Momentame		2023- 01-03	2023- 01-04	2023- 01-05	2023- 01-06	2023- 01-09	2023- 01-10	2023- 01-11	2023- 01-12	2023- 01-13	2023- 01-17	2023- 01-18	2023- 01-19	2023- 01-20	2023- 01-23	2023- 01-24	2023- 01-25	2023- 01-26	2023- 01-27	2023- 01-30
Divimise Control Con	Const	-0.002	0.008	-0.015	0.011	0.002	-0.004	0.012	-0.011	0.002	-0.006	-0.009	-0.001	0.007	-0.006	-0.001	0.003	-0.002	-0.011	0.003
Part	Momentum	-0.013	-0.025	0.013	-0.002	-0.021	-0.006	-0.013	-0.002	-0.002	-0.009	-0.001	0.005	-0.023	-0.020	0.015	0.004	-0.005	-0.021	0.016
Training Activity -0.11	DivYield	0.750	-0.376	0.338	0.029	-0.178	-0.101	-0.485	0.113	-0.122	-0.054	-0.160	-0.045	-0.241	-0.020	0.006	0.015	-0.382	0.050	0.154
Partial mile Part	Value	0.000	0.047	0.047	0.013	-0.038	0.006	-0.014	0.018	-0.050	-0.015	-0.027	0.024	-0.006	0.035	-0.001	0.065	0.008	0.016	-0.009
Lawers Care	Size	0.002	-0.004	-0.001	0.003	-0.002	0.002	-0.000	0.002	0.001	0.000	-0.002	-0.001	0.002	0.001	0.002	-0.002	0.002	0.002	-0.002
Profitability 0.055 0.000 0.00	Trading Activity	-0.013	0.014	0.011	0.003	0.005	0.009	0.000	0.012	0.004	0.004	0.002	-0.007	0.003	0.012	-0.007	0.001	0.007	0.002	-0.010
Particular Par	Leverage	-0.021	0.000	0.000	-0.000	-0.000	-0.000	0.000	0.000	-0.000	-0.000	-0.000	-0.000	0.000	0.000	0.000	-0.000	-0.000	0.016	0.022
Valestimy Vale	Profitability	0.025	0.000	-0.000	-0.000	-0.000	-0.000	0.000	-0.000	0.000	0.000	-0.000	-0.000	-0.000	0.000	-0.000	-0.000	-0.000	-0.040	0.025
Materials Control Co		-0.078	-0.093	-0.021	0.005	0.035	-0.003	0.028	0.036	0.024	0.035	0.114	-0.081	-0.005	0.015	0.035	0.017	0.056	0.008	-0.024
Materials 0.007	Volatility	0.000	0.000	-0.000	0.000	-0.000	-0.000	-0.000	0.000	0.000	0.000	0.000	0.000	-0.000	0.000	0.000	0.000	0.000	0.000	-0.000
Industrials 0.03 0.04 0.02 0.04 0.05 0.04 0.05	Energy	-0.027	-0.006	0.012	0.000	0.017	-0.001	0.000	0.014	0.001	0.005	-0.003	0.021	0.005	-0.001	-0.016	-0.006	0.015	-0.005	-0.021
Consumer	Materials	0.007	0.006	-0.003	0.010	0.004	0.002	0.004	0.001	0.004	-0.008	0.001	-0.002	0.006	-0.006	-0.002	-0.003	0.003	-0.003	0.002
Consisting Con	Industrials	0.003	0.000	-0.002	0.004	0.000	-0.000	0.001	0.002	-0.001	-0.007	0.000	-0.014	0.001	0.003	0.006	-0.007	-0.004	0.004	-0.000
Consiming Consigning Cons		0.003	0.011	0.009	-0.003	-0.010	0.004	0.001	-0.002	0.001	-0.001	-0.001	-0.006	-0.002	-0.000	0.005	0.003	-0.003	0.001	0.005
Health Care 10	Consumer	-0.001	-0.003	0.002	0.002	-0.007	-0.006	-0.007	-0.010	0.003	0.004	-0.013	-0.001	-0.004	-0.002	0.000	0.003	-0.011	-0.002	0.009
Finalcials 0.05 0.00 0.003 0.004 0.001 0.001 0.001 0.001 0.001 0.002 0.005 0.001 0.004 0.001 0.003 0.003 0.003 0.003 0.003 0.003 0.005 0		0.001	0.002	0.002	-0.014	-0.011	0.006	-0.005	-0.010	0.003	-0.000	0.003	0.000	-0.006	-0.000	-0.011	0.000	-0.003	-0.004	0.001
Information Communication																				
Communication Service Communication Service Communication Service Communication Service Communication Comm																				
Constant	Technology	-0.003	-0.003	-0.007	0.008	0.007	-0.002	-0.001	-0.002	-0.002	0.001	0.004	-0.007	0.003	0.013	-0.002	0.000	0.003	-0.006	-0.001
Real Estate 0.003 0.002 0.002 0.007 0.005 0.007 0.007 0.007 0.011 0.005 0.005 0.001 0.005 0.007 0.007 0.007 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.001 0.005 0.001 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.001 0.005 0.002 0.005 0.001 0.005 0.002		0.006	0.007	0.014	-0.008	-0.006	0.006	-0.010	0.001	0.001	-0.006	0.001	0.007	0.007	0.001	0.005	0.015	-0.001	-0.006	0.005
Date 2023	Utilities	0.002	-0.004	-0.019	0.001	0.013	-0.005	0.003	-0.010	-0.005	0.001	-0.006	-0.005	-0.001	-0.008	0.004	-0.006	-0.000	0.002	0.002
Consistance G-27 G-28 G-28 G-29 G-30 G-30 G-30 G-70 G	Real Estate	0.003	-0.002	-0.021	0.007	-0.006	-0.006	0.026	0.006	-0.009	0.005	0.001	0.002	-0.006	-0.007	0.009	-0.000	0.001	0.009	-0.001
Const 0.099 -0.03 0.016 0.003 -0.013 -0.013 -0.010 0.004 -0.004 -0.003 -0.004 -0.006 -0.004 -0.006 -0.004 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.009 -0.009 -0.009 -0.009 -0.009 -0.001 -0.002 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.006 -0.007 -0.002 -0.002 -0.001 -0.002 -0.001 -0.002 -0.002 -0.001 -0.002 -0.002 -0.002 -0.001 -0.002																				
Divified 0.011 0.262 0.030 0.499 0.150 0.174 0.101 0.282 0.377 0.017 0.225 0.160 0.108 0.242 0.232 0.232 0.203 0.203 0.000 0.002 0.002 0.002 0.002 0.002 0.002 0.002 0.002 0.002 0.002 0.002 0.002 0.003 0.002 0.003 0.002 0.003 0.002 0.003 0.002 0.003	Dates																			
Value 0.00 0.02 0.007 0.02 0.02 0.001 0.005 0.004 0.004 0.020 0.004 0.002 0.004 0.002 0.004 0.004 0.003 0.004 0.002 0.002 0.004 0.004 0.003 0.004 0.003 0.004 0.002 0.002 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.004 0.003 0.		06-27	06-28	06-29	06-30	07-03	07-05	07-06	07-07	07-10	07-11	07-12	07-13	07-14	07-17	07-18	07-19	07-20	07-21	07-24
Size -0.00 0.000 -0.000 0.000 0.000 0.000 -0.000 <	Const	0.009	-0.003	0.016	0.003	-0.013	-0.007	0.010	0.006	07- 1 0 0.011	0.004	0.006	07-13 -0.003	-0.005	-0.004	-0.006	-0.006	07-20 0.010	-0.003	-0.009
Profitability 0.011 0.000 0.00	Const Momentum	0.009 0.002	-0.003 0.002	0.016 -0.005	0.003 0.003	-0.013 -0.011	-0.007 0.001	0.010 -0.002	0.006 -0.008	0.011 0.002	0.004 -0.015	0.006 -0.004	-0.003 -0.003	-0.005 0.004	07-17 -0.004 0.012	-0.006 -0.002	-0.006 -0.026	0.010 -0.006	-0.003 -0.005	-0.009 -0.009
Leverage 0.00 0.00 0.0	Const Momentum DivYield	0.009 0.002 0.011	-0.003 0.002 0.262	0.016 -0.005 -0.030	06-30 0.003 0.003 0.499	-0.013 -0.011 -0.150	-0.007 -0.007 0.001 -0.174	07-06 0.010 -0.002 -0.101	07-07 0.006 -0.008 -0.282	07-10 0.011 0.002 -0.377	07-11 0.004 -0.015 0.071	07-12 0.006 -0.004 -0.259	-0.003 -0.003 -0.150	-0.005 0.004 -0.408	07-17 -0.004 0.012 -0.424	-0.006 -0.002 0.186	-0.006 -0.026 0.223	07-20 0.010 -0.006 0.208	-0.003 -0.005 -0.290	-0.009 -0.009 0.156
Profitability -0.000 0.000 0.000 0.000 0.001 0.000 0.0	Const Momentum DivYield Value	0.009 0.002 0.011 -0.000	-0.003 0.002 0.262 -0.026	06-29 0.016 -0.005 -0.030 0.007	06-30 0.003 0.003 0.499 -0.023	07-03 -0.013 -0.011 -0.150 0.020	-0.007 0.001 -0.174 0.001	07-06 0.010 -0.002 -0.101 -0.005	07-07 0.006 -0.008 -0.282 0.040	0.011 0.002 -0.377 -0.028	07-11 0.004 -0.015 0.071 0.024	0.006 -0.004 -0.259 -0.020	-0.003 -0.003 -0.150 -0.005	-0.005 0.004 -0.408 -0.081	07-17 -0.004 0.012 -0.424 -0.023	07-18 -0.006 -0.002 0.186 0.055	07-19 -0.006 -0.026 0.223 0.070	07-20 0.010 -0.006 0.208 0.012	-0.003 -0.005 -0.290 -0.020	-0.009 -0.009 0.156 0.026
Partial Part	Const Momentum DivYield Value Size	0.009 0.002 0.011 -0.000 -0.002	06-28 -0.003 0.002 0.262 -0.026 0.000	06-29 0.016 -0.005 -0.030 0.007 -0.003	06-30 0.003 0.003 0.499 -0.023 0.001	07-03 -0.013 -0.011 -0.150 0.020 0.002	-0.007 0.001 -0.174 0.001 0.002	07-06 0.010 -0.002 -0.101 -0.005 -0.004	07-07 0.006 -0.008 -0.282 0.040 -0.004	07-10 0.011 0.002 -0.377 -0.028 -0.003	07-11 0.004 -0.015 0.071 0.024 0.000	07-12 0.006 -0.004 -0.259 -0.020 0.000	07-13 -0.003 -0.003 -0.150 -0.005 0.003	-0.005 0.004 -0.408 -0.081 0.004	07-17 -0.004 0.012 -0.424 -0.023 -0.000	07-18 -0.006 -0.002 0.186 0.055 0.002	07-19 -0.006 -0.026 0.223 0.070 0.002	07-20 0.010 -0.006 0.208 0.012 -0.002	-0.003 -0.005 -0.290 -0.020 0.003	07-24 -0.009 -0.009 0.156 0.026 0.004
Variability 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.029 0.000	Const Momentum DivYield Value Size Trading Activity	0.009 0.002 0.011 -0.000 -0.002 0.011	06-28 -0.003 0.002 0.262 -0.026 0.000	06-29 0.016 -0.005 -0.030 0.007 -0.003 -0.006	06-30 0.003 0.003 0.499 -0.023 0.001 0.003	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008	0.7-10 0.011 0.002 -0.377 -0.028 -0.003 0.010	07-11 0.004 -0.015 0.071 0.024 0.000 0.004	07-12 0.006 -0.004 -0.259 -0.020 0.000	07-13 -0.003 -0.003 -0.150 -0.005 0.003	-0.005 0.004 -0.408 -0.081 0.004 -0.007	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005	07-20 0.010 -0.006 0.208 0.012 -0.002 -0.011	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.003	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002
