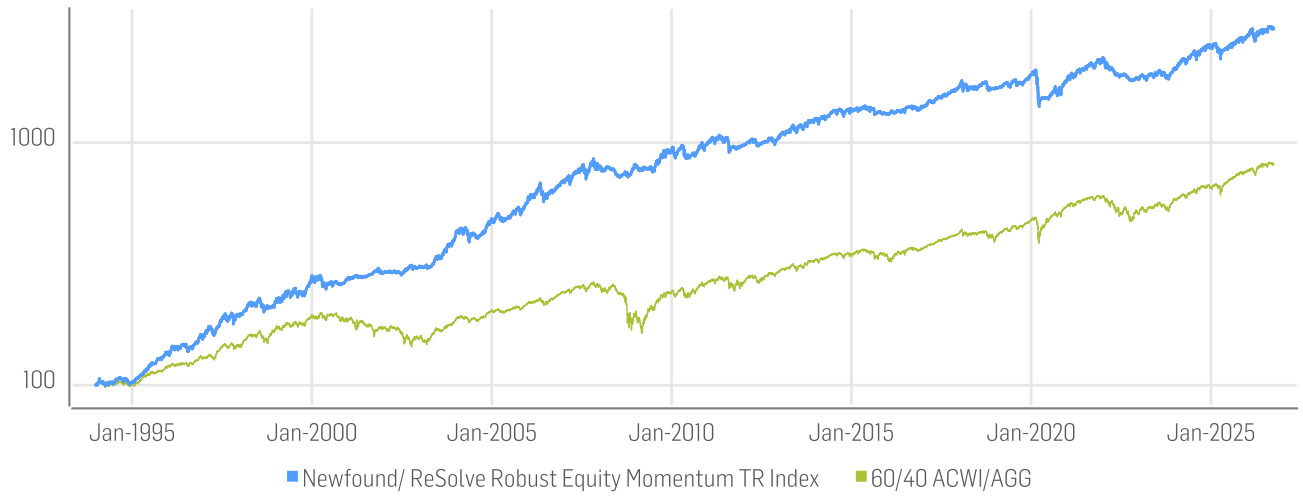
FACTSHEET - AS OF 30-Sep-2026
Newfound/ ReSolve Robust Equity Momentum TR Index

DESCRIPTION

The Newfound / ReSolve Robust Equity Momentum Index attempts to provide dynamic exposure to broad U.S., international, and emerging equities while simultaneously seeking to avoid significant and prolonged drawdowns by tactically allocating to short- or intermediate-term U.S. Treasuries. Exposures to underlying indices are expressed through U.S. listed Exchange Traded Funds ("ETFs"). The Index rebalances weekly into the equity region exhibiting the strongest momentum (subject to constraints on maximum weights). A trend filter is applied, allocating into U.S. Treasuries when equities exhibit negative trends. The Index employs an ensemble approach where a large number of simple momentum and trend strategies "vote" on which of the 5 possible ETFs should be held by the Index. The weight of each ETF in the portfolio at each rebalance is in proportion to the percentage of votes it receives.

HISTORICAL PERFORMANCE[1]



CHARACTERISTICS

ISIN / WKN	DE000SLA8JN0 / SLA8JN	Base Value / Base Date	1000 Points / 24.06.2019
Bloomberg / Reuters	NRROMOT Index / .NRROMOT	Last Price	1651.36
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 16:30pm (ET), every 15 seconds
Index Currency	USD	History	Available daily back to 27.12.1993
Index Members	4		

[1] Data prior to June 24, 2019 for the Index is hypothetical and was derived using the Index rules as of June 24, 2019, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher than current performance.

STATISTICS

USD	1Y	3Y	5Y	10Y	YTD	Since Inception
Performance	11.38%	57.41%	44.77%	109.15%	8.14%	2837.32%
Performance (p.a.)	11.39%	16.32%	7.68%	7.66%		10.87%
Volatility (p.a.)	14.52%	13.19%	12.16%	13.16%	15.39%	11.97%
High	1697.72	1697.72	1697.72	1697.72	1697.72	1697.72
Low	1454.60	1025.57	1009.64	761.40	1471.77	55.73
Sharpe Ratio*	0.52	0.94	0.31	0.29	0.46	0.58
Max. Drawdown	-11.21%	-13.96%	-19.76%	-29.53%	-11.21%	-29.53%
VaR 95 \ 99	-24.6% \ -42.3%	-21.5% \ -39.8%	-20.4% \ -32.2%	-19.7% \ -39.8%		-18.5% \ -34.6%
CVaR 95 \ 99	-33.6% \ -48.2%	-30.8% \ -49.4%	-28.6% \ -43.7%	-33.2% \ -61.8%		-29.7% \ -49.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - 60/40 ACWI/AGG

	1Y	3Y	5Y	10Y	YTD	Since Inception
Performance	8.60%	50.68%	39.43%	120.09%	5.93%	707.99%
Performance (p.a.)	8.61%	14.64%	6.87%	8.21%		6.59%
Volatility (p.a.)	9.74%	9.54%	10.55%	11.42%	10.35%	11.17%
High	186.55	186.55	186.55	186.55	186.55	186.55
Low	165.22	117.11	106.35	80.42	165.22	21.99
Sharpe Ratio*	0.48	1.13	0.28	0.38	0.40	0.24
Max. Drawdown	-6.59%	-9.80%	-21.98%	-21.98%	-6.59%	-38.50%
VaR 95 \ 99	-15.7% \ -23.7%	-14.4% \ -23.7%	-16.7% \ -27.8%	-15.5% \ -29.4%		-15.5% \ -30.8%
CVaR 95 \ 99	-21.5% \ -33.1%	-21.2% \ -35.9%	-23.7% \ -37.0%	-26.4% \ -51.7%		-26.4% \ -49.3%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

