

Monthly Return: Energy

2013	8.9	0.4	2.1	-0.9	2.8	-2.7	5.8	-1.0	1.6	4.7	0.1	2.4
2014	-5.4	5.1	1.6	5.8	1.7	5.0	-3.0	2.2	-8.2	-3.0	-8.7	-0.8
2015	-4.0	4.6	-1.8	7.3	-5.2	-4.1	-7.1	-4.3	-7.9	12.0	-0.0	-11.3
2016	-2.6	-2.8	9.4	9.8	-0.9	2.0	-0.6	1.7	3.1	-2.2	8.5	1.2
2017	-2.7	-2.1	-2.1	-2.4	-3.5	-0.8	3.3	-5.5	8.8	0.5	1.8	4.6
2018	4.3	-10.8	1.0	10.3	3.0	-0.1	2.2	-3.5	1.7	-10.7	-1.6	-13.3
2019	12.3	2.3	1.3	0.8	-11.1	8.4	-0.7	-8.3	3.0	-1.2	1.6	2.0
2020	-7.4	-15.3	-35.8	33.7	2.0	-2.3	-3.6	-1.1	-16.0	-2.5	28.0	3.1
2021	5.1	22.5	1.9	1.7	5.7	3.2	-7.4	-2.0	7.6	10.3	-5.0	1.7
2022	18.8	7.1	8.3	-1.7	16.0	-18.0	9.7	2.7	-10.5	25.0	1.3	-4.0
2023	2.8	-6.9	-1.0	2.8	-10.0	6.0	7.8	1.6	1.7	-5.8	-0.7	-0.9
2024	-0.5	3.3	9.6	-0.9								
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

Monthly Return: Material

2013	4.9	-1.4	1.8	1.4	1.9	-4.8	6.4	-0.1	3.9	4.7	1.3	4.2
2014	-4.1	6.9	0.4	1.2	3.0	1.1	-1.5	3.9	-1.9	-1.9	1.6	-1.2
2015	-1.2	8.0	-5.3	3.8	0.4	-4.4	-4.6	-5.6	-7.9	14.1	1.0	-5.1
2016	-10.0	7.8	7.2	5.5	-0.3	-1.3	5.6	-0.3	-1.7	-1.6	6.8	-0.5
2017	5.2	0.6	0.3	1.6	0.0	1.4	2.0	0.8	3.1	4.4	0.9	1.6
2018	4.5	-5.3	-4.5	0.5	2.1	-0.2	3.3	-0.8	-2.3	-8.8	3.8	-7.5
2019	6.3	3.2	0.8	4.0	-8.2	10.9	0.3	-2.8	2.7	0.5	3.2	2.3
2020	-5.7	-8.5	-14.6	16.0	6.9	1.6	7.7	4.4	1.0	-0.3	12.4	2.0
2021	-1.9	4.1	7.1	5.8	5.1	-5.7	2.5	1.9	-7.6	7.6	-0.6	7.0
2022	-6.8	-1.3	5.7	-3.5	1.2	-14.4	6.2	-3.5	-9.8	8.9	11.7	-6.1
2023	9.0	-3.3	-1.4	-0.1	-6.9	10.5	3.4	-3.3	-5.2	-3.2	8.3	3.8
2024	-3.9	6.5	6.1	-4.6								
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