Energy -0.007 0.011 0.009 0.000 -0.002 -0.006 0.024 0.002 0.009 -0.003 -0.014 -0.001 0.008 -0.008 0.013 0.007 0.011 Materials 0.002 -0.006 0.002 -0.000 -0.020 0.002 0.011 -0.011 0.000 0.005 0.002 0.001 0.004 -0.008 -0.002 -0.002 0.001 Industrials 0.007 0.001 0.004 -0.002 -0.002 0.003 0.000 0.004 0.004 -0.001 0.003 0.001 -0.002 -0.003 0.001 -0.001 0.002 0.001 -0.001 -0.002 0.001 -0.001 0.002 0.001 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.002 0.003	Const Momentum DivYield Value Size Trading Activity Leverage	06-27 0.009 0.002 0.011 -0.000 -0.002 0.011 0.000	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000	06-29 0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000	06-30 0.003 0.003 0.499 -0.023 0.001 0.003 -0.002	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000	07-12 0.006 -0.004 -0.259 -0.020 0.000 0.002 -0.000	07-13 -0.003 -0.003 -0.150 -0.005 0.003 -0.005 -0.000	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000	07-20 0.010 -0.006 0.208 0.012 -0.002 -0.011 0.000	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.003 -0.000	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000
Materials 0.002 -0.006 0.006 0.002 -0.000 -0.002 0.002 0.011 -0.011 0.000 0.005 0.002 0.001 0.001 -0.002 -0.002 0.011 -0.011 0.000 0.005 0.002 0.001 0.004 -0.002 -0.001 -0.001 -0.002 -0.003 0.001 0.004 -0.001 -0.004 -0.001 -0.004 -0.001 -0.004 -0.001 0.003 0.001 -0.002 -0.001 -0.001 -0.001 -0.002 -0.001	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000	06-29 0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000	0.003 0.003 0.499 -0.023 0.001 0.003 -0.002	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000	0.7-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000	0.7-12 0.006 -0.004 -0.259 -0.020 0.000 0.002 -0.000	07-13 -0.003 -0.003 -0.150 -0.005 0.003 0.005 -0.000	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000	07-20 0.010 -0.006 0.208 0.012 -0.002 -0.011 0.000 -0.000	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.003 -0.000	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000 -0.000
Industrials 0.007 0.001 0.004 -0.001 -0.002 -0.003 0.004 -0.006 -0.004 -0.004 -0.001 0.003 0.003 0.001 -0.006 -0.001 Consumer Discretionary 0.001 0.003 0.001 0.001 -0.002 -0.001 0.002 0.003 0.003 0.003 0.003 -0.001 -0.003 0.003 0.003 0.003 -0.001 -0.001 0.002 0.003 0.003 0.003 -0.003 0.003	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 0.029	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.000	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 0.000 -0.025	0.003 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.000	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000 0.000 -0.116	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 0.000 -0.004	0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.023	07-12 0.006 -0.004 -0.259 -0.020 0.000 0.002 -0.000 0.000 -0.012	07-13 -0.003 -0.150 -0.005 0.003 0.005 -0.000 -0.000 -0.000	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.000	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.000	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074	07-20 0.010 -0.006 0.208 0.012 -0.002 -0.011 0.000 -0.000 -0.099	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.003 -0.000 -0.000 -0.000	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 -0.000 -0.000
Consumer Discretionary 0.010 0.003 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.002 0.003 0.002 0.001 0.003 0.002 0.003	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 0.029	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.000	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 -0.000 -0.025 -0.000	0.003 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.000 0.074	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000 0.000 -0.116 0.000	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 0.000 -0.004 -0.004	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.004 -0.000	0.7-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.023	07-12 0.006 -0.004 -0.259 -0.020 0.000 -0.000 -0.000 -0.012 0.000	07-13 -0.003 -0.150 -0.005 0.003 0.005 -0.000 -0.000 -0.000 -0.000	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.039 -0.000	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.000 0.068 -0.000	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.028 -0.000	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074	07-20 0.010 -0.006 0.208 0.012 -0.002 -0.011 0.000 -0.000 -0.099 -0.000	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.000 -0.000 -0.000 -0.000	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000 -0.000 -0.005
Discretionary 0.010 0.003 0.001 0.001 0.001 -0.002 -0.001 0.001 0.002 -0.001 -0.003 0.001 -0.003 -0.001 0.002 -0.003 0.000 -0.003 -0.001 0.003 -0.001 0.002 -0.001 0.002 -0.003 0.003 -0.002 -0.002 -0.001 0.002 -0.001 0.002 -0.003 0.005 -0.002 -0.001 0.002 -0.001 -0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.002 -0.001 0.003 -0.001 0.003 -0.001 0.003 -0.001 0.002 0.003 -0.003 -0.001 0.003 -0.001 0.002 0.003 -0.003 -0.003 -0.003 -0.003 -0.003 -0.003 -0.003	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility Energy	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 0.029 -0.000 -0.007	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.000 0.062 -0.000 0.011	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 -0.025 -0.000 0.000	06-30 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.000	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.009	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.000 0.074 0.000 -0.002	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000 -0.116 0.000 -0.006	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 0.000 -0.004 -0.004 -0.000 0.0024	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.004 -0.000 0.002	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.023 0.000 0.009	07-12 0.006 -0.004 -0.259 -0.020 0.000 -0.002 -0.000 -0.012 0.000 0.000 0.000	07-13 -0.003 -0.150 -0.005 0.003 0.005 -0.000 -0.000 -0.000 -0.000 -0.000	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.039 -0.000 -0.014	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.000 0.068 -0.000 -0.001	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.028 -0.000 0.008	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 0.074 0.000 -0.008	07-20 0.010 -0.006 0.208 0.012 -0.002 -0.011 0.000 -0.000 -0.099 -0.000 0.013	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.003 -0.000 -0.000 -0.008 -0.000 0.007	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000 -0.000 -0.045 -0.000 0.011
Staples -0.008 -0.009	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility Energy Materials	06-27 0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 -0.000 -0.000 -0.000 -0.000	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 -0.000 0.011 -0.006	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 -0.025 -0.000 0.000 0.000	0.003 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.000 0.000	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.000	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.000 0.074 0.000 -0.002 -0.002	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000 -0.116 0.000 -0.006 0.000	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 -0.000 -0.004 -0.000 0.024 0.011	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.004 -0.000 0.002 -0.011	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.023 0.000 0.009 0.000	07-12 0.006 -0.004 -0.259 -0.020 0.002 -0.000 0.000 -0.012 0.000 0.005 0.005	07-13 -0.003 -0.005 -0.005 0.005 -0.000 -0.000 -0.000 -0.000 -0.000 -0.000 0.002	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.000 -0.001	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.0068 -0.000 -0.001 0.001	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.0028 -0.000 0.008	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074 0.000 -0.008	07-20 0.010 -0.006 0.208 0.012 -0.001 -0.001 -0.000 -0.000 -0.000 0.013 -0.002	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.003 -0.000 -0.000 -0.000 -0.000	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000 -0.000 -0.0045 -0.000 0.011