TOP COMPONENTS AS OF 30-Sep-2026

Index	Ticker	Country	Currency	Index Weight (%)
ISHARES CORE S&P 500 ETF	IVV UP Equity	US	USD	57.43%
ISHARES CORE MSCI EAFE ETF	IEFA UF Equity	US	USD	33.62%
ISHARES CORE MSCI EMERGING MARKETS ETF	IEMG UP Equity	US	USD	7.51%
ISHARES 1-3 YEAR TREASURY BO	SHY UQ Equity	US	USD	1.44%

ANNUAL PERFORMANCE

Total Return	1993	1994	1995	1996	1997	1998	1999	2000	2001
Newfound/ ReSolve Robust Equity Momentum TR Index	0.14%	2.59%	32.36%	16.60%	23.31%	13.18%	27.01%	-2.96%	6.50%
60/40 ACWI/AGG	0.04%	0.98%	18.53%	8.92%	12.31%	17.19%	13.47%	-3.87%	-7.37%
Total Return	2002	2003	2004	2005	2006	2007	2008	2009	2010
Newfound/ ReSolve Robust Equity Momentum TR Index	6.79%	34.22%	16.76%	16.38%	23.12%	14.88%	0.52%	14.92%	7.47%
60/40 ACWI/AGG	-10.30%	19.59%	9.30%	6.13%	11.97%	7.28%	-23.59%	21.09%	10.83%
Total Return	2011	2012	2013	2014	2015	2016	2017	2018	2019
Newfound/ ReSolve Robust Equity Momentum TR Index	-1.57%	7.92%	19.57%	8.50%	-4.13%	6.33%	20.54%	-0.14%	13.12%
60/40 ACWI/AGG	-0.96%	11.70%	12.17%	4.89%	-0.80%	6.28%	15.64%	-5.16%	19.27%
Total Return	2020	2021	2022	2023	2024	2025	YTD		
Newfound/ ReSolve Robust Equity Momentum TR Index	-4.47%	22.68%	-18.27%	11.44%	21.35%	10.38%	8.14%		
60/40 ACWI/AGG	14.66%	10.21%	-15.79%	15.55%	10.90%	17.20%	5.93%		

DETAILED HISTORICAL MONTHLY PERFORMANCE[2]

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2026	4.00%	4.11%	-8.11%	4.53%	3.35%	-0.75%	0.56%	2.51%	-1.66%				8.14%
2025	2.56%	-1.03%	-4.45%	0.79%	1.28%	2.73%	-1.01%	3.41%	2.94%	2.17%	-0.09%	0.91%	10.38%
2024	1.27%	4.95%	3.30%	-4.01%	4.82%	3.04%	1.11%	1.91%	2.24%	-1.62%	5.32%	-2.34%	21.35%
2023	4.13%	-2.62%	2.01%	1.86%	-3.53%	4.49%	2.97%	-2.05%	-4.27%	-1.30%	5.53%	4.33%	11.44%
2022	-5.30%	-2.25%	-1.67%	-5.31%	-0.21%	-1.10%	1.23%	-2.75%	-2.70%	-0.35%	1.88%	-1.21%	-18.27%
2021	-0.02%	2.31%	2.55%	4.44%	0.78%	1.02%	2.02%	2.99%	-4.60%	6.09%	-0.87%	4.34%	22.68%
2020	-0.08%	-8.27%	-13.79%	1.65%	0.62%	-0.32%	3.61%	5.29%	-3.31%	-2.60%	10.05%	4.89%	-4.47%
2019	0.79%	-0.04%	2.28%	2.53%	-4.65%	5.04%	0.88%	-1.43%	-0.20%	1.90%	2.32%	3.32%	13.12%
2018	5.53%	-4.12%	-1.65%	-0.01%	-0.51%	-0.16%	3.14%	2.99%	0.46%	-6.39%	0.88%	0.27%	-0.14%
2017	1.75%	3.75%	0.15%	1.38%	2.15%	0.39%	2.70%	0.12%	2.03%	1.87%	1.55%	1.03%	20.54%
2016	0.97%	1.45%	-0.00%	-0.10%	0.88%	1.23%	2.35%	-0.41%	0.46%	-1.65%	-0.19%	1.21%	6.33%
2015	-0.59%	1.71%	-1.52%	1.43%	0.53%	-2.18%	1.87%	-4.04%	0.46%	-0.36%	-0.52%	-0.85%	-4.13%
2014	-3.61%	4.30%	0.61%	0.75%	2.17%	2.04%	-1.33%	3.62%	-2.32%	0.56%	1.93%	-0.24%	8.50%
2013	3.88%	-0.65%	2.28%	2.61%	-0.56%	-1.71%	4.79%	-3.20%	4.11%	3.79%	1.00%	2.03%	19.57%
2012	1.54%	1.65%	1.92%	-0.36%	-4.14%	1.01%	1.48%	0.34%	1.80%	-1.56%	1.33%	2.83%	7.92%
2011	1.62%	3.30%	-0.14%	3.18%	-1.79%	-2.26%	-1.19%	-6.21%	0.20%	-0.45%	0.88%	1.67%	-1.57%
2010	-4.33%	1.45%	4.94%	0.94%	-7.79%	-1.12%	3.32%	-1.35%	5.90%	2.74%	-3.49%	7.10%	7.47%
2009	-4.13%	-0.68%	3.04%	-1.48%	1.85%	-1.73%	6.40%	1.67%	5.47%	-1.99%	4.58%	1.57%	14.92%
2008	-3.49%	1.70%	1.17%	-2.25%	-1.11%	-4.01%	-1.24%	1.23%	-0.21%	-0.58%	5.18%	4.56%	0.52%
2007	1.04%	-0.30%	2.53%	3.30%	3.53%	0.61%	-0.45%	-1.01%	5.22%	7.03%	-5.90%	-1.01%	14.88%
2006	8.01%	-1.08%	2.62%	5.55%	-5.25%	-1.47%	1.15%	2.15%	0.42%	3.64%	3.14%	2.73%	23.12%
2005	-1.38%	5.75%	-4.19%	-1.82%	1.29%	1.33%	3.95%	1.16%	5.39%	-4.01%	3.51%	4.98%	16.38%
2004	1.82%	2.87%	0.29%	-4.99%	-0.06%	1.94%	-3.40%	0.97%	2.27%	2.69%	7.47%	4.31%	16.76%
2003	-1.14%	1.14%	-0.45%	0.54%	4.95%	1.32%	2.08%	3.43%	1.54%	6.77%	2.02%	8.01%	34.22%
2002	0.48%	0.79%	-0.96%	-0.12%	0.51%	-2.23%	2.88%	2.50%	3.49%	-1.32%	-1.52%	2.26%	6.79%
2001	1.34%	1.06%	0.42%	-1.02%	0.19%	0.10%	2.08%	1.03%	2.23%	2.14%	-2.21%	-0.93%	6.50%
2000	-5.85%	2.85%	2.16%	-5.38%	-2.88%	2.41%	-1.96%	4.08%	-1.95%	-0.31%	2.01%	2.43%	-2.96%
1999	3.81%	-3.07%	3.77%	3.87%	-3.21%	5.36%	-2.69%	-0.31%	-0.49%	3.47%	4.26%	10.27%	27.01%
1998	1.26%	3.63%	4.67%	0.96%	-1.71%	3.51%	-1.08%	-8.45%	5.49%	-0.28%	0.31%	4.98%	13.18%
1997	6.01%	0.77%	-3.54%	2.70%	4.67%	4.60%	6.88%	-6.79%	4.83%	-3.21%	3.74%	1.49%	23.31%
1996	2.93%	0.69%	0.98%	1.47%	1.32%	0.23%	-4.83%	1.13%	4.15%	2.44%	7.39%	-1.97%	16.60%
1995	1.33%	3.26%	1.82%	2.91%	3.74%	2.22%	3.29%	0.16%	4.07%	-0.30%	4.12%	1.85%	32.36%
1994	5.61%	-1.95%	-3.60%	2.86%	-0.52%	-0.03%	1.90%	3.00%	-2.52%	2.07%	-4.20%	0.42%	2.59%
1993												0.14%	0.14%