Monthly Return: Utility

2013	5.9	2.3	4.5	6.9	-9.1	-0.1	5.4	-5.0	0.2	4.8	-1.9	-0.2
2014	4.1	3.5	2.5	5.1	-1.1	3.6	-6.0	4.9	-2.7	9.0	1.2	2.7
2015	3.2	-6.4	-1.8	0.3	0.6	-6.8	7.1	-3.5	2.0	2.0	-2.1	1.1
2016	6.0	1.9	7.2	-1.7	1.5	6.8	0.1	-5.5	-0.5	1.8	-5.4	3.9
2017	2.2	5.3	-0.9	1.5	4.1	-3.5	3.3	3.3	-3.5	4.7	2.7	-6.9
2018	-2.2	-3.9	3.0	2.8	-1.1	1.9	2.5	1.3	-1.5	2.9	3.5	-4.8
2019	4.4	4.1	2.0	1.7	-0.8	2.4	0.7	5.1	3.5	0.0	-1.9	2.5
2020	7.6	-9.9	-10.9	4.4	4.2	-5.5	8.7	-2.6	0.2	6.0	0.7	-0.2
2021	-0.0	-6.1	9.7	5.0	-2.3	-3.0	5.1	3.9	-6.8	4.7	-1.7	8.8
2022	-3.3	-1.9	9.6	-4.3	4.3	-5.7	5.4	0.5	-11.9	1.9	7.0	-1.3
2023	-2.0	-5.9	4.1	1.9	-5.9	0.8	2.5	-6.1	-6.4	1.3	5.1	0.9
2024	-3.0	1.1	5.7	1.7								
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

Monthly Return: Consumer Staple

2013											3.5	2.1
2014	-5.5	6.5	-2.8	-1.6	2.5	2.4	-1.6	4.2	-2.9	2.4	5.7	0.4
2015	-2.8	8.3	-0.4	-0.3	1.5	0.2	4.3	-6.3	-2.0	8.3	-0.6	-3.0
2016	-5.4	1.1	6.1	0.3	-0.2	-1.6	5.4	-1.1	-0.6	-2.2	5.4	-0.5
2017	4.5	1.7	2.1	2.7	0.6	-0.7	2.0	-1.8	1.2	2.0	4.9	2.2
2018	8.6	-3.8	-2.5	2.2	2.2	3.4	1.3	4.8	0.2	-8.9	2.2	-9.2
2019	10.5	1.4	2.5	5.6	-7.8	7.3	1.5	-1.8	0.7	1.2	1.8	2.7
2020	1.7	-7.5	-16.6	22.4	6.8	6.0	10.3	13.2	-4.4	-2.6	12.7	5.2
2021	2.6	0.2	4.1	6.3	-2.9	3.0	0.6	1.7	-3.1	9.3	0.8	-0.2
2022	-9.8	-3.7	3.2	-11.6	-5.0	-11.3	18.1	-4.3	-8.5	2.4	2.4	-11.1
2023	15.6	-2.2	2.2	-0.9	1.2	11.7	3.4	-2.0	-6.0	-5.2	11.5	6.9
2024	-4.0	8.1	0.7	-5.4								
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

