

PC1 (34%, cum 34%): MXWO Index (+0.22)

PC2 (9%, cum 43%): THREEFYTP10 (+0.38)

PC3 (7%, cum 50%): BCOM_Index (+0.34)

PC4 (4%, cum 54%): FF UMD (+0.39)

PC5 (3%, cum 58%): C1_Comdty (+0.41)

PC6 (3%, cum 61%): FF HML (+0.31)

PC7 (3%, cum 64%): FF_RMW (+0.49)

PC8 (3%, cum 67%): FF_SMB (-0.41)

PC9 (2%, cum 69%): DGS30_minus_DGS5 (+0.24)

PC10 (2%, cum 71%): NEIXBTRND Index (+0.32)