Financials 0.001 0.002 0.005 -0.001 0.002 -0.001 0.002 0.001 0.002 0.001 0.002 0.001 0.002 0.003 0.002 0.003 0.002 0.003 0.003 0.004 0.003	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility Energy Materials Industrials	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 -0.000 -0.000 -0.000 -0.007 0.002	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.000 0.062 -0.000 0.011 -0.006	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 -0.025 -0.000 0.009 0.006 0.004	0.003 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.000 0.000 -0.002	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.000 -0.000 -0.000	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.074 0.000 -0.002 -0.002 -0.003	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000 -0.116 0.000 -0.006 0.002 0.000	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 -0.000 -0.004 -0.000 0.024 0.011 0.004	0.7-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.004 -0.000 0.002 -0.011 0.010	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.023 0.000 0.009 0.000 0.000	07-12 0.006 -0.004 -0.259 -0.020 0.000 -0.002 -0.000 -0.012 0.000 0.005 0.005 -0.006	07-13 -0.003 -0.005 -0.005 -0.005 -0.000 -0.000 -0.000 -0.000 -0.000 -0.003	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.000 -0.014 0.001 -0.001	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.0068 -0.000 -0.001 0.001	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.008 -0.000 0.008 0.004 0.003	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074 0.000 -0.008 -0.008 0.001	07-20 0.010 -0.006 0.208 0.012 -0.001 -0.001 -0.000 -0.000 -0.000 0.013 -0.002 -0.000	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.003 -0.000 -0.000 -0.000 -0.000 -0.000 -0.000 -0.000	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 -0.000 -0.000 -0.001 0.001 -0.001
Information Technology 0.010 -0.001 0.002 0.003 -0.002 -0.007 0.003 -0.001 0.001 0.001 0.001 0.001 0.001 0.002 0.003 -0.001 0.003 -0.00	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility Energy Materials Industrials Consumer Discretionary Consumer	06-27 0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 -0.000 -0.000 -0.000 -0.000 0.029 -0.000 -0.000 0.010	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.001 -0.006 0.001 0.003	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 -0.025 -0.000 0.000 0.000 0.000 0.001	06-30 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.000 0.002 -0.001 0.001	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.000 -0.0002 -0.0001	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.074 0.000 -0.002 -0.002 -0.003 -0.002	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000 -0.116 0.000 -0.006 0.002 0.000 -0.001	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 -0.000 -0.000 0.024 0.011 0.004	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.004 -0.000 0.002 -0.011 0.010	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.023 0.000 0.009 0.000 0.000 0.000	07-12 0.006 -0.004 -0.259 -0.020 0.000 0.002 -0.000 0.000 -0.012 0.000 0.005 -0.005 -0.006	07-13 -0.003 -0.005 -0.005 0.003 -0.000 -0.000 -0.000 -0.000 -0.000 -0.000 -0.003 0.002 -0.004	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.000 -0.001 -0.001 0.000	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.000 0.068 -0.000 -0.001 0.001 0.003 -0.006	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.0028 -0.000 0.008 0.004 0.003 0.001	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074 0.000 -0.008 0.001 0.003	07-20 0.010 -0.006 0.208 0.012 -0.001 -0.000 -0.000 -0.000 -0.000 -0.002 -0.000 -0.000	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.000 -0.000 -0.000 -0.000 -0.000 -0.000 0.007 -0.002 -0.006 0.001	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 -0.000 -0.000 -0.001 0.001 -0.001
Technology 0.010 -0.001 0.002 0.003 -0.002 -0.007 0.003 -0.001 0.000 -0.001 0.008 -0.007 0.009 -0.001 -0.001 -0.001 -0.003 -0.00	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Variability Volatility Energy Materials Industrials Consumer Discretionary Consumer Staples	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 -0.000 -0.007 0.002 0.007 0.002	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.011 -0.006 0.001 0.003 -0.009	0.016 -0.005 -0.030 0.007 -0.006 0.000 -0.025 -0.000 0.009 0.006 0.004 0.001 -0.006	06-30 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.000 0.002 -0.001 0.001 -0.001	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.009 -0.000 -0.002 -0.001 0.008	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.074 0.000 -0.002 -0.020 -0.003 -0.002 -0.000	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.006 -0.000 -0.116 0.000 -0.006 0.002 0.000 -0.001	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 -0.004 -0.004 0.011 0.004 0.001 -0.008	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.004 -0.000 0.002 -0.011 0.010 0.010 -0.006	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.023 0.000 0.009 0.000 0.004 0.002 -0.007	07-12 0.006 -0.004 -0.259 -0.020 0.000 0.002 -0.000 -0.012 0.000 0.005 -0.006 0.001 -0.004	07-13 -0.003 -0.005 -0.005 -0.000 -0.000 -0.000 -0.000 -0.003 0.002 -0.004 -0.005 -0.003	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.001 -0.001 -0.001 0.000	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.0068 -0.0001 0.001 0.001 -0.001 -0.001 -0.003 -0.006	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.008 -0.000 0.008 0.004 0.003 0.001 -0.006	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074 0.000 -0.008 -0.008 0.001 0.003	07-20 0.010 -0.006 0.208 0.012 -0.001 -0.000 -0.000 -0.000 0.013 -0.002 -0.000 -0.000 0.013	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.000 -0.000 -0.000 -0.000 -0.000 -0.001 -0.002	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 -0.000 -0.001 0.001 -0.001 -0.002 -0.001
Communication Services 0.008 0.007 -0.007 -0.005 0.001 0.001 0.004 -0.005 -0.006 0.004 -0.002 0.004 -0.005 -0.006 0.004 -0.011 -0.008 -0.017 -0.005	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility Energy Materials Industrials Consumer Discretionary Consumer Staples Health Care	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 -0.000 -0.000 -0.007 0.002 0.007 0.002 -0.007 0.010 -0.008 -0.008	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 -0.000 0.011 -0.006 0.001 0.003 -0.009	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 -0.025 -0.000 0.000 0.0004 0.001 -0.006 0.0004	0.003 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.000 0.002 -0.001 0.001 -0.001	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.000 -0.000 -0.000 -0.001 0.008 -0.001	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.074 0.000 -0.002 -0.002 -0.003 -0.002 -0.000	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.000 0.000 -0.116 0.000 -0.006 0.002 0.000 -0.001 0.006	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 -0.000 -0.001 0.001 -0.004 0.001 -0.008 -0.008	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.004 -0.000 0.002 -0.011 0.010 0.010 -0.006	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.023 0.000 0.009 0.000 0.004 0.002 -0.007 -0.006	07-12 0.006 -0.004 -0.259 -0.020 0.000 0.002 -0.000 -0.012 0.000 0.005 -0.006 0.001 -0.004 -0.004	07-13 -0.003 -0.005 -0.005 -0.000 -0.000 -0.000 -0.000 -0.000 -0.002 -0.004 -0.005 -0.005	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.001 -0.001 0.000 0.005 0.009	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.0068 -0.0001 0.001 0.001 -0.001 -0.006 -0.006 -0.006 -0.006	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.0028 -0.000 0.004 0.003 0.001 -0.006 -0.002	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074 0.000 -0.008 0.001 0.003 0.006 0.002	07-20 0.010 -0.006 0.208 0.012 -0.001 -0.001 -0.000 -0.000 -0.002 -0.002 -0.000 -0.000 -0.000 -0.000	07-21 -0.003 -0.005 -0.290 -0.003 -0.003 -0.000 -0.000 -0.000 -0.000 -0.000 -0.001 -0.002 -0.002 -0.005	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000 -0.000 -0.001 0.001 0.001 -0.001 -0.002