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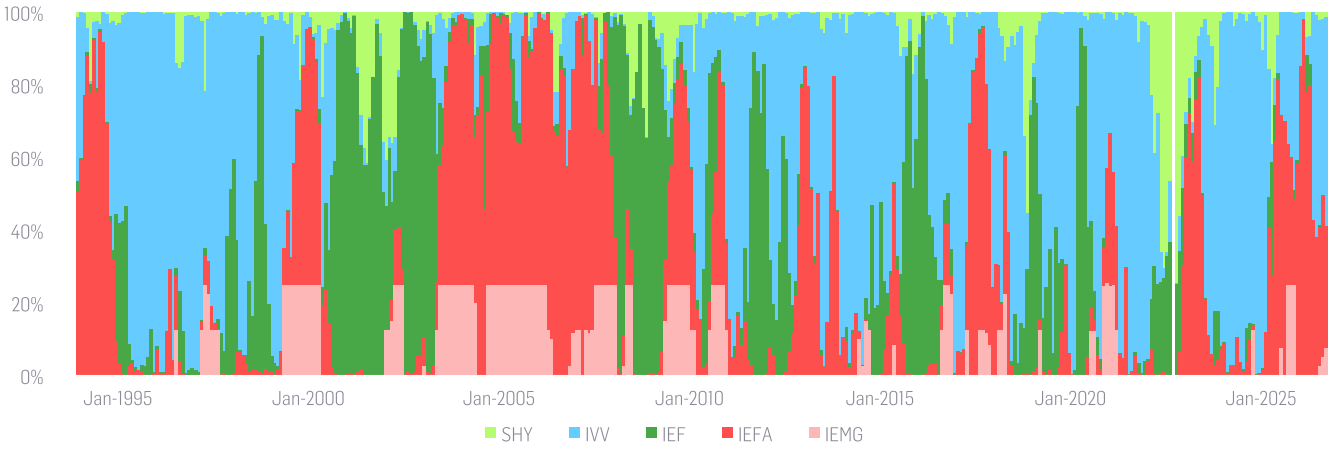
HISTORICAL WEIGHTINGS



DETAILED HISTORICAL WEIGHTINGS

	IEMG	IEFA	IEF	IVV	SHY
Sep-2026	7.5%	33.6%	-	57.4%	1.4%
Aug-2026	5.1%	44.5%	0.1%	48.5%	1.8%
Jul-2026	2.5%	38.5%	0.3%	56.5%	2.2%
Jun-2026	-	37.8%	0.3%	61.1%	0.8%
May-2026	-	42.8%	0.0%	57.2%	0.0%
Apr-2026	-	80.1%	5.7%	7.7%	6.5%
Mar-2026	-	78.0%	10.2%	4.7%	7.0%
Feb-2026	-	97.8%	0.3%	1.8%	0.1%
Jan-2026	-	85.2%	0.0%	14.8%	0.0%
Dec-2025	-	58.3%	0.9%	40.6%	0.2%
Nov-2025	24.8%	23.9%	2.2%	48.8%	0.3%
Oct-2025	25.0%	34.8%	0.4%	39.8%	0.0%
Sep-2025	25.0%	38.7%	0.1%	36.2%	0.0%
Aug-2025	-	69.7%	0.3%	29.9%	0.1%
Jul-2025	7.5%	64.2%	0.0%	28.2%	0.0%

