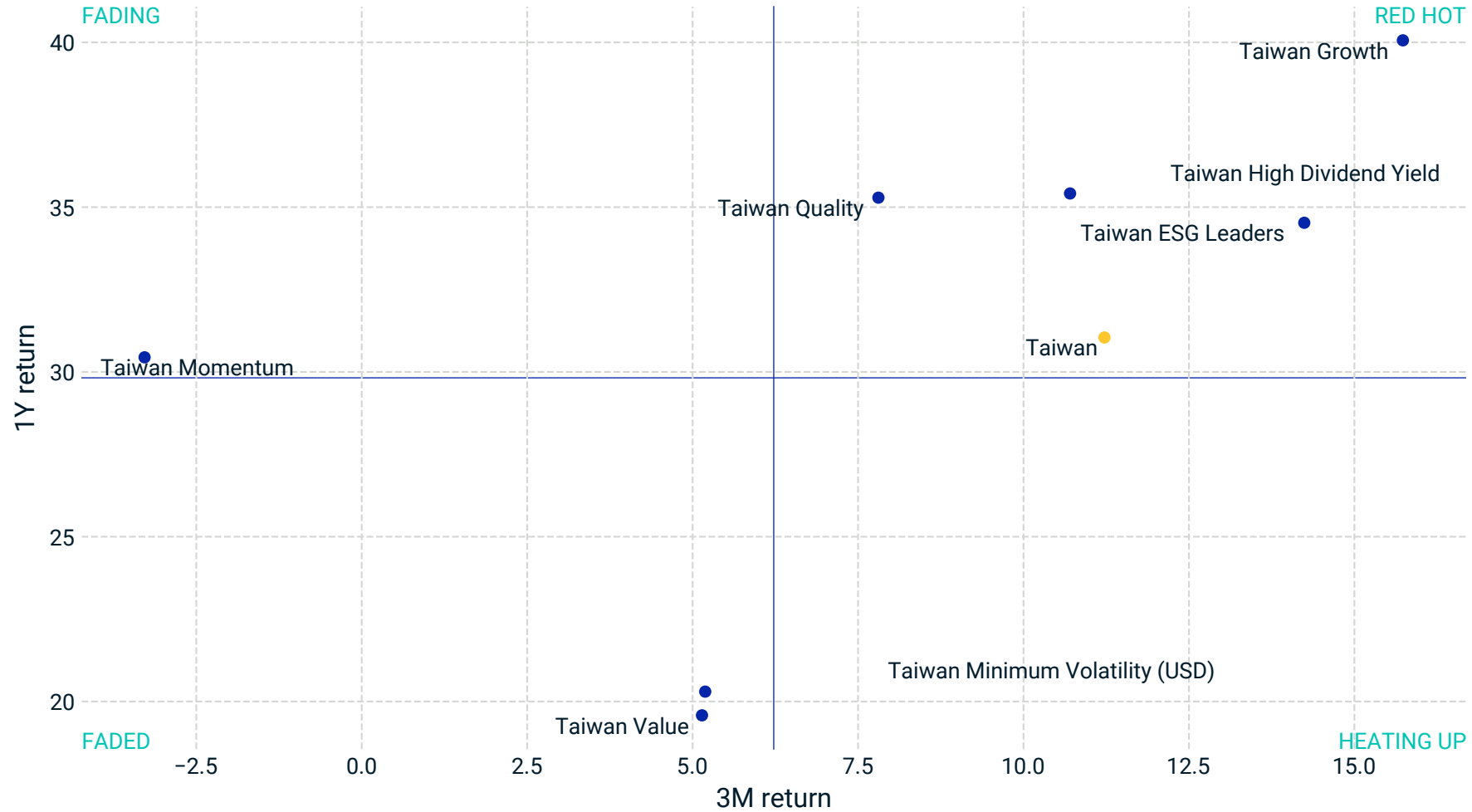
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Taiwan Value</b>	22.2	15.3	14.1	15.6	17.0	15.9	0.1	0.6	0.4	-71.5	-2.3	-4.0	-3.3	-5.0	68
<b>Taiwan Minimum Volatility (USD)</b>	24.1	16.4	16.6	17.7	18.2	16.4	-0.1	0.7	0.5	-57.9	-2.1	-3.8	-3.1	-4.6	56
<b>Taiwan High Dividend Yield</b>	33.1	23.5	17.6	18.6	20.4	17.5	0.1	0.5	0.3	-59.3	-2.1	-3.8	-3.1	-4.8	17
<b>Taiwan</b>	29.9	22.6	18.4	20.6	21.0	19.0	0.0	0.8	0.6	-68.8	-2.4	-4.0	-3.4	-5.1	89
<b>Taiwan ESG Leaders</b>	31.7	26.3	20.3	22.3	22.4	20.0	0.1	0.9	0.7	-51.7	-2.1	-3.5	-3.1	-4.5	35
<b>Taiwan Momentum</b>	33.8	24.7	25.3	22.2	23.4	21.0	-0.1	0.7	0.4	-73.1	-2.6	-4.3	-3.6	-5.3	25
<b>Taiwan Quality</b>	34.1	26.2	21.1	24.4	23.5	21.1	-0.0	0.7	0.4	-67.1	-2.5	-4.3	-3.6	-5.4	24
<b>Taiwan Growth</b>	36.4	30.3	23.8	26.5	26.4	23.4	0.0	0.9	0.6	-70.2	-2.7	-4.6	-3.9	-5.8	29