	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility Energy Materials Industrials Consumer Discretionary Consumer Staples Health Care Financials Information	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 -0.000 -0.000 -0.000 -0.001 -0.001 -0.008 -0.001	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.001 -0.006 0.001 0.003 -0.009 0.001	0.016 -0.005 -0.030 0.007 -0.006 0.000 -0.025 -0.000 0.000 0.000 0.001 -0.006 0.001 -0.006 0.003 0.005	0.003 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.002 -0.001 -0.001 -0.000 0.002 -0.001	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.000 -0.000 -0.000 -0.000 -0.001 0.008 -0.001	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.074 0.000 -0.002 -0.002 -0.003 -0.002 -0.000 0.001 -0.001	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.000 0.000 -0.116 0.000 -0.002 0.000 -0.001 0.006 0.001 -0.001	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 -0.000 -0.004 -0.001 0.004 0.001 -0.008 -0.008 -0.007 0.003	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.000 -0.001 0.010 -0.010 -0.006 0.007 0.002	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.003 0.000 0.000 0.000 -0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0	07-12 0.006 -0.004 -0.259 -0.020 0.000 0.002 -0.000 -0.012 0.0005 -0.005 -0.006 0.001 -0.004 -0.004	07-13 -0.003 -0.005 -0.005 -0.000 -0.000 -0.000 -0.000 -0.003 0.002 -0.004 -0.005 -0.003 -0.004 -0.005	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.001 -0.001 0.000 0.005 0.009 -0.003	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.000 -0.001 0.001 0.001 -0.001 -0.001 -0.002 -0.002 -0.005 0.014	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.008 0.004 0.003 0.001 -0.006 -0.002	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074 0.000 -0.008 0.001 0.003 0.006 0.002 0.000	07-20 0.010 -0.006 0.208 0.012 -0.001 -0.000 -0.000 -0.000 -0.002 -0.000 -0.000 -0.000 -0.000 -0.000 -0.000	07-21 -0.003 -0.005 -0.290 -0.020 0.003 -0.000 -0.000 -0.000 -0.000 0.007 -0.002 -0.006 0.001 -0.002 -0.006	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000 -0.000 -0.001 0.001 -0.001 -0.002 -0.001 -0.002
Ganace 0.000 -0.014 -0.000 0.004 -0.000 0.011 -0.002 -0.007 0.001 0.001 0.001 0.001 0.001 -0.014 0.014 0.010 0.011 -0.009	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility Energy Materials Industrials Consumer Discretionary Consumer Staples Health Care Financials Information Technology Communication	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 -0.000 -0.000 -0.000 -0.001 -0.001 -0.008 -0.012 0.001 0.001	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.062 -0.000 0.001 0.003 -0.009 0.001 0.002 -0.001	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 -0.025 -0.000 0.0004 0.001 -0.006 0.003 0.003 0.005 0.002	06-30 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.002 -0.001 -0.001 -0.000 0.002 -0.001 0.0001 -0.000	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.000 -0.000 -0.000 -0.001 0.008 -0.011 0.002 -0.002	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.074 0.000 -0.002 -0.002 -0.003 -0.002 -0.000 0.001 -0.001	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.000 -0.000 -0.116 0.000 -0.002 0.000 -0.001 0.006 0.001 -0.001 0.003	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 -0.000 -0.001 -0.004 0.001 -0.008 -0.007 0.003 -0.001	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.004 -0.000 0.002 -0.011 0.010 -0.006 0.007 0.002 0.010	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.003 0.000 0.000 0.000 -0.000 0.000 0.000 -0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.00	07-12 0.006 -0.004 -0.259 -0.000 0.002 -0.000 0.000 -0.012 0.0005 -0.005 -0.006 0.001 -0.004 -0.004 0.001	07-13 -0.003 -0.005 -0.005 -0.000 -0.000 -0.000 -0.000 -0.000 -0.003 -0.002 -0.003 -0.003 -0.003 -0.003	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.001 -0.001 0.000 0.005 0.009 -0.007	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.0068 -0.0001 0.001 0.001 -0.001 0.003 -0.006 -0.002 -0.005 0.014 0.009	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.0028 -0.000 0.004 0.003 0.001 -0.006 -0.002 0.007	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074 0.000 -0.008 0.001 0.003 0.006 0.002 0.000 -0.001	07-20 0.010 -0.006 0.208 0.012 -0.001 -0.000 -0.000 -0.000 -0.000 -0.002 -0.010 0.007 0.010 0.005 -0.017	07-21 -0.003 -0.005 -0.290 -0.003 -0.003 -0.000 -0.000 -0.000 -0.000 -0.000 -0.001 -0.002 -0.005 -0.005 -0.005 -0.006 0.001	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000 -0.000 -0.001 0.001 0.002 -0.001 -0.007 0.003 -0.003
Real Estate 0.004 0.001 0.003 -0.002 0.001 0.008 0.003 -0.005 0.001 0.001 -0.002 0.001 0.006 -0.003 -0.011 0.005 -0.004 0.003 0.000	Const Momentum DivYield Value Size Trading Activity Leverage Profitability Earnings Variability Volatility Energy Materials Industrials Consumer Discretionary Consumer Staples Health Care Financials Information Technology Communication	0.009 0.002 0.011 -0.000 -0.002 0.011 0.000 -0.000 -0.000 -0.000 -0.007 0.002 0.001 -0.008 -0.001 0.000	06-28 -0.003 0.002 0.262 -0.026 0.000 0.000 0.000 0.000 0.001 -0.006 0.001 0.003 -0.009 0.001 0.002 -0.001	0.016 -0.005 -0.030 0.007 -0.003 -0.006 0.000 -0.025 -0.000 0.0004 0.001 -0.006 0.003 0.003 0.005 0.002	06-30 0.003 0.499 -0.023 0.001 0.003 -0.002 0.001 -0.027 0.000 0.002 -0.001 -0.001 -0.000 0.002 -0.001 0.0001 -0.000	07-03 -0.013 -0.011 -0.150 0.020 0.002 0.011 -0.007 -0.003 0.039 -0.000 -0.000 -0.000 -0.000 -0.001 0.008 -0.011 0.002 -0.002	07-05 -0.007 0.001 -0.174 0.001 0.002 -0.008 -0.000 0.074 0.000 -0.002 -0.002 -0.003 -0.002 -0.000 0.001 -0.001 -0.007	07-06 0.010 -0.002 -0.101 -0.005 -0.004 -0.000 -0.000 -0.116 0.000 -0.001 0.000 -0.001 -0.001 0.003 0.004	07-07 0.006 -0.008 -0.282 0.040 -0.004 0.008 -0.000 -0.000 -0.001 -0.004 0.001 -0.008 -0.007 0.003 -0.001	07-10 0.011 0.002 -0.377 -0.028 -0.003 0.010 -0.000 0.000 0.004 -0.000 0.002 -0.011 0.010 -0.006 0.007 0.002 0.010	07-11 0.004 -0.015 0.071 0.024 0.000 0.004 0.000 -0.000 0.003 0.000 0.000 0.000 -0.000 0.000 0.000 -0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.000 0.00	07-12 0.006 -0.004 -0.259 -0.000 0.002 -0.000 0.000 -0.012 0.0005 -0.005 -0.006 0.001 -0.004 -0.004 0.001	07-13 -0.003 -0.005 -0.005 -0.000 -0.000 -0.000 -0.000 -0.000 -0.003 -0.002 -0.003 -0.003 -0.003 -0.003	07-14 -0.005 0.004 -0.408 -0.081 0.004 -0.007 0.000 -0.000 -0.001 -0.001 0.000 0.005 0.009 -0.007	07-17 -0.004 0.012 -0.424 -0.023 -0.000 0.014 0.000 0.0068 -0.0001 0.001 0.001 -0.001 0.003 -0.006 -0.002 -0.005 0.014 0.009	07-18 -0.006 -0.002 0.186 0.055 0.002 0.003 0.000 0.000 0.0028 -0.000 0.004 0.003 0.001 -0.006 -0.002 0.007	07-19 -0.006 -0.026 0.223 0.070 0.002 -0.005 -0.000 -0.000 0.074 0.000 -0.008 0.001 0.003 0.006 0.002 0.000 -0.001	07-20 0.010 -0.006 0.208 0.012 -0.001 -0.000 -0.000 -0.000 -0.000 -0.002 -0.010 0.007 0.010 0.005 -0.017	07-21 -0.003 -0.005 -0.290 -0.003 -0.003 -0.000 -0.000 -0.000 -0.000 -0.000 -0.001 -0.002 -0.005 -0.005 -0.005 -0.006 0.001	07-24 -0.009 -0.009 0.156 0.026 0.004 -0.002 0.000 -0.000 -0.001 0.001 0.002 -0.001 -0.007 0.003 -0.003

Dates	2023- 12-08	2023- 12-11	2023- 12-12	2023- 12-13	2023- 12-14	2023- 12-15	2023- 12-18	2023- 12-19	2023- 12-20	2023- 12-21	2023- 12-22	2023- 12-26	2023- 12-27	2023- 12-28	2023- 12-29	2024- 01-02
Const	0.001	0.015	0.009	0.021	0.001	-0.039	0.009	-0.011	0.000	0.001	0.011	0.003	0.002	0.010	0.004	-0.011
Momentum	0.010	0.001	0.013	-0.028	-0.043	0.003	0.008	-0.017	0.004	-0.005	-0.003	-0.005	0.001	-0.001	0.005	-0.027
DivYield	0.015	-0.442	-0.214	-0.327	-0.003	-0.148	-0.341	-0.233	0.016	0.040	-0.019	0.014	-0.137	0.066	0.079	0.976
Value	0.047	-0.029	-0.037	0.015	0.107	-0.022	-0.051	0.014	-0.016	-0.020	-0.007	0.002	-0.009	0.002	-0.018	0.074
Size	-0.001	-0.002	-0.002	-0.002	-0.003	0.011	0.000	0.004	-0.003	0.001	-0.003	0.000	-0.000	-0.003	-0.001	0.001
Trading Activity	0.002	0.000	-0.001	0.010	0.009	0.004	-0.002	0.010	-0.012	0.013	-0.004	0.003	-0.002	-0.002	-0.009	-0.013