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	IEMG	IEFA	IEF	IVV	SHY
Jun-2025	-	81.6%	1.7%	10.3%	6.4%
May-2025	-	64.7%	9.9%	7.3%	18.2%
Apr-2025	-	27.4%	31.2%	5.0%	36.4%
Mar-2025	-	40.6%	8.4%	35.4%	15.6%
Feb-2025	-	11.8%	0.1%	87.1%	0.9%
Jan-2025	-	1.6%	0.3%	87.7%	10.4%
Dec-2024	-	0.4%	0.3%	96.6%	2.8%
Nov-2024	-	-	0.3%	98.7%	0.9%
Oct-2024	12.6%	1.4%	0.1%	85.9%	0.1%
Sep-2024	-	9.7%	4.7%	85.1%	0.6%
Aug-2024	-	4.1%	9.0%	84.4%	2.5%
Jul-2024	-	1.0%	0.6%	97.8%	0.6%
Jun-2024	-	3.8%	-	96.0%	0.2%
May-2024	-	10.6%	-	87.4%	2.0%
Apr-2024	-	3.0%	-	93.1%	3.9%
Mar-2024	-	3.0%	-	97.0%	-
Feb-2024	-	0.7%	0.0%	99.3%	0.0%
Jan-2024	-	9.0%	0.2%	90.4%	0.4%
Dec-2023	-	7.3%	0.6%	89.5%	2.6%
Nov-2023	-	4.5%	13.4%	61.4%	20.8%
Oct-2023	-	2.7%	14.9%	51.2%	31.1%
Sep-2023	-	5.9%	0.0%	84.6%	9.5%
Aug-2023	-	11.1%	0.0%	82.5%	6.4%
Jul-2023	-	21.1%	0.2%	76.9%	1.8%
Jun-2023	-	49.3%	1.0%	45.6%	4.0%
May-2023	-	81.9%	4.9%	6.7%	6.5%
Apr-2023	-	75.9%	7.5%	4.5%	12.1%
Mar-2023	-	59.0%	7.6%	3.3%	30.1%
Feb-2023	-	72.3%	4.0%	5.6%	18.1%
Jan-2023	-	59.9%	9.2%	3.5%	27.4%
Dec-2022	-	30.4%	21.3%	8.6%	39.7%
Nov-2022	-	6.8%	27.5%	9.7%	56.1%
Oct-2022	-	-	25.3%	0.2%	74.5%
Aug-2022	-	0.0%	36.8%	16.8%	46.4%
Jul-2022	-	0.0%	32.8%	1.1%	66.1%

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	IEMG	IEFA	IEF	IVV	SHY
Jun-2022	-	1.1%	25.8%	2.6%	70.5%
May-2022	-	0.6%	25.3%	8.2%	65.9%
Apr-2022	-	0.2%	25.0%	47.0%	27.9%
Mar-2022	-	0.3%	29.8%	31.0%	38.8%
Feb-2022	-	7.0%	14.1%	55.9%	23.0%
Jan-2022	-	3.9%	0.5%	92.0%	3.6%
Dec-2021	-	0.1%	3.8%	93.3%	2.8%
Nov-2021	-	0.0%	0.7%	96.7%	2.6%
Oct-2021	-	0.7%	2.7%	88.4%	8.3%
Sep-2021	-	5.3%	1.2%	92.3%	1.2%
Aug-2021	-	0.9%	0.3%	98.6%	0.3%
Jul-2021	-	0.1%	0.3%	99.2%	0.3%
Jun-2021	-	29.8%	0.0%	70.0%	0.1%
May-2021	-	4.7%	0.1%	94.4%	0.8%
Apr-2021	-	6.1%	0.0%	93.7%	0.2%
Mar-2021	12.6%	28.4%	0.2%	56.5%	2.2%
Feb-2021	24.9%	31.1%	0.1%	43.7%	0.2%
Jan-2021	24.7%	41.9%	-	33.4%	-
Dec-2020	25.4%	31.7%	-	42.9%	-
Nov-2020	24.7%	10.4%	2.6%	60.4%	1.9%
Oct-2020	-	1.8%	2.8%	94.8%	0.6%
Sep-2020	-	5.7%	4.9%	89.0%	0.4%
Aug-2020	12.3%	2.8%	8.1%	76.6%	0.2%
Jul-2020	12.3%	6.4%	23.7%	57.4%	0.1%
Jun-2020	-	5.0%	35.8%	56.9%	2.3%
May-2020	-	0.1%	90.7%	8.3%	1.0%
Apr-2020	-	0.0%	95.6%	4.3%	0.1%
Mar-2020	-	0.2%	73.9%	25.7%	0.3%
Feb-2020	-	-	1.5%	98.4%	0.1%
Jan-2020	-	0.4%	0.0%	99.6%	-
Dec-2019	-	5.9%	0.1%	94.0%	0.0%
Nov-2019	-	30.4%	0.1%	69.4%	0.0%
Oct-2019	-	12.3%	19.8%	67.3%	0.7%
Sep-2019	-	2.2%	28.7%	68.8%	0.3%
Aug-2019	-	0.0%	40.9%	59.0%	0.0%

