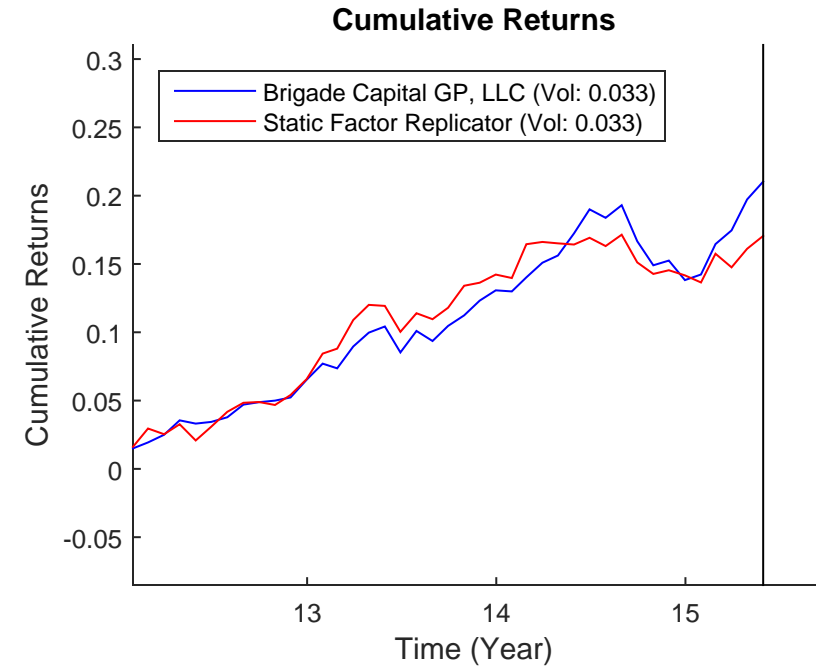