Leverage	-0.000	-0.000	0.000	-0.000	0.000	-0.000	0.000	-0.000	-0.000	-0.000	0.000	0.362	-0.000	-0.000	0.011	0.001
Profitability	-0.000	-0.000	-0.000	-0.000	-0.000	0.000	-0.000	-0.000	-0.000	0.000	-0.000	-0.472	-0.000	-0.000	0.008	-0.001
Earnings Variability	-0.008	-0.006	-0.005	-0.101	0.168	0.066	-0.024	0.032	-0.033	0.024	0.038	0.002	0.046	-0.040	0.009	0.098
Volatility	0.000	-0.000	-0.000	-0.000	0.000	-0.000	0.000	-0.000	-0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
Energy	0.007	-0.002	-0.010	-0.006	0.003	-0.002	0.013	-0.002	0.010	-0.005	-0.001	0.005	-0.006	-0.013	0.003	-0.002
Materials	-0.001	-0.001	-0.004	0.004	0.004	0.003	-0.000	0.001	0.001	0.000	0.004	-0.000	0.001	-0.005	-0.002	-0.003
Industrials	0.000	0.001	0.004	-0.006	0.010	-0.002	-0.002	-0.000	-0.000	0.002	0.003	0.001	0.000	0.001	0.000	-0.009
Consumer Discretionary	0.002	0.004	0.000	-0.000	0.010	-0.007	0.000	0.001	-0.001	0.005	-0.007	-0.004	0.000	0.003	0.002	-0.006
Consumer Staples	-0.008	0.004	0.005	-0.001	-0.027	-0.003	0.006	-0.004	-0.004	-0.003	0.004	-0.002	0.002	0.003	0.006	0.007
Health Care	-0.001	0.003	0.008	0.005	-0.006	-0.007	-0.001	0.001	0.000	0.007	0.001	-0.001	0.002	0.002	0.002	0.007
Financials	0.001	0.002	0.008	-0.000	-0.001	-0.002	0.001	-0.001	-0.004	0.002	0.002	-0.001	0.003	0.003	0.001	-0.002
Information Technology	0.004	0.011	-0.000	-0.005	0.013	0.004	-0.005	-0.004	-0.002	0.005	0.005	0.003	-0.002	0.001	-0.001	-0.015
Communication Services	0.005	-0.007	-0.004	-0.002	0.007	-0.004	-0.000	0.001	0.003	-0.003	-0.002	-0.000	-0.000	0.006	-0.000	-0.003
Utilities	-0.006	0.003	-0.000	0.015	-0.030	-0.010	-0.001	-0.002	-0.003	-0.007	0.002	0.001	-0.001	0.006	0.004	0.006
Real Estate	-0.002	-0.002	0.002	0.017	0.019	-0.009	-0.002	-0.002	0.001	-0.001	0.001	0.002	0.005	0.004	-0.010	0.010

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Dates	2023- 01-03	2023- 01-04	2023- 01-05	2023- 01-06	2023- 01-09	2023- 01-10	2023- 01-11	2023- 01-12	2023- 01-13	2023- 01-17	2023- 01-18	2023- 01-19	2023- 01-20	2023- 01-23	2023- 01-24	2023- 01-25	2023- 01-26	2023- 01-27	2023- 01-30	2023- 01-31
Const	0.632	0.127	0.005	0.023	0.757	0.414	0.008	0.015	0.619	0.191	0.020	0.779	0.056	0.184	0.793	0.570	0.792	0.041	0.292	0.002
Momentum	0.000	0.000	0.000	0.328	0.000	0.003	0.000	0.251	0.289	0.000	0.790	0.045	0.000	0.000	0.000	0.080	0.089	0.000	0.000	0.000
DivYield	0.000	0.005	0.014	0.820	0.187	0.396	0.000	0.357	0.189	0.644	0.125	0.737	0.021	0.867	0.956	0.912	0.014	0.729	0.129	0.027
Value	0.987	0.002	0.002	0.361	0.010	0.645	0.291	0.191	0.000	0.237	0.016	0.112	0.574	0.010	0.950	0.000	0.663	0.333	0.426	0.016
Size	0.104	0.042	0.737	0.117	0.351	0.296	0.876	0.150	0.652	0.868	0.072	0.772	0.205	0.558	0.177	0.202	0.266	0.268	0.052	0.501
Trading Activity	0.000	0.000	0.000	0.201	0.058	0.000	0.906	0.000	0.029	0.084	0.371	0.018	0.164	0.000	0.002	0.597	0.030	0.592	0.000	0.291
Leverage	0.115	0.004	0.014	0.889	0.402	0.412	0.000	0.385	0.198	0.894	0.023	0.419	0.021	0.875	0.971	0.887	0.214	0.796	0.150	0.482
Profitability	0.506	0.004	0.035	0.812	0.178	0.446	0.000	0.323	0.178	0.566	0.406	0.438	0.021	0.919	0.993	0.973	0.003	0.641	0.147	0.985
Earnings Variability	0.006	0.002	0.529	0.874	0.282	0.928	0.339	0.205	0.269	0.200	0.000	0.012	0.827	0.587	0.175	0.604	0.120	0.807	0.305	0.494
Volatility	0.000	0.003	0.016	0.924	0.182	0.396	0.000	0.186	0.180	0.640	0.130	0.565	0.020	0.913	0.317	0.828	0.022	0.779	0.579	0.028
Energy	0.000	0.071	0.001	0.919	0.000	0.676	0.974	0.000	0.722	0.094	0.316	0.000	0.042	0.638	0.000	0.065	0.000	0.130	0.000	0.887
Materials	0.012	0.027	0.385	0.000	0.102	0.480	0.081	0.651	0.036	0.001	0.476	0.439	0.003	0.022	0.307	0.267	0.271	0.297	0.307	0.000
Industrials	0.057	0.849	0.249	0.012	0.966	0.993	0.373	0.261	0.367	0.000	0.837	0.000	0.322	0.032	0.000	0.000	0.037	0.018	0.719	0.000
Consumer Discretionary	0.188	0.000	0.000	0.204	0.000	0.071	0.475	0.370	0.636	0.547	0.748	0.014	0.300	0.872	0.004	0.207	0.193	0.716	0.004	0.013
Consumer Staples	0.685	0.256	0.514	0.393	0.007	0.009	0.003	0.000	0.037	0.036	0.000	0.797	0.025	0.386	0.814	0.208	0.000	0.378	0.000	0.470
Health Care	0.746	0.271	0.379	0.000	0.000	0.002	0.010	0.000	0.016	0.918	0.029	0.000	0.000	0.973	0.000	0.891	0.224	0.065	0.333	0.182
Financials	0.005	0.812	0.189	0.063	0.530	0.741	0.496	0.472	0.000	0.765	0.289	0.006	0.009	0.438	0.886	0.050	0.624	0.848	0.017	0.423
Information Technology	0.084	0.140	0.001	0.000	0.002	0.196	0.525	0.408	0.112	0.514	0.019	0.000	0.115	0.000	0.279	0.865	0.189	0.006	0.421	0.501
Communication Services	0.057	0.032	0.000	0.012	0.078	0.037	0.000	0.718	0.518	0.033	0.549	0.028	0.008	0.788	0.058	0.000	0.796	0.054	0.049	0.014
Utilities	0.512	0.200	0.000	0.846	0.000	0.043	0.178	0.000	0.011	0.610	0.008	0.087	0.690	0.002	0.084	0.027	0.900	0.410	0.321	0.443
Real Estate	0.252	0.473	0.000	0.012	0.030	0.017	0.000	0.022	0.000	0.041	0.724	0.534	0.007	0.002	0.000	0.904	0.800	0.001	0.450	0.133

Dates	2023- 06-27	2023- 06-28	2023- 06-29	2023- 06-30	2023- 07-03	2023- 07-05	2023- 07-06	2023- 07-07	2023- 07-10	2023- 07-11	2023- 07-12	2023- 07-13	2023- 07-14	2023- 07-17	2023- 07-18	2023- 07-19	2023- 07-20	2023- 07-21	2023- 07-24	2023- 07-25
Const	0.080	0.439	0.000	0.081	0.000	0.078	0.007	0.113	0.021	0.350	0.273	0.512	0.329	0.346	0.213	0.281	0.214	0.614	0.021	0.243
Momentum	0.416	0.373	0.018	0.165	0.000	0.687	0.336	0.000	0.374	0.000	0.138	0.202	0.164	0.000	0.459	0.000	0.148	0.057	0.000	0.077
DivYield	0.935	0.022	0.771	0.000	0.169	0.207	0.366	0.024	0.015	0.605	0.136	0.351	0.012	0.004	0.251	0.195	0.404	0.083	0.202	0.030
Value	1.000	0.019	0.492	0.005	0.022	0.911	0.547	0.000	0.026	0.033	0.147	0.711	0.000	0.053	0.000	0.000	0.562	0.151	0.009	0.005
Size	0.269	0.902	0.047	0.001	0.025	0.094	0.000	0.003	0.111	0.860	0.851	0.110	0.013	0.955	0.365	0.276	0.549	0.063	0.003	0.979
Trading Activity	0.000	0.861	0.002	0.051	0.000	0.000	0.001	0.000	0.000	0.067	0.525	0.025	0.003	0.000	0.156	0.060	0.004	0.244	0.391	0.321
Leverage	0.972	0.002	0.760	0.659	0.457	0.614	0.318	0.023	0.022	0.632	0.137	0.334	0.000	0.308	0.394	0.298	0.402	0.083	0.324	0.036
Profitability	0.864	0.007	0.814	0.499	0.677	0.195	0.275	0.026	0.016	0.559	0.157	0.133	0.013	0.003	0.250	0.129	0.425	0.085	0.223	0.035
Earnings Variability	0.374	0.022	0.305	0.243	0.089	0.010	0.000	0.892	0.898	0.446	0.756	0.182	0.285	0.042	0.435	0.052	0.073	0.820	0.092	0.116
Volatility	0.936	0.017	0.771	0.000	0.064	0.274	0.232	0.276	0.015	0.844	0.196	0.315	0.012	0.183	0.232	0.191	0.578	0.105	0.192	0.030
Energy	0.022	0.000	0.000	0.829	0.000	0.451	0.003	0.000	0.373	0.000	0.105	0.357	0.000	0.677	0.003	0.008	0.002	0.009	0.000	0.043
Materials	0.355	0.002	0.001	0.184	0.950	0.000	0.239	0.000	0.000	0.934	0.036	0.475	0.804	0.795	0.087	0.001	0.500	0.375	0.692	0.000
Industrials	0.000	0.296	0.002	0.260	0.026	0.028	0.931	0.003	0.000	0.002	0.000	0.007	0.526	0.069	0.059	0.395	0.956	0.001	0.601	0.020
Consumer Discretionary	0.000	0.141	0.653	0.549	0.660	0.163	0.303	0.507	0.000	0.184	0.788	0.011	0.817	0.001	0.454	0.135	0.002	0.489	0.231	0.071
Consumer Staples	0.000	0.000	0.001	0.971	0.000	0.792	0.000	0.000	0.004	0.000	0.065	0.166	0.028	0.396	0.003	0.007	0.023	0.327	0.639	0.478
Health Care	0.000	0.360	0.040	0.138	0.000	0.342	0.231	0.000	0.000	0.000	0.047	0.037	0.000	0.001	0.199	0.231	0.000	0.010	0.000	0.117
Financials	0.638	0.171	0.000	0.320	0.145	0.580	0.346	0.018	0.258	0.267	0.449	0.266	0.056	0.000	0.000	0.901	0.063	0.001	0.045	0.003
Information Technology	0.000	0.664	0.102	0.037	0.071	0.000	0.009	0.435	0.000	0.000	0.582	0.000	0.000	0.000	0.707	0.553	0.000	0.132	0.052	0.002
Communication Services	0.006	0.004	0.003	0.016	0.417	0.590	0.030	0.015	0.016	0.105	0.526	0.191	0.086	0.015	0.165	0.000	0.071	0.000	0.011	0.334
Utilities	0.015	0.000	0.008	0.016	0.759	0.000	0.249	0.000	0.004	0.706	0.000	0.550	0.045	0.001	0.000	0.077	0.000	0.000	0.000	0.060
Real Estate	0.123	0.705	0.089	0.326	0.395	0.000	0.064	0.003	0.585	0.581	0.448	0.629	0.012	0.209	0.000	0.030	0.294	0.283	0.835	0.004
								0.000	0.000	0.561	0.440	0.020		0.200	0.000	0.000	0.20	0.200		
Date			2023- 12-11	2023- 12-12	2023- 12-13	- 202	23- 2	023- 2-15	2023- 12-18	2023- 12-19	2023	3- 2 0)23-	2023- 12-22	2023- 12-26	2023- 12-27	202	3- 2	023-	2024- 01-02