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	IEMG	IEFA	IEF	IVV	SHY
Jul-2019	-	0.0%	6.2%	93.7%	0.1%
Jun-2019	-	1.6%	33.2%	65.1%	-
May-2019	-	0.2%	24.0%	75.7%	0.2%
Apr-2019	-	1.0%	14.8%	83.8%	0.3%
Mar-2019	12.5%	3.0%	34.6%	47.4%	2.6%
Feb-2019	-	2.1%	72.9%	18.6%	6.4%
Jan-2019	-	1.3%	80.7%	4.1%	13.9%
Dec-2018	-	0.1%	71.5%	4.2%	24.2%
Nov-2018	-	0.4%	28.9%	15.5%	55.3%
Oct-2018	-	0.3%	12.9%	52.6%	34.2%
Sep-2018	-	0.3%	14.2%	81.7%	3.9%
Aug-2018	-	0.2%	3.2%	91.1%	5.5%
Jul-2018	-	0.1%	16.7%	74.2%	9.1%
Jun-2018	-	2.5%	1.5%	89.2%	6.7%
May-2018	-	39.4%	0.2%	50.7%	9.7%
Apr-2018	22.5%	37.7%	1.5%	24.7%	13.5%
Mar-2018	12.5%	7.2%	0.3%	73.2%	6.7%
Feb-2018	12.5%	17.7%	0.2%	65.1%	4.5%
Jan-2018	-	30.6%	0.0%	69.4%	0.0%
Dec-2017	-	24.2%	0.0%	75.8%	0.0%
Nov-2017	8.3%	53.8%	0.1%	37.7%	0.1%
Oct-2017	11.7%	68.5%	0.0%	19.9%	0.0%
Sep-2017	12.5%	83.4%	0.4%	3.6%	0.1%
Aug-2017	12.5%	81.6%	1.2%	4.3%	0.4%
Jul-2017	-	87.3%	0.2%	12.2%	0.3%
Jun-2017	-	83.9%	0.1%	16.1%	0.0%
May-2017	-	69.5%	0.0%	30.5%	0.0%
Apr-2017	12.5%	23.4%	0.8%	62.0%	1.3%
Mar-2017	-	7.3%	0.0%	92.7%	0.1%
Feb-2017	-	6.3%	0.0%	93.7%	0.0%
Jan-2017	-	6.7%	0.0%	93.3%	0.0%
Dec-2016	-	0.1%	0.4%	98.1%	1.4%
Nov-2016	22.5%	5.1%	7.1%	56.4%	8.9%
Oct-2016	25.0%	17.0%	8.1%	46.2%	3.6%
Sep-2016	25.0%	16.5%	6.8%	50.4%	1.3%

	IEMG	IEFA	IEF	IVV	SHY
Aug-2016	12.5%	6.6%	7.0%	73.5%	0.3%
Jul-2016	-	0.1%	26.3%	73.5%	0.1%
Jun-2016	-	3.3%	29.3%	66.9%	0.5%
May-2016	-	3.1%	37.6%	57.5%	1.8%
Apr-2016	-	2.7%	41.5%	55.1%	0.7%
Mar-2016	-	0.3%	81.4%	15.9%	2.4%
Feb-2016	-	0.0%	98.9%	1.0%	0.0%
Jan-2016	-	0.1%	90.3%	3.5%	6.1%
Dec-2015	-	0.1%	65.0%	22.9%	11.9%
Nov-2015	-	0.1%	51.4%	31.3%	17.1%
Oct-2015	-	0.4%	91.6%	6.1%	2.0%
Sep-2015	-	0.3%	87.6%	2.5%	9.6%
Aug-2015	-	8.9%	49.9%	31.5%	9.7%
Jul-2015	-	16.5%	11.5%	59.9%	12.1%
Jun-2015	-	29.0%	3.8%	63.3%	3.9%
May-2015	8.3%	44.6%	0.2%	46.8%	0.1%
Apr-2015	-	27.4%	1.4%	71.2%	0.0%
Mar-2015	-	16.5%	6.1%	76.6%	0.8%
Feb-2015	-	7.3%	18.7%	73.8%	0.2%
Jan-2015	-	0.5%	47.1%	52.4%	0.0%
Dec-2014	-	0.0%	19.5%	80.4%	0.0%
Nov-2014	-	0.0%	18.7%	81.0%	0.3%
Oct-2014	-	0.0%	46.9%	52.4%	0.7%
Sep-2014	12.5%	0.0%	4.4%	82.2%	0.9%
Aug-2014	15.0%	0.1%	6.3%	78.3%	0.4%
Jul-2014	2.5%	0.2%	0.2%	97.0%	0.0%
Jun-2014	10.0%	2.2%	0.0%	87.8%	0.0%
May-2014	-	16.9%	0.1%	82.9%	0.0%
Apr-2014	-	11.5%	0.9%	87.2%	0.4%
Mar-2014	-	2.4%	0.9%	95.9%	0.7%
Feb-2014	-	9.4%	3.8%	81.0%	5.7%
Jan-2014	-	10.3%	0.2%	89.1%	0.5%
Dec-2013	-	5.6%	0.1%	92.3%	2.0%
Nov-2013	-	45.3%	0.0%	54.5%	0.2%
Oct-2013	-	82.4%	0.1%	17.2%	0.3%