As of Apr 30, 2024

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

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# Taiwan Indexes: Momentum



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# Indonesia Indexes: Performance

## Performance and valuations (%)

	1D	1W	1M	3M	MTD	QTD	YTD	1 Yr	3 Yr	5 Yr	10 Yr	PB	PE	DY
Indonesia High Dividend Yield	1.7	-1.9	-6.7	-0.3	-6.7	-6.7	-2.3	-8.0	6.6	-1.5	0.1	1.1	4.7	12.0
Indonesia Growth	0.7	0.4	-6.4	-1.5	-6.4	-6.4	-3.0	-10.7	3.1	1.1	2.1	3.4	41.9	3.4
Indonesia	1.2	-0.2	-8.5	-4.6	-8.5	-8.5	-6.1	-10.4	5.6	1.0	2.2	2.1	15.0	5.4
Indonesia ESG Universal	1.3	-0.5	-9.3	-6.1	-9.3	-9.3	-7.9	-11.8	5.7	1.0	2.9	2.0	14.1	5.7
Indonesia Value	1.7	-1.0	-11.0	-7.9	-11.0	-11.0	-9.6	-10.6	8.0	0.6	1.9	1.4	8.3	7.6
Indonesia ESG Leaders	1.7	-1.2	-10.3	-7.5	-10.3	-10.3	-10.0	-14.7	2.5	-0.2	2.4	2.9	16.0	4.6

Gross returns in USD for the period ending Apr 30, 2024

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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# Indonesia Indexes: Risk Profile