Date Con	es 12		2023-	2023-	2023	- 202 3 12-	23- 2 14 1	10 2 3-	2023-	2023-	2023	3- 20 20 12)23- 2-21	2023-	2023-	2023-	202 12-2	3- 2 28 1	023-	2024-
	st 0.	2-08	2023- 12-11	2023- 12-12	2023 12-13	- 202 3 12-	23- 2 14 1 39 (023- 2-15	2023- 12-18	2023- 12-19	2023 12-2	3- 20 20 12 48 0.8	23- 2- 21	2023- 12-22	2023- 12-26	2023- 12-27	202 12-2	3- 2 28 1	0 2 3- 2- 2 9	2024- 01-02
Con	st 0.	2- 08 853	2023- 12-11 0.046	2023- 12-12 0.220	2023- 12-13 0.026	- 202 3 12- 6 0.9	23- 2 14 1 39 0	2023- 2-15 0.000	2023- 12-18 0.180	2023- 12-19 0.064	202: 12-2 0.94	3- 20 20 12 48 0.8	923- 9- 21 853	2023- 12-22 0.102	2023- 12-26 0.484	2023- 12-27 0.474	202 12-2 0.00	3- 2 28 1 02 0	023- 2-29	2024- 01-02 0.000
Con Momentu	st 0. m 0. ld 0.	853 000	2023- 12-11 0.046 0.608	2023- 12-12 0.220 0.000	2023- 12-13 0.026 0.000	202 3 12- 6 0.9 0.0 0.0	23- 2 14 1 39 0 00 0	2023- 2-15 0.000	2023- 12-18 0.180 0.001	2023- 12-19 0.064 0.000	2023 12-2 0.94 0.06	3- 20 20 12 18 0.8 63 0.0	923- 9- 21 853 023	2023- 12-22 0.102 0.225	2023- 12-26 0.484 0.001	2023- 12-27 0.474 0.502	202 12-2 0.00 0.5	3- 2 28 1. 02 0 10 0	023- 2-29 .160	2024- 01-02 0.000 0.000
Con Momentu DivYie	st 0. m 0. ld 0. ue 0.	853 000 914	2023- 12-11 0.046 0.608 0.005	2023- 12-12 0.220 0.000 0.154	2023 12-13 0.026 0.000 0.099	- 202 3 12- 6 0.9 0.0 0.0 0.9	23- 2 14 1 339 (000 (93 (2023- 2-15 0.000 0.158 0.280	2023- 12-18 0.180 0.001 0.012	2023- 12-19 0.064 0.000 0.057	2023 12-2 0.94 0.06	3- 20 12 18 0.8 33 0.0 04 0.7	223- 2-21 2 853 (023 (769 (088 (088 (088 (088 (088 (088 (088 (08	2023- 12-22 0.102 0.225 0.895	2023- 12-26 0.484 0.001 0.876	2023- 12-27 0.474 0.502 0.045	2022 12-7 0.00 0.5 0.3 0.75	3- 228 1.002 0.0010 0.00111 0.0059 0.0010	023- 2-29 .160 .000	2024- 01-02 0.000 0.000 0.000
Con Momentu DivYie Valu	st 0. m 0. ld 0. ue 0. ze 0.	853 000 914	2023- 12-11 0.046 0.608 0.005 0.031	2023- 12-12 0.220 0.000 0.154 0.004	2023- 12-13 0.026 0.000 0.099 0.388	- 202 3 12- 6 0.9 0 0.0 0 0.9 0 0.9 2 0.4	23- 2 14 1 39 0 00 0 93 0 00 0	2023- 2-15 0.000 0.158 0.280 0.064	2023- 12-18 0.180 0.001 0.012 0.000	2023- 12-19 0.064 0.000 0.057 0.191	2023 12-2 0.94 0.06 0.90 0.16	33- 200 12 18 0.4 18 0.6 13 0.6 14 0.7 16 0.6	123- 2-21 853 023 769 088	2023- 12-22 0.102 0.225 0.895 0.572	2023- 12-26 0.484 0.001 0.876 0.762	2023- 12-27 0.474 0.502 0.045 0.108	0.00 0.5 0.3 0.75	3- 22 1.002 0.0010 0.0011 0.0059 0.005 0.005	023- 2-29 .160 .000 .235	2024- 01-02 0.000 0.000 0.000 0.000
Con Momentu DivYie Valu Sia	st 0. m 0. ld 0. ue 0. ze 0.	853 000 914 000 627	2023- 12-11 0.046 0.608 0.005 0.031 0.538	2023- 12-12 0.220 0.000 0.154 0.004 0.532	2023- 12-13 0.026 0.000 0.099 0.388 0.512	202 3 12- 6 0.9 0 0.0 0 0.9 0 0.9 2 0.4 4 0.0	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	0.023- 2-15 0.000 0.158 0.280 0.064	2023- 12-18 0.180 0.001 0.012 0.000 0.991	2023- 12-19 0.064 0.000 0.057 0.191 0.020	2022 12-2 0.94 0.06 0.90 0.16 0.19	33- 200 12 188 0.8 188 0.8 163 0.0 104 0.7 106 0.0 100 0.0	23- 2-21	2023- 12-22 0.102 0.225 0.895 0.572 0.246	2023- 12-26 0.484 0.001 0.876 0.762 0.869	2023- 12-27 0.474 0.502 0.045 0.108 0.894	2022 12-2 0.00 0.55 0.33 0.75 0.00	3- 228 1. 002 00 110 00 111 00 559 00 559 00 559 00	023- 2-29 .160 .000 .235 .001	2024- 01-02 0.000 0.000 0.000 0.000 0.000
Con Momentu DivYie Valu Si: Trading Activi	st 0. m 0. ld 0. ue 0. ty 0. ty 0.	853 000 914 000 627 444	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747	2023 12-13 0.026 0.000 0.099 0.388 0.512 0.004	- 202 - 12- - 0.9 - 0.0 - 0.9 - 0.0 - 0.4 - 0.8	23- 214 1 139 (000 (000 (000 (000 (000 (000 (000 (0	0.023- 2-15 0.000 0.158 0.280 0.064 0.000	2023- 12-18 0.180 0.001 0.001 0.000 0.991 0.292	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00	200 12 18 0.3 18 0.3 104 0.7 106 0.6 106 0.7 107 0.7 108 0.7 1	23-21 223-221 22-2	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172	202 12-2 0.00 0.55 0.3 0.75 0.00 0.00	33- 228 1. 022 00 110 00 111 00 059 00 05 00 054 00	023- 2-29 .160 .000 .235 .001 .386	2024- 01-02 0.000 0.000 0.000 0.000 0.001 0.000
Con Momentu DivYie Valu Si: Trading Activi Levera	123 st 0. 124 st 0. 125 st 0. 126 st 0. 127 st 0. 128 st 0. 129 st 0.	2-08 853 000 914 000 627 444 867 752	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160	2023 12-13 0.026 0.000 0.099 0.388 0.512 0.004	- 2022 - 12- - 0.9 - 0.0 - 0.9 - 0.0 - 0.9 - 0.4 - 0.0 - 0.8 - 0.0	23- 2 14 1 39 0 00 0 93 0 00 0 86 0 80 0 01 0 05 0	2.15 0.000 0.158 0.280 0.064 0.000 0.102	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000 0.072	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00	33- 200 12 18 0.4 10 0.0 18 0.6 10 0.0 10	123- 1-21	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172	202 12-2 0.00 0.5 0.3 0.75 0.00 0.00 0.85	33- 228 1. 02 0 0 110 0 0 111 0 0 059 0 0 054 0 0 17 0	023- 2-29 .160 .000 .235 .001 .386 .000	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili	st 0. st 0. dd 0. dd 0. ze 0. tty 0. ge 0. tty 0. gy 0.	2-08 853 000 914 000 627 444 867 752	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137	2023 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086	202 3 12- 6 0.9 0 0.0 0 0.9 3 0.0 2 0.4 4 0.0 1 0.8 6 0.0	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	0.023- 2-15 0.000 0.158 0.280 0.064 0.000 0.102 0.248	2023- 12-18 0.180 0.001 0.001 0.000 0.991 0.292 0.024 0.011	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000 0.072 0.058	2023 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86	33- 200 12 18 0.3 18 0.3 18 0.3 19 0.4 10 0.0 10	123- 1-21 28853 1023 1769 1088 1702 1000 1767 1729 1476	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045	202 12-2 0.00 0.5 0.3 0.7 0.00 0.8 0.3	3- 228 1 002 0 110 0 111 0 059 0 055 0 069 0 17 0	023- 2-29 .160 .000 .235 .001 .386 .000 .288	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Earning Variabili	12 st 0. m 0. ld 0	853 000 914 000 627 444 867 752	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137	2023. 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086	2023 3 12- 6 0.9 0 0.0 0 0.9 3 0.0 2 0.4 4 0.0 6 0.0 6 0.0	23- 214 1 39 0 00 0 93 0 00 0 86 0 01 0 05 0 31 0	2023- 2-15 0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.273	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000 0.072 0.058	2023 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89	33- 200 12 48 0.8 53 0.0 66 0.0 66 0.0 66 0.0 67 0.0 69 0.0 69 0.0 69 0.0	123- 12-21 28- 18-53 1023 1023 1023 1023 1023 1023 1023 102	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045	202 12-2 0.00 0.52 0.33 0.75 0.00 0.83 0.33	33- 228 1 002 0 110 0 111 0 111 0 111 0 111 0 111 0 111 0 111 0 111 0 111 0	023- 2-29 .160 .000 .235 .001 .386 .000 .288 .521	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Earning Variabili	st 0. m 0. ld 0. ze 0. ty 0. ty 0. gg 0. ty 0.	853 000 914 000 627 444 867 752 819	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005 0.882	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902	2023 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.046	2023 3 12- 6 0.9 0 0.0 0 0.9 0 0.9 2 0.4 4 0.0 0 0.8 6 0.0 0 0.7 6 0.5	23- 24 114 11 139	0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.273 0.058	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011 0.494	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000 0.072 0.058 0.297	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89 0.33	33- 200 12 18 0.8 18	123- 12-21 28- 18-53 (100- 100- 100- 100- 100- 100- 100- 100-	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.300	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.008	202 12-1 0.00 0.55 0.33 0.79 0.00 0.88 0.33	33- 228 1 002 0 110 0 111 0 059 0 055 0 054 0 117 0 114 0 000 0	023- 2-29 .160 .000 .235 .001 .386 .000 .288 .521 .579	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Earning Variabili Volatili	st 0. m 0. ld 0. ue 0. ty 0. ty 0. ggs 0. ty 0. ty 0.	853 000 914 000 627 444 867 752 819 917	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005 0.882 0.006	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902 0.161 0.000	2023 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.046 0.090	202 3 12- 6 0.9 0 0.0 0 0.9 3 0.0 2 0.4 4 0.0 6 0.0 6 0.0 6 0.0 7 0.5 8 0.4	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	2.15 0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.273 0.058 0.085 0.431	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011 0.494 0.013 0.000	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000 0.072 0.058 0.297 0.087	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89 0.33 0.92 0.00 0.73	33- 200 12 18 0.3 18 0.3 19 0.1 19 0.1 10	123- 1-21 2853 1023 1023 1033 1033 1033 1033 1033 103	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.300 0.508	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924 0.577	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.008	. 202 12-: 0.00 0.5° 0.3° 0.00 0.00 0.3° 0.00 0.24 0.00	3- 228 1 002 0 110 0 111 0 159 0 159 0 159 0 150 0 169 0 17 0 14 0 147 0 147 0 150 0 160 0 17 0 18 0 19 0 10 0 10 0 10 0 11	023- 2-29 .160 .000 .235 .001 .386 .000 .288 .521 .579 .241	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028 0.000 0.524