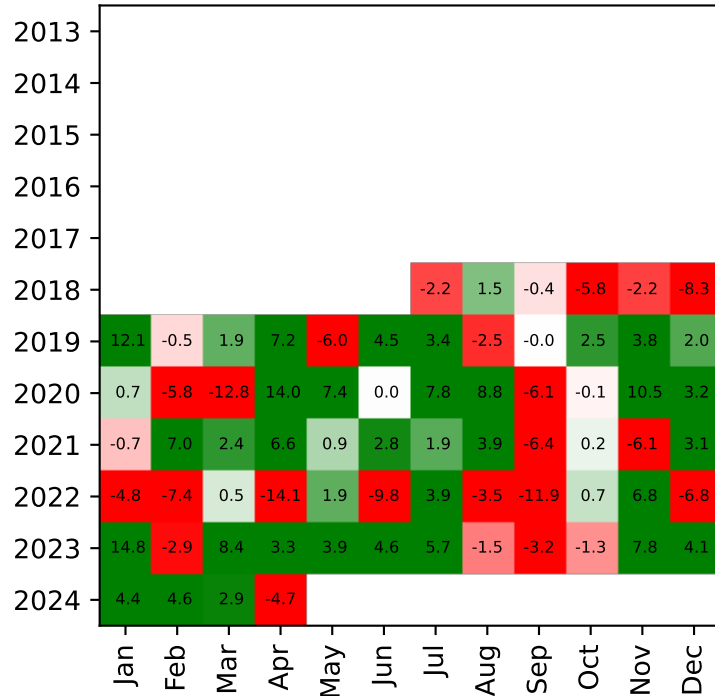
Monthly Return: Consumer Discretionary

2013											1.5	0.3
2014	-4.8	3.7	1.7	3.4	2.1	-0.8	-2.7	4.6	-0.1	4.0	5.5	-1.4
2015	-0.7	4.3	-2.6	-0.2	1.2	-2.3	5.6	-5.6	-0.8	6.7	-1.1	1.9
2016	0.7	0.4	4.0	-0.6	0.9	4.4	0.1	-0.5	-2.2	-0.2	-3.9	2.5
2017	2.1	4.6	-0.7	1.6	2.5	-3.1	1.3	-1.4	-1.1	-0.8	5.7	1.6
2018	2.3	-7.7	-1.5	-3.2	-1.3	3.7	4.5	0.6	-0.1	2.8	1.7	-9.8
2019	6.3	2.1	3.1	3.1	-4.1	4.5	3.1	1.7	1.1	0.4	1.3	1.9
2020	0.6	-8.0	-6.6	7.7	1.7	-0.8	7.6	4.9	-2.4	-1.7	7.7	1.3
2021	-3.3	-0.8	7.4	2.6	1.8	-1.3	2.2	1.2	-4.5	3.6	-1.4	9.2
2022	-2.0	-1.0	1.2	1.9	-4.3	-3.2	3.5	-1.5	-8.9	9.4	5.9	-3.7
2023	-0.2	-2.2	3.2	3.5	-5.3	2.6	2.2	-3.1	-5.3	-1.7	4.0	2.6
2024	0.9	2.8	2.8	-1.5								
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

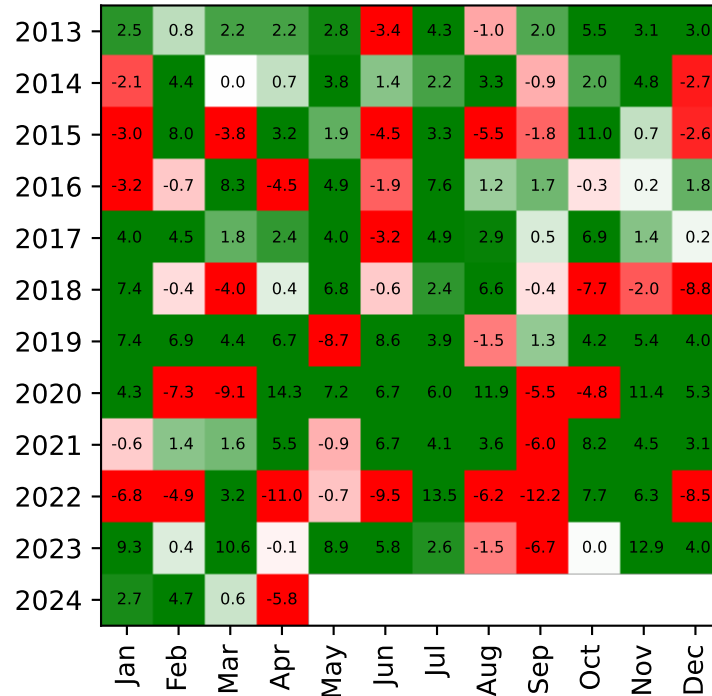
Monthly Return: Industrial

2013											3.5	3.9
2014	-4.1	4.1	0.1	1.4	1.6	0.5	-4.3	4.4	-2.5	3.8	2.2	-0.4
2015	-3.6	6.7	-2.2	-0.0	0.9	-2.7	0.0	-5.2	-4.0	9.5	1.4	-3.4
2016	-5.8	3.7	7.4	2.0	0.2	0.2	4.5	1.0	-0.7	-2.1	9.7	-0.3
2017	2.1	3.2	-0.7	2.4	0.4	1.3	0.8	0.2	4.4	1.4	3.7	1.3
2018	5.4	-4.5	-2.6	-2.2	3.6	-2.8	6.9	0.7	1.1	-10.9	3.3	-11.1
2019	12.0	6.5	-1.7	4.9	-7.4	7.6	1.2	-3.0	2.6	1.7	4.4	-0.2
2020	0.0	-8.9	-20.1	10.2	6.2	1.4	4.9	8.2	-1.1	-1.1	16.6	1.9
2021	-2.7	6.3	7.4	4.0	2.5	-2.1	0.9	1.0	-5.9	7.0	-3.2	4.5
2022	-6.4	-0.4	2.8	-8.3	-0.6	-7.9	10.7	-2.6	-10.3	12.8	7.1	-3.9
2023	5.3	-0.4	-0.5	-1.1	-2.3	11.2	3.3	-2.0	-5.9	-3.6	9.4	7.4
2024	-1.1	7.2	4.5	-4.2								
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec

