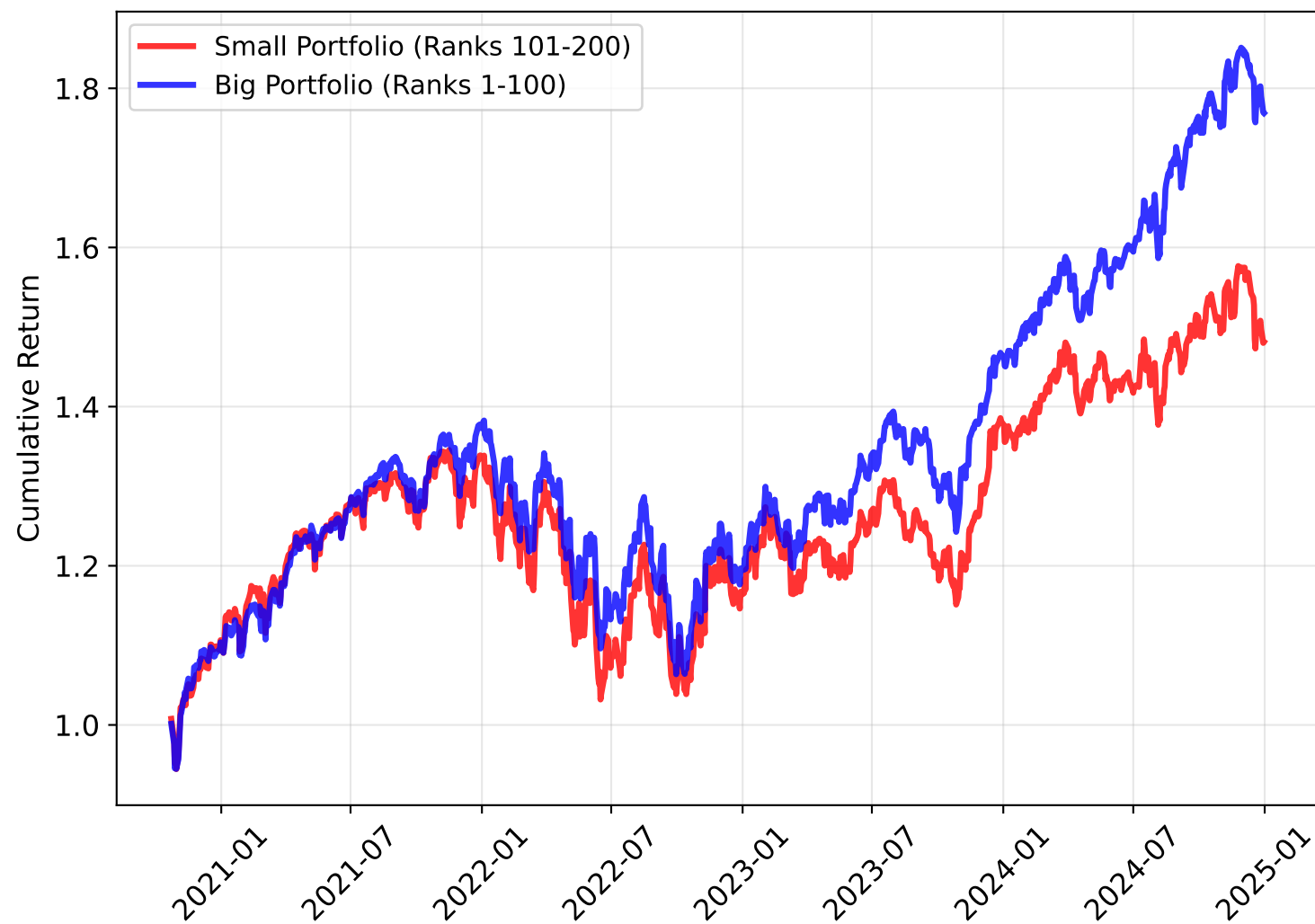
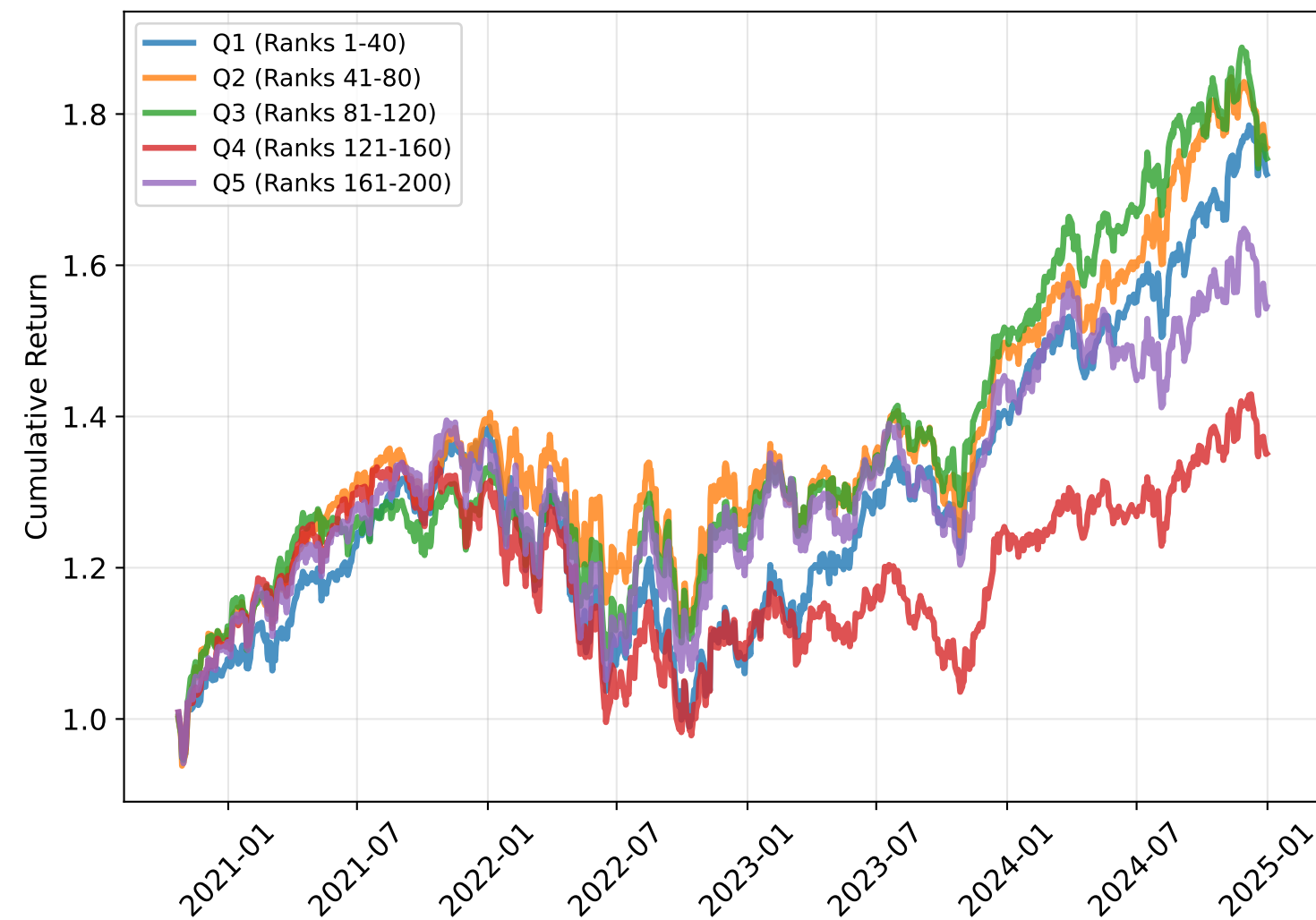


A. Mega-Cap Portfolio Cumulative Performance (50-50 Split)**B. Quintile Portfolio Performance Comparison****C. SMB Factor Cumulative Performance****D. Annual Returns by Quintile**