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Earning Variabili Volatili Energ	st 0. st 0. st 0. dd 0. de 0. ty 0. gge 0. ty 0. ggs 0. ty 0. ggs 0. ty 0. dis 0. dis 0. eer 0.	853 000 914 000 627 444 867 752 819 917 005 484 723	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005 0.882 0.006 0.405 0.661	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902 0.161 0.000 0.131	2023. 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.046 0.090 0.105	202 3 12- 6 0.9 0 0.0 0 0.9 3 0.0 2 0.4 4 0.0 6 0.0 6 0.0 6 0.5 6 0.4 8 0.4	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.273 0.058 0.085 0.431	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011 0.494 0.013 0.000 0.868	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.072 0.058 0.297 0.087 0.455 0.550	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89 0.33 0.92 0.00 0.73	33- 200 12 18 0.3 18 0.3 19 0.4 10 0.6 10	123- 121 21 21 21 22 22 22 22 22 22 22 22 22	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.300 0.508 0.786 0.103	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924 0.577 0.001	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.008 0.040 0.000	202 12-2 0.00 0.55 0.33 0.78 0.00 0.88 0.33 0.00 0.00 0.00 0.00 0.0	3- 228 1 002 0 110 0 111 0 059 0 055 0 054 0 117 0 114 0 000 0 000 0	023- 2-29 .160 .000 .235 .001 .386 .000 .288 .521 .579 .241 .017	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028 0.000 0.524 0.179
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Variabili Volatili Energ Materia Industria	st 0. m 0. ld 0. ze 0. ty 0. ty 0. gg 0. ty 0. gy 0. ty 0. ld 0. cerry 0.	2-08 853 000 914 000 627 444 867 752 819 917 005 484 723 265	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.882 0.006 0.405 0.661 0.350	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902 0.161 0.000 0.131 0.012	2023 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.046 0.090 0.105 0.178	202 3 12- 6 0.9 0.0 9 0.9 0.9 8 0.0 2 0.4 4 0.0 6 0.0 6 0.0 7 0.5 8 0.4 8 0.0	23- 24 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	2023- 2-15 2.000 2.158 2.280 2.064 2.000 2.102 2.248 2.273 2.058 2.058 2.431 2.150 2.218	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011 0.494 0.013 0.000 0.868 0.081	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.072 0.058 0.297 0.087 0.455 0.550 0.730	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89 0.33 0.92 0.00 0.75	33- 200 12 18 0.3 18	123- 123-	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.508 0.786 0.103 0.069	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924 0.577 0.001 0.847	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.008 0.000 0.202 0.730	202 12-2 0.00 0.55 0.33 0.75 0.00 0.88 0.33 0.00 0.00 0.00 0.00 0.00	33- 228 1 002 0 110 0 111 0 559 0 055 0 055 0 117 0 114 0 000 0 000 0	023- 2-29 .160 .000 .235 .001 .386 .000 .288 .521 .579 .241 .017 .082	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028 0.000 0.524 0.179
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Variabili Volatili Energ Materia Industria	st 0. st 0. st 0. dd 0. de 0. ge 0. sty 0. ge 0. sty 0	2-08 853 000 914 000 627 444 867 752 819 917 005 484 723 265	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005 0.882 0.006 0.405 0.661 0.350	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902 0.161 0.000 0.131 0.012	2023 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.046 0.090 0.105 0.003	202 3 12- 6 0.9 0 0.0 0 0.9 3 0.0 2 0.4 4 0.0 6 0.0 6 0.0 6 0.5 6 0.0 6 0.0 6 0.0 6 0.0 7 0.5 8 0.0	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	2.15 0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.058 0.085 0.431 0.150 0.218 0.000	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011 0.494 0.013 0.000 0.868 0.081	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000 0.072 0.058 0.297 0.455 0.550 0.730	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89 0.33 0.92 0.00 0.73 0.75	33- 200 12 18 0.3 18 0.3 19 0.4 10 0.6 10	123- 1-21 2853 1023 1769 1088 1702 1090 1090 1090 1090 1090 1090 1090 10	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.508 0.786 0.103 0.069	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924 0.577 0.001 0.847 0.480	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.008 0.000 0.202 0.730 0.967	. 202 12:: 0.00 0.5; 0.3; 0.00 0.00 0.8; 0.00 0.00 0.00 0.00 0.0	33- 228 1 002 0 110 0 111 0 159 0 159 0 159 0 154 0 169 0 170 0 147 0 160 0 170 0	023- 2-29 .160 .000 .235 .001 .386 .000 .288 .521 .579 .241 .017 .082 .786	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028 0.000 0.524 0.179 0.000
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Earning Variabili Volatili Energ Materia Industria Consum Discretiona Consumer Staple	st 0. st 0. m 0. ld 0. ue 0. ty 0. gge 0. ty 0. ggs 0. ty 0.	853 000 914 000 627 444 867 752 819 917 005 484 723 265 000 433 364	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005 0.006 0.405 0.661 0.350 0.075 0.101 0.080 0.270	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902 0.161 0.000 0.131 0.012 0.880 0.013 0.000 0.000	2023. 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.046 0.090 0.105 0.0178 0.003 0.948 0.834 0.023	202 3 12- 6 0.9 0.0 9 0.9 0.0 9 0.0	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	0.023- 2-15 0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.273 0.058 0.085 0.431 0.150 0.218 0.000 0.102	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011 0.494 0.013 0.000 0.868 0.081 0.850 0.003 0.713 0.500	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.072 0.058 0.297 0.455 0.550 0.730 0.474 0.012 0.314 0.503	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89 0.33 0.92 0.00 0.73 0.75 0.02 0.02	33- 200 12 18 0.3 18 0.3 19 0.4 10 0.6 10	123- 1-21 2853 1023 1769 1088 1702 1090 1090 1090 1090 1090 1090 1090 10	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.300 0.508 0.786 0.103 0.069 0.000 0.381 0.205	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924 0.577 0.001 0.847 0.480 0.000 0.197 0.235 0.511	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.000 0.202 0.730 0.967 0.051 0.044	202 12-: 0.00 0.5° 0.3° 0.00 0.00 0.00 0.00 0.00 0.00 0.0	3- 228 1 002 0 110 0 111 0 559 0 554 0 157 0 147 0 000 0 000 0 000 0 000 0 000 0	023- 229 .160 .000 .235 .001 .386 .000 .288 .521 .579 .241 .017 .082 .786 .037 .000 .006	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028 0.000 0.524 0.179 0.000 0.006 0.001