	IEMG	IEFA	IEF	IVV	SHY
Sep-2013	-	50.6%	0.0%	47.3%	2.1%
Aug-2013	-	14.6%	0.0%	83.9%	1.5%
Jul-2013	-	2.3%	0.3%	91.4%	5.9%
Jun-2013	-	5.7%	1.2%	88.6%	4.5%
May-2013	-	50.0%	0.0%	50.0%	0.0%
Apr-2013	-	30.9%	1.8%	67.1%	0.1%
Mar-2013	-	51.5%	0.5%	47.7%	0.3%
Feb-2013	-	79.6%	0.1%	20.2%	0.1%
Jan-2013	-	85.0%	0.0%	14.9%	0.0%
Dec-2012	-	79.3%	0.8%	19.8%	0.0%
Nov-2012	-	41.5%	13.9%	44.0%	0.6%
Oct-2012	-	22.1%	4.0%	73.2%	0.7%
Sep-2012	-	11.8%	7.6%	79.8%	0.8%
Aug-2012	-	6.8%	21.4%	70.1%	1.8%
Jul-2012	-	1.2%	58.3%	40.4%	0.1%
Jun-2012	-	0.1%	65.7%	34.1%	0.1%
May-2012	-	0.0%	36.8%	63.2%	0.0%
Apr-2012	-	0.2%	15.1%	83.0%	1.7%
Mar-2012	-	5.6%	13.8%	78.3%	2.2%
Feb-2012	-	7.5%	24.4%	67.5%	0.6%
Jan-2012	-	0.8%	55.9%	42.4%	0.9%
Dec-2011	-	0.0%	85.8%	13.1%	1.1%
Nov-2011	-	0.1%	72.2%	26.5%	1.2%
Oct-2011	-	0.2%	83.6%	12.2%	3.9%
Sep-2011	-	0.2%	88.7%	11.1%	0.0%
Aug-2011	-	2.7%	70.8%	26.6%	0.0%
Jul-2011	-	4.6%	15.7%	79.1%	0.6%
Jun-2011	-	14.9%	20.1%	63.7%	1.3%
May-2011	-	8.3%	4.8%	85.8%	1.2%
Apr-2011	-	16.4%	0.9%	81.7%	1.0%
Mar-2011	-	4.9%	3.3%	89.3%	2.5%
Feb-2011	-	4.8%	0.1%	95.0%	0.1%
Jan-2011	-	15.5%	0.0%	84.5%	0.0%
Dec-2010	12.5%	24.3%	0.9%	62.2%	0.2%
Nov-2010	25.0%	54.6%	1.1%	19.1%	0.2%

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	IEMG	IEFA	IEF	IVV	SHY
Oct-2010	25.0%	58.5%	6.3%	10.3%	0.0%
Sep-2010	25.0%	30.8%	31.7%	12.0%	0.4%
Aug-2010	25.0%	19.6%	41.3%	14.1%	0.0%
Jul-2010	12.5%	8.1%	62.6%	16.8%	0.1%
Jun-2010	-	3.5%	54.7%	39.8%	2.0%
May-2010	-	2.5%	26.7%	66.4%	4.4%
Apr-2010	-	15.5%	0.0%	84.4%	0.1%
Mar-2010	-	18.1%	2.5%	76.1%	3.2%
Feb-2010	12.5%	21.5%	5.1%	44.5%	16.3%
Jan-2010	12.5%	44.0%	0.9%	38.9%	3.7%
Dec-2009	25.0%	45.0%	3.4%	22.9%	3.6%
Nov-2009	25.0%	54.7%	4.4%	12.4%	3.5%
Oct-2009	25.0%	61.1%	5.7%	4.6%	3.6%
Sep-2009	25.0%	56.3%	6.3%	5.3%	7.2%
Aug-2009	25.0%	49.7%	5.8%	6.5%	13.0%
Jul-2009	25.0%	32.5%	13.2%	8.2%	21.1%
Jun-2009	25.0%	28.5%	12.2%	9.8%	24.5%
May-2009	15.0%	16.7%	41.2%	12.5%	14.5%
Apr-2009	-	6.6%	77.8%	9.8%	5.8%
Mar-2009	-	0.9%	89.6%	2.0%	7.5%
Feb-2009	-	0.1%	92.1%	0.8%	7.0%
Jan-2009	-	0.8%	95.0%	3.2%	1.0%
Dec-2008	-	0.4%	97.5%	2.1%	0.0%
Nov-2008	-	0.0%	65.3%	0.3%	34.4%
Oct-2008	-	-	73.5%	0.0%	26.5%
Sep-2008	-	0.0%	96.7%	0.0%	3.2%
Aug-2008	-	0.0%	83.4%	0.2%	16.4%
Jul-2008	-	0.3%	75.7%	0.1%	23.8%
Jun-2008	25.0%	9.6%	37.1%	2.5%	25.8%
May-2008	25.0%	20.8%	42.4%	0.7%	11.2%
Apr-2008	2.5%	8.7%	85.0%	0.4%	3.3%
Mar-2008	-	0.6%	98.7%	0.2%	0.5%
Feb-2008	-	2.1%	94.3%	0.8%	2.7%
Jan-2008	25.0%	12.7%	60.8%	1.3%	0.1%
Dec-2007	25.0%	35.8%	35.0%	3.1%	1.0%

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	IEMG	IEFA	IEF	IVV	SHY
Nov-2007	25.0%	54.7%	20.2%	0.1%	0.0%
Oct-2007	25.0%	72.3%	2.3%	-	0.4%
Sep-2007	25.0%	41.5%	20.6%	7.3%	5.6%
Aug-2007	25.0%	42.8%	11.8%	6.4%	14.0%
Jul-2007	25.0%	72.9%	0.5%	0.1%	1.5%
Jun-2007	12.5%	67.4%	0.1%	19.3%	0.6%
May-2007	11.7%	80.3%	0.0%	8.0%	0.0%
Apr-2007	12.5%	86.6%	0.3%	0.5%	0.1%
Mar-2007	-	88.1%	10.2%	0.8%	0.8%
Feb-2007	12.5%	86.4%	0.0%	1.0%	0.0%
Jan-2007	12.5%	84.9%	0.2%	2.4%	0.1%
Dec-2006	11.7%	72.6%	0.1%	15.7%	0.0%
Nov-2006	2.5%	65.0%	0.1%	32.4%	0.0%
Oct-2006	-	57.2%	0.5%	42.1%	0.2%
Sep-2006	-	82.8%	1.8%	13.6%	1.8%
Aug-2006	-	84.2%	3.7%	3.2%	8.8%
Jul-2006	-	65.8%	3.3%	8.8%	22.0%
Jun-2006	-	67.4%	1.3%	9.3%	22.0%
May-2006	10.0%	84.1%	0.1%	1.0%	4.8%
Apr-2006	12.5%	87.4%	0.0%	0.1%	0.1%
Mar-2006	25.0%	72.8%	0.0%	1.5%	0.6%
Feb-2006	25.0%	73.2%	0.1%	1.2%	0.6%
Jan-2006	25.0%	74.8%	0.1%	0.1%	0.1%
Dec-2005	25.0%	70.5%	0.0%	4.5%	0.0%
Nov-2005	25.0%	64.4%	0.5%	8.7%	1.4%
Oct-2005	25.0%	62.4%	4.5%	1.6%	6.5%
Sep-2005	25.0%	74.1%	0.6%	0.2%	0.1%
Aug-2005	25.0%	67.9%	0.4%	6.6%	0.1%
Jul-2005	25.0%	38.5%	5.9%	30.3%	0.2%
Jun-2005	25.0%	39.2%	11.4%	24.4%	0.0%
May-2005	25.0%	41.9%	20.2%	12.8%	0.2%
Apr-2005	25.0%	59.2%	10.0%	2.6%	3.2%
Mar-2005	25.0%	73.5%	0.7%	0.1%	0.7%
Feb-2005	25.0%	74.1%	0.5%	0.4%	0.0%
Jan-2005	25.0%	71.9%	2.9%	0.2%	0.1%

