Before split: Utilities Basic Materials (Z-score) Financials (Z-score) Industrials (Z-score) Consumer Services (Z-score) - 0.5 - 0.5 - 0.5 - 0.0 - 0.0 - 0.0 -0.5 - -0.5 - -0.5 - -0.5 - -1.0 - -1.0 - -1.0 - -1.0 Sector 2010 2014 2016 2018 2020 2014 2016 2018 2020 2006 2012 2008 2010 2012 2014 2008 2010 2012 2006 2010 2012 2006 2014 Health Care (Z-score) Utilities (Z-score) Oil & Gas (Z-score) Consumer Goods (Z-score) - 0.5 - 0.5 - 0.5 - 0.5 - 0.0 - 0.0 - 0.0 - 0.0 -0.5 - -0.5 - -0.5 - -0.5 - -1.0 - -1.0 - -1.0 - -1.0 2012 2002 2004 2006 2008 2010 2006 2010 2014 2000 2002 2004 2006 2008 2010 2014 2008 2014

Year