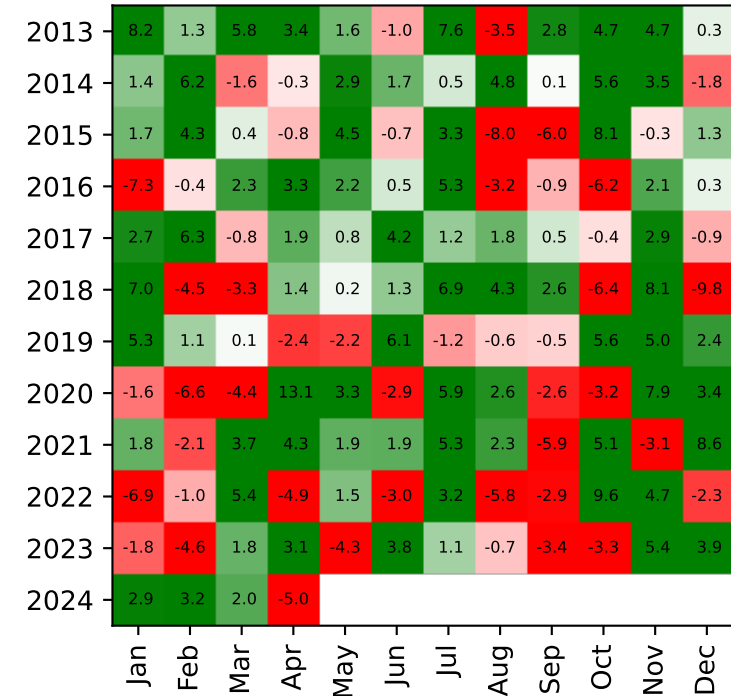
Monthly Return: Communication



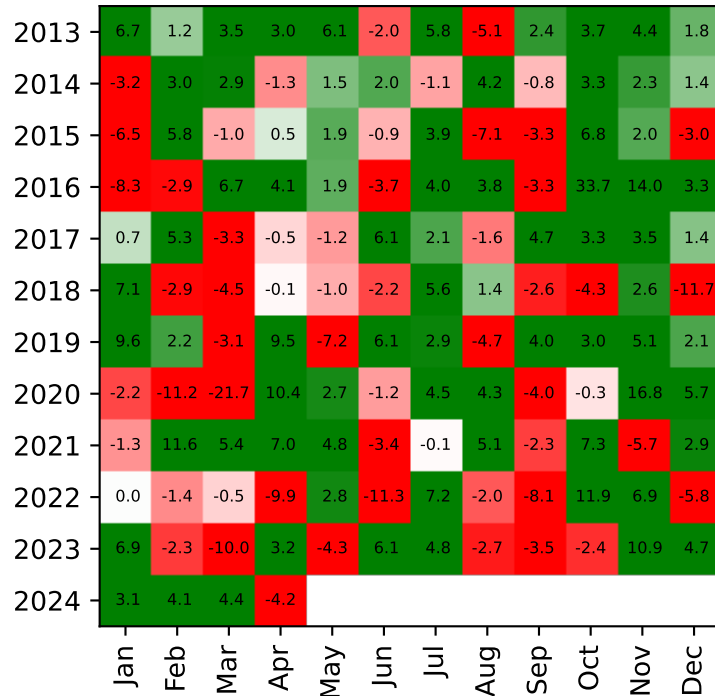
Monthly Return: I.T.



Monthly Return: Health Care



Monthly Return: Financials



Monthly Return: Real Estate