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	IEMG	IEFA	IEF	IVV	SHY
Dec-2004	25.0%	73.7%	0.0%	1.2%	0.0%
Nov-2004	25.0%	74.5%	0.0%	0.5%	0.0%
Oct-2004	25.0%	66.1%	8.3%	0.4%	0.1%
Sep-2004	25.0%	47.5%	18.4%	8.8%	0.3%
Aug-2004	-	45.8%	44.9%	6.5%	2.8%
Jul-2004	-	82.6%	8.1%	5.6%	3.8%
Jun-2004	-	71.8%	2.0%	22.0%	4.2%
May-2004	20.0%	45.2%	6.5%	16.5%	11.8%
Apr-2004	25.0%	71.1%	2.1%	1.5%	0.3%
Mar-2004	25.0%	66.4%	6.8%	1.8%	0.0%
Feb-2004	25.0%	72.9%	0.4%	1.7%	0.0%
Jan-2004	25.0%	74.5%	0.0%	0.5%	0.0%
Dec-2003	25.0%	74.2%	0.0%	0.8%	0.0%
Nov-2003	25.0%	71.1%	1.2%	2.6%	0.1%
Oct-2003	25.0%	71.3%	2.1%	1.1%	0.4%
Sep-2003	25.0%	66.8%	2.7%	3.9%	1.6%
Aug-2003	25.0%	55.8%	4.1%	10.5%	4.5%
Jul-2003	25.0%	38.1%	10.6%	24.2%	2.1%
Jun-2003	25.0%	32.9%	17.1%	24.9%	0.1%
May-2003	12.5%	13.5%	34.9%	38.4%	0.8%
Apr-2003	-	2.9%	78.8%	12.5%	5.8%
Mar-2003	-	0.6%	93.2%	2.5%	3.6%
Feb-2003	-	1.0%	96.1%	0.5%	2.4%
Jan-2003	2.5%	7.8%	77.3%	7.3%	5.0%
Dec-2002	-	5.4%	81.2%	6.0%	7.5%
Nov-2002	-	5.5%	85.2%	4.5%	4.8%
Oct-2002	-	1.0%	95.4%	0.9%	2.7%
Sep-2002	-	0.4%	99.4%	0.1%	0.0%
Aug-2002	-	1.2%	98.5%	0.3%	0.0%
Jul-2002	-	0.2%	99.8%	0.0%	0.0%
Jun-2002	25.0%	4.1%	66.3%	0.2%	4.4%
May-2002	25.0%	15.8%	41.2%	2.0%	15.9%
Apr-2002	25.0%	15.2%	16.0%	9.4%	34.3%
Mar-2002	15.0%	5.7%	27.0%	16.1%	36.1%
Feb-2002	12.5%	0.2%	50.1%	2.9%	34.3%

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	IEMG	IEFA	IEF	IVV	SHY
Jan-2002	12.5%	0.3%	33.9%	12.6%	40.7%
Dec-2001	-	0.1%	50.5%	13.8%	35.7%
Nov-2001	-	0.2%	87.7%	6.5%	5.7%
Oct-2001	-	0.1%	96.7%	1.3%	1.8%
Sep-2001	-	0.0%	82.1%	0.0%	17.8%
Aug-2001	-	0.1%	70.4%	0.7%	28.8%
Jul-2001	-	0.0%	57.9%	0.5%	41.6%
Jun-2001	-	0.1%	57.7%	4.9%	37.3%
May-2001	-	1.5%	61.8%	8.3%	28.4%
Apr-2001	-	0.8%	82.5%	1.5%	15.2%
Mar-2001	-	0.0%	99.0%	0.0%	1.0%
Feb-2001	-	0.3%	94.1%	1.3%	4.4%
Jan-2001	-	0.4%	97.0%	1.1%	1.4%
Dec-2000	-	0.0%	99.8%	0.2%	0.0%
Nov-2000	-	0.1%	97.2%	1.9%	0.8%
Oct-2000	-	0.1%	94.8%	2.0%	3.1%
Sep-2000	-	0.8%	58.3%	35.9%	5.0%
Aug-2000	-	2.5%	52.7%	40.4%	4.5%
Jul-2000	-	14.4%	19.9%	61.0%	4.7%
Jun-2000	-	23.7%	23.9%	44.0%	8.4%
May-2000	-	19.5%	4.9%	52.2%	23.4%
Apr-2000	25.0%	44.1%	4.3%	22.9%	3.7%
Mar-2000	25.0%	61.2%	0.8%	7.3%	5.7%
Feb-2000	25.0%	67.6%	0.3%	0.9%	6.2%
Jan-2000	25.0%	70.9%	0.0%	2.7%	1.4%
Dec-1999	25.0%	70.2%	0.0%	4.8%	0.0%
Nov-1999	25.0%	60.3%	0.1%	13.9%	0.7%
Oct-1999	25.0%	47.7%	0.5%	8.3%	18.6%
Sep-1999	25.0%	47.9%	0.5%	20.3%	6.3%
Aug-1999	25.0%	33.2%	0.1%	32.9%	8.8%
Jul-1999	25.0%	7.5%	0.0%	67.2%	0.2%
Jun-1999	25.0%	20.4%	0.0%	51.3%	3.4%
May-1999	25.0%	10.1%	0.0%	62.4%	2.5%
Apr-1999	-	6.5%	0.0%	93.4%	0.1%
Mar-1999	-	1.6%	0.9%	95.3%	2.1%

