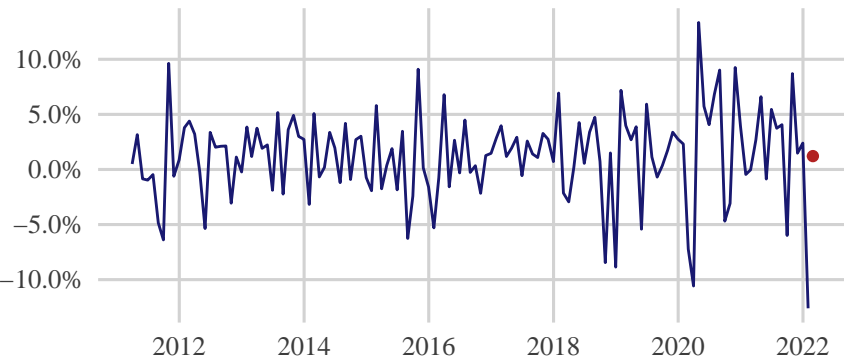


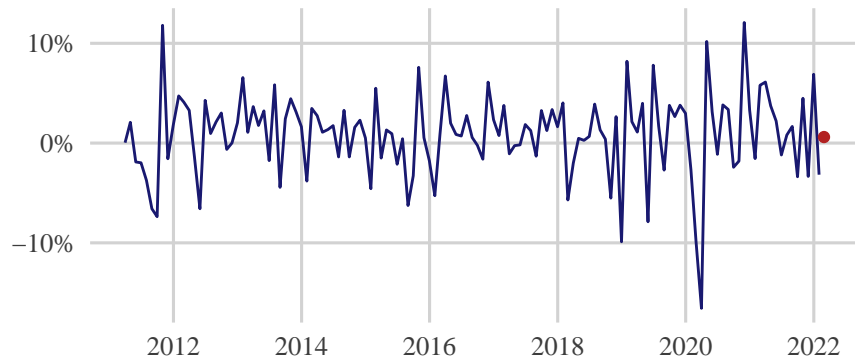
### One Step Ahead Forecast for S&P500 Growth

Data is reported on a monthly basis.



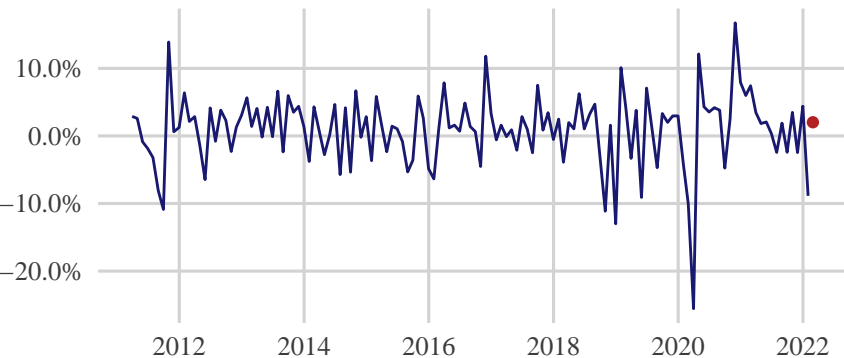
### One Step Ahead Forecast for S&P500 Value

Data is reported on a monthly basis.



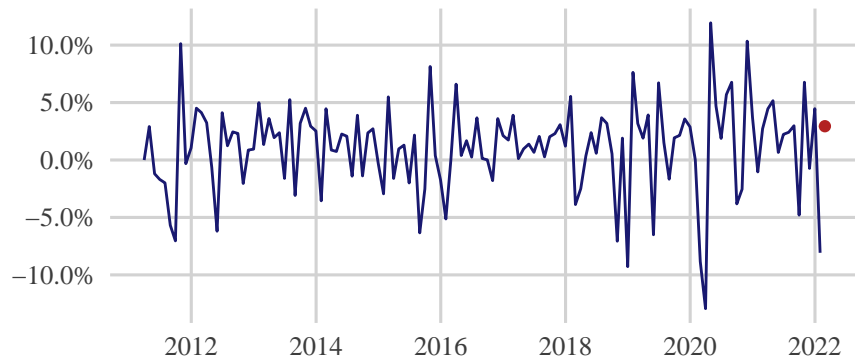
### One Step Ahead Forecast for S&P500 Small Cap

Data is reported on a monthly basis.



### One Step Ahead Forecast for S&P500 Large Cap

Data is reported on a monthly basis.



— Actual — Prediction