## Risk Profile (%)

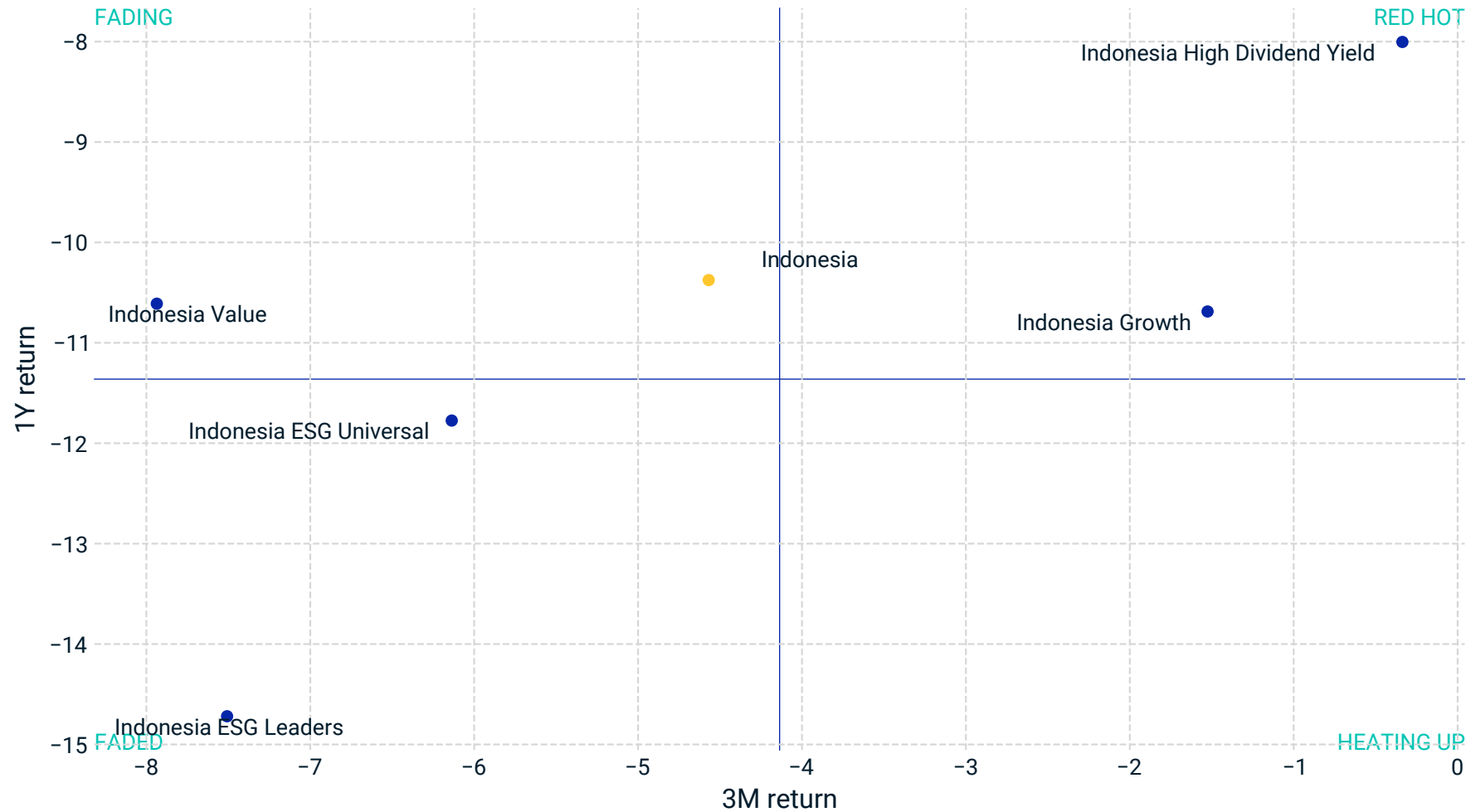
	1M	3M	1Yr	3Yr	5Yr	10Yr	SR 3Yr	SR 5Yr	SR 10Yr	Max Drawdown	VaR @ 95%	VaR @ 99%	CVaR @ 95%	CVaR @ 99%	Number of Constituents
<b>Indonesia Growth</b>	27.8	20.3	16.0	17.6	23.8	21.9	-0.0	-0.1	-0.0	-77.3	-2.8	-5.1	-4.4	-7.3	13
<b>Indonesia</b>	25.6	18.7	14.9	16.0	23.8	22.4	0.1	-0.1	-0.0	-74.8	-2.7	-5.1	-4.3	-7.1	22
<b>Indonesia ESG Universal</b>	25.4	18.7	15.0	15.9	24.0	22.5	0.1	-0.1	0.0	-53.5	-2.1	-4.3	-3.5	-5.9	21
<b>Indonesia ESG Leaders</b>	28.1	20.6	16.3	17.6	25.1	23.1	-0.0	-0.1	0.0	-54.2	-2.2	-4.2	-3.5	-5.9	9
<b>Indonesia Value</b>	26.0	19.0	15.8	16.6	26.0	24.8	0.3	-0.1	-0.0	-81.9	-2.8	-5.4	-4.5	-7.5	13
<b>Indonesia High Dividend Yield</b>	17.9	16.6	18.2	17.7	26.2	24.9	0.1	-0.1	-0.1	-70.2	-2.9	-5.5	-4.5	-7.4	4

As of Apr 30, 2024

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

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# Indonesia Indexes: Momentum



As of Apr 30, 2024.

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