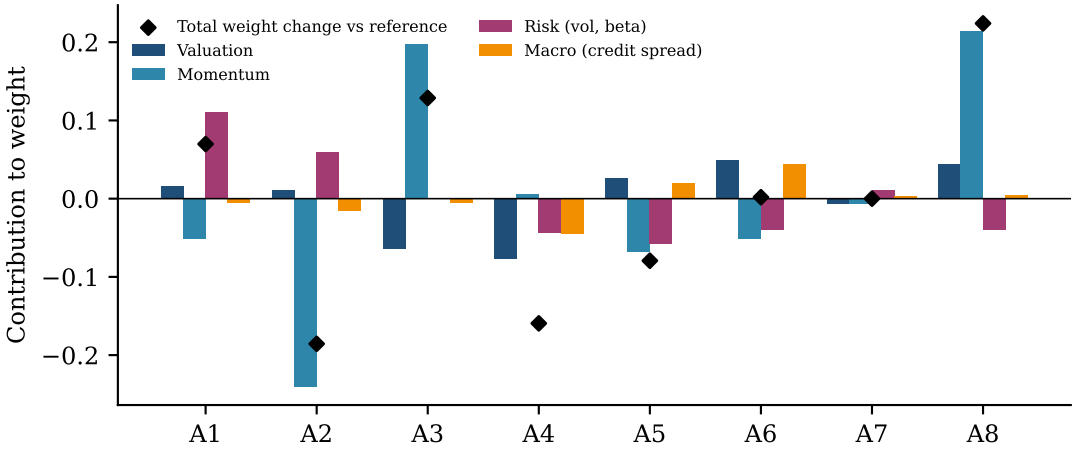
Total weight change vs reference
Valuation
Momentum
Risk (vol, beta)
Macro (credit spread)
Contribution to weight
0.2
0.1
0.0
−0.1
−0.2
A1
A2
A3
A4
A5
A6
A7
A8