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Earning Variabili Volatili Energ Materia Industria Consum Discretiona Consumer Staple Health Ca	st 0. st 0. m 0. ld 0. ze 0. ty 0. ty 0. gg 0. ty 0. lds 0. st	2-08 853 000 914 000 627 444 867 752 819 917 005 484 723 265 000 433	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005 0.405 0.405 0.661 0.350 0.075 0.101	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902 0.161 0.000 0.131 0.012 0.880 0.013	2023 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.046 0.090 0.105 0.003 0.948 0.834 0.023	202 3 12- 6 0.9 0.0 9 0.9 0.0 9 0.0	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.273 0.058 0.085 0.431 0.150 0.218 0.000 0.000	2023- 12-18 0.180 0.001 0.002 0.000 0.991 0.292 0.024 0.011 0.494 0.013 0.000 0.868 0.081 0.850 0.003	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000 0.072 0.058 0.297 0.455 0.550 0.730 0.474 0.012	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89 0.33 0.92 0.00 0.73 0.75 0.02 0.02	33- 200 12 18 0.3 18 0.3 19 0.4 10 0.6 10	123- 1-21 2853 1023 1769 1088 1702 1090 1090 1090 1090 1090 1090 1090 10	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.300 0.508 0.786 0.103 0.069 0.000	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924 0.577 0.001 0.847 0.480 0.000 0.197 0.235	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.008 0.000 0.202 0.730 0.967 0.051	202 12-: 0.00 0.5° 0.3° 0.00 0.00 0.00 0.00 0.00 0.00 0.0	3- 228 1 002 0 110 0 111 0 559 0 554 0 157 0 147 0 000 0 000 0 000 0 000 0 000 0	023- 2-29 .160 .000 .235 .001 .386 .000 .288 .521 .579 .241 .017 .082 .786 .037	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028 0.000 0.524 0.179 0.000 0.006
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Earning Variabili Volatili Energ Materia Industria Consum Discretiona Consumer Staple Health Ca	st 0. st 0. m 0. dd 0. ze 0. tty 0. gg 0. tty 0.	2-08 853 000 914 000 627 444 867 752 819 917 005 484 723 265 000 433 364 029	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005 0.006 0.405 0.661 0.350 0.075 0.101 0.080 0.270	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902 0.161 0.000 0.131 0.012 0.880 0.013 0.000 0.000	2023. 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.046 0.090 0.105 0.0178 0.003 0.948 0.834 0.023	202 3 12- 6 0.9 0.0 9 0.9 0.0 9 0.0	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	0.023- 2-15 0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.273 0.058 0.085 0.431 0.150 0.218 0.000 0.102	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011 0.494 0.013 0.000 0.868 0.081 0.850 0.003 0.713 0.500	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.072 0.058 0.297 0.455 0.550 0.730 0.474 0.012 0.314 0.503	202: 12-2 0.94 0.06 0.90 0.16 0.89 0.33 0.92 0.00 0.73 0.75 0.02 0.89 0.02	33- 200 12 18 0.3 18 0.3 19 0.1 19 0.1 10	123- 1-21 2853 1023 1769 1088 1702 10900 1767 1729 17476 174	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.300 0.508 0.786 0.103 0.069 0.000 0.381 0.205	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924 0.577 0.001 0.847 0.480 0.000 0.197 0.235 0.511	2023- 12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.000 0.202 0.730 0.967 0.051 0.044	202 12:- 0.00 0.5° 0.3° 0.00 0.00 0.2° 0.00 0.00 0.00 0.00 0.0	3- 228 1 002 0 110 0 111 0 559 0 554 0 117 0 114 0 117 0 114 0 117 0 118 0 118 0 118 0 118 0 118 0 118 0 118 0 119 0	023- 229 .160 .000 .235 .001 .386 .000 .288 .521 .579 .241 .017 .082 .786 .037 .000 .006	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028 0.000 0.524 0.179 0.000 0.006 0.001
Con Momentu DivYie Valu Si: Trading Activi Leverag Profitabili Earning Variabili Volatili Energ Materia Industria Consum Discretiona Consumer Staple Health Ca Financia Informatic Technolog Communicatio	st 0. st 0. st 0. dd 0. de 0. ge 0. sty 0. gg 0. sty 0	2-08 853 000 914 000 627 444 867 752 819 917 005 484 723 265 000 433 364 029	2023- 12-11 0.046 0.608 0.005 0.031 0.538 0.947 0.005 0.005 0.882 0.006 0.405 0.661 0.350 0.075 0.101 0.080 0.270	2023- 12-12 0.220 0.000 0.154 0.004 0.532 0.747 0.160 0.137 0.902 0.161 0.000 0.131 0.012 0.880 0.013 0.000 0.000 0.960	2023. 12-13 0.026 0.000 0.099 0.388 0.512 0.004 0.086 0.090 0.105 0.003 0.948 0.023 0.909 0.071	202 3 12- 6 0.9 0.0 9 0.9 0.9 8 0.0 2 0.4 4 0.0 6 0.0 6 0.0 6 0.0 8 0.0 8 0.0 9 0.6 9 0.6 9 0.6 9 0.0	23- 23- 23- 23- 23- 23- 23- 23- 23- 23-	0.023- 2-15 0.000 0.158 0.280 0.064 0.000 0.102 0.248 0.273 0.058 0.085 0.431 0.150 0.218 0.000 0.102	2023- 12-18 0.180 0.001 0.012 0.000 0.991 0.292 0.024 0.011 0.494 0.013 0.000 0.868 0.081 0.850 0.003 0.713 0.500	2023- 12-19 0.064 0.000 0.057 0.191 0.020 0.000 0.072 0.058 0.297 0.455 0.550 0.730 0.474 0.012 0.314 0.503	202: 12-2 0.94 0.06 0.90 0.16 0.19 0.00 0.86 0.89 0.33 0.92 0.00 0.73 0.75 0.02 0.17	33- 200 12 18 0.3 18 0.3 19 0.4 10 0.6 10	123- 1-21 2853 1023 1769 1769 1769 1767 1729 177	2023- 12-22 0.102 0.225 0.895 0.572 0.246 0.148 0.902 0.840 0.300 0.508 0.786 0.103 0.069 0.000 0.064 0.381 0.205	2023- 12-26 0.484 0.001 0.876 0.762 0.869 0.066 0.563 0.591 0.924 0.577 0.001 0.847 0.480 0.000 0.197 0.235 0.511	2023-12-27 0.474 0.502 0.045 0.108 0.894 0.172 0.031 0.045 0.008 0.040 0.000 0.202 0.730 0.967 0.051 0.044 0.001	202 12:- 0.00 0.5 0.3 0.00 0.00 0.00 0.00 0.00 0	3- 228 1 002 0 110 0 111 0 159 0 159 0 159 0 159 0 169 0 170 0 147 0 160 0 170 0 180 0 180 0 180 0 190 0	023- 229 .160 .000 .235 .001 .386 .000 .288 .521 .579 .241 .017 .082 .786 .037 .000 .006 .470	2024- 01-02 0.000 0.000 0.000 0.000 0.031 0.000 0.813 0.839 0.028 0.000 0.524 0.179 0.000 0.006 0.001 0.000 0.206

R^2:

Dates	2023- 01-03	2023- 01-04	2023- 01-05	2023- 01-06	2023- 01-09	2023- 01-10	2023- 01-11	2023- 01-12	2023- 01-13	2023- 01-17	2023- 01-18	2023- 01-19	2023- 01-20	2023- 01-23	2023- 01-24	2023- 01-25	2023- 01-26	2023- 01-27	2023- 01-30	2023- 01-31
R^2	0.355	0.406	0.319	0.202	0.304	0.164	0.31	0.262	0.177	0.14	0.224	0.289	0.385	0.416	0.289	0.149	0.14	0.203	0.352	0.179
Dates	2023- 06-27	2023- 06-28	2023- 06-29	2023- 06-30	2023- 07-03	2023- 07-05	2023- 07-06	2023- 07-07	2023- 07-10	2023- 07-11	2023- 07-12	2023- 07-13	2023- 07-14	2023- 07-17	2023- 07-18	2023- 07-19	2023- 07-20	2023- 07-21	2023- 07-24	2023- 07-25
R^2	0.314	0.215	0.188	0.146	0.407	0.318	0.208	0.492	0.364	0.325	0.092	0.127	0.385	0.402	0.261	0.351	0.281	0.202	0.281	0.241
Dates	2023- 12-08			023- 2-12	2023- 12-13	2023- 12-14			2023- 12-18	2023- 12-19	2023 12-2			2023- 12-22	2023- 12-26	202 12-2	_	023- 2-28	2023- 12-29	2024- 01-02
R^2	0.186	0.1	68 0	.242	0.352	0.37	0	.27	0.179	0.254	0.14	6 (0.23	0.081	0.143	0.17	2 0	.413	0.398	0.62

Korrigált R^2:

Dates	2023- 01-03	2023- 01-04	2023- 01-05	2023- 01-06	2023- 01-09	2023- 01-10	2023- 01-11	2023- 01-12		2023- 01-17	2023- 01-18		2023- 01-20		2023- 01-24	2023- 01-25	2023- 01-26	2023- 01-27	2023- 01-30	2023- 01-31
Adj R^2	0.329	0.381	0.29	0.169	0.275	0.13	0.281	0.232	0.143	0.104	0.192	0.259	0.36	0.392	0.26	0.113	0.104	0.17	0.325	0.145
Dates	2023- 06-27	2023- 06-28	2023- 06-29	2023- 06-30	2023- 07-03	2023- 07-05	2023- 07-06	2023- 07-07	2023- 07-10	2023- 07-11	2023- 07-12	2023- 07-13	2023- 07-14	2023- 07-17	2023- 07-18	2023- 07-19	2023- 07-20	2023- 07-21	2023- 07-24	2023- 07-25
Adj R^2	0.285	0.183	0.154	0.111	0.382	0.29	0.175	0.471	0.338	0.297	0.055	0.09	0.36	0.378	0.23	0.324	0.252	0.169	0.252	0.21
Dates	2023 12-08			2023- 12-12	2023- 12-13	2023- 12-14			2023- 12-18	2023- 12-19	2023- 12-20			023- 2-22	2023- 12-26	2023- 12-27	202 12-2		023- 2-29	2024- 01-02
Adj R^2	0.152	2 0.1	134	0.211	0.325	0.344	0.	24	0.145	0.223	0.11	0.19	98 0	.043	0.108	0.137	0.38	39 0.	.373	0.605

F-statisztika:

Dates	2023- 01-03	2023- 01-04	2023- 01-05	2023- 01-06	2023- 01-09	2023- 01-10	2023- 01-11	2023- 01-12		2023- 01-17	2023- 01-18	2023- 01-19	2023- 01-20	2023- 01-23	2023- 01-24	2023- 01-25	2023- 01-26	2023- 01-27	2023- 01-30	2023- 01-31
F	14.83	20.74	14.21	7.68	13.29	5.97	13.62	10.8	6.55	4.94	8.79	12.34	19.04	21.63	12.35	5.3	4.94	6.85	14.61	5.88
Dates	2023- 06-27	2023- 06-28	2023- 06-29	2023- 06-30	2023- 07-03	2023- 07-05	2023- 07-06	2023- 07-07	2023- 07-10	2023- 07-11	2023- 07-12	2023- 07-13	2023- 07-14	2023- 07-17	2023- 07-18	2023- 07-19	2023- 07-20	2023- 07-21	2023- 07-24	2023- 07-25
F	13.89	8.34	7.01	4.6	18.42	14.15	7.99	29.47	17.41	14.64	3.09	4.4	19.04	20.46	10.7	16.42	11.9	7.69	11.9	9.65
Dates	2023- 12-08			2023- 12-12	2023- 12-13	2023- 12-14			2023- 12-18	2023- 12-19	2023- 12-20			2023- 12-22	2023- 12-26	2023 12-27			2023- 12-29	2024- 01-02
F	6.92	6.	15	9.72	16.52	17.87	11.	.24	6.64	10.34	5.18	9	.07	2.67	4.5	6.3	3 21	.39	17.8	43.95