	IEMG	IEFA	IEF	IVV	SHY
Feb-1999	-	0.1%	3.2%	94.6%	2.1%
Jan-1999	-	1.3%	4.0%	94.0%	0.8%
Dec-1998	-	1.0%	18.5%	79.5%	1.0%
Nov-1998	-	1.8%	39.7%	55.2%	3.3%
Oct-1998	-	0.4%	93.0%	5.2%	1.3%
Sep-1998	-	1.2%	86.9%	11.9%	0.0%
Aug-1998	-	1.4%	52.2%	46.2%	0.2%
Jul-1998	-	1.5%	14.8%	83.7%	0.0%
Jun-1998	-	1.0%	25.0%	73.8%	0.2%
May-1998	-	3.4%	2.3%	93.5%	0.8%
Apr-1998	-	5.4%	0.1%	94.5%	0.0%
Mar-1998	-	6.5%	0.5%	92.9%	0.1%
Feb-1998	-	6.8%	30.5%	62.2%	0.5%
Jan-1998	-	0.5%	59.1%	40.2%	0.1%
Dec-1997	-	0.2%	50.9%	48.7%	0.1%
Nov-1997	-	0.1%	38.4%	61.5%	0.1%
Oct-1997	-	0.7%	6.1%	93.1%	0.2%
Sep-1997	-	0.2%	11.4%	87.3%	1.2%
Aug-1997	12.5%	0.1%	3.0%	84.0%	0.3%
Jul-1997	12.5%	1.7%	0.0%	85.8%	0.0%
Jun-1997	12.5%	6.5%	0.0%	81.0%	0.0%
May-1997	22.5%	8.9%	0.2%	66.6%	1.8%
Apr-1997	25.0%	8.0%	2.0%	43.3%	21.8%
Mar-1997	12.5%	2.1%	0.6%	82.4%	2.4%
Feb-1997	-	0.0%	0.8%	98.0%	1.1%
Jan-1997	-	0.0%	1.5%	97.0%	1.5%
Dec-1996	-	0.1%	1.8%	97.2%	0.9%
Nov-1996	-	0.0%	1.4%	97.7%	0.9%
Oct-1996	-	0.0%	0.7%	98.2%	1.1%
Sep-1996	-	0.5%	11.7%	74.2%	13.6%
Aug-1996	-	3.9%	19.3%	61.5%	15.3%
Jul-1996	12.5%	14.8%	2.4%	56.2%	14.1%
Jun-1996	-	4.2%	0.0%	95.4%	0.4%
May-1996	-	29.3%	0.0%	70.5%	0.2%
Apr-1996	-	10.8%	0.0%	78.3%	0.1%

	IEMG	IEFA	IEF	IVV	SHY
Mar-1996	-	0.5%	0.3%	98.2%	0.4%
Feb-1996	-	0.8%	0.0%	98.5%	0.0%
Jan-1996	-	6.8%	0.8%	85.6%	0.0%
Dec-1995	-	0.3%	0.5%	98.8%	0.0%
Nov-1995	-	0.0%	12.9%	87.1%	0.0%
Oct-1995	-	0.1%	4.8%	94.9%	0.0%
Sep-1995	-	0.0%	2.7%	97.1%	0.2%
Aug-1995	-	1.4%	1.4%	95.6%	0.3%
Jul-1995	-	1.4%	0.0%	97.1%	0.0%
Jun-1995	-	1.1%	1.4%	96.5%	0.0%
May-1995	-	3.4%	0.6%	92.7%	0.0%
Apr-1995	-	2.5%	6.0%	89.0%	0.0%
Mar-1995	-	0.2%	46.4%	53.2%	0.2%
Feb-1995	-	0.3%	42.0%	56.5%	0.9%
Jan-1995	-	3.4%	37.0%	53.2%	2.9%
Dec-1994	-	8.6%	32.2%	47.4%	3.3%
Nov-1994	-	24.1%	2.2%	47.9%	1.8%
Oct-1994	-	29.7%	1.2%	37.4%	2.1%
Sep-1994	-	41.0%	0.2%	17.4%	0.4%
Aug-1994	-	47.9%	-	4.3%	0.0%
Jul-1994	-	48.6%	0.4%	0.6%	1.8%
Jun-1994	-	43.9%	0.4%	10.3%	1.4%
May-1994	-	48.0%	0.1%	2.3%	1.5%
Apr-1994	-	43.8%	1.3%	0.5%	10.7%
Mar-1994	-	46.8%	0.5%	3.4%	2.4%
Feb-1994	-	43.5%	0.1%	12.6%	0.2%
Jan-1994	-	37.3%	0.0%	25.3%	0.0%
Dec-1993	-	33.6%	1.9%	30.0%	0.9%

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