Before split: Financials Basic Materials (Z-score) Financials (Z-score) Industrials (Z-score) Consumer Services (Z-score) - 0.75 - 0.75 - 0.75 - 0.75 - 0.50 - 0.50 - 0.50 - 0.50 - 0.25 - 0.25 - 0.25 - 0.25 0.00 - 0.00 - 0.00 0.00 -0.25 - -0.25 -0.25- -0.25 - -0.50 - -0.50 - -0.50 - -0.50 - -0.75 - -0.75 - -0.75 - -0.75 Sector 2016 2010 2012 2014 2016 2010 2014 2008 2012 2004 2006 2008 2010 2012 2014 2008 2012 2006 2010 2014 Health Care (Z-score) Utilities (Z-score) Oil & Gas (Z-score) Consumer Goods (Z-score) - 1.00 - 1.00 - 0.75 - 0.75 - 0.75 - 0.75 - 0.50 - 0.50 - 0.50 0.50 - 0.25 - 0.25 - 0.25 - 0.25 - 0.00 - 0.00 - 0.00 0.00 - -0.25 - -0.25 -0.25 -0.25- -0.50 -0.50 - -0.50 - -0.50 - -0.75 - **-**0.75 - **-**0.75 - -0.75 2010 2008 2010 2012 2006 2012 2014 2000 2002 2004 2006 2008 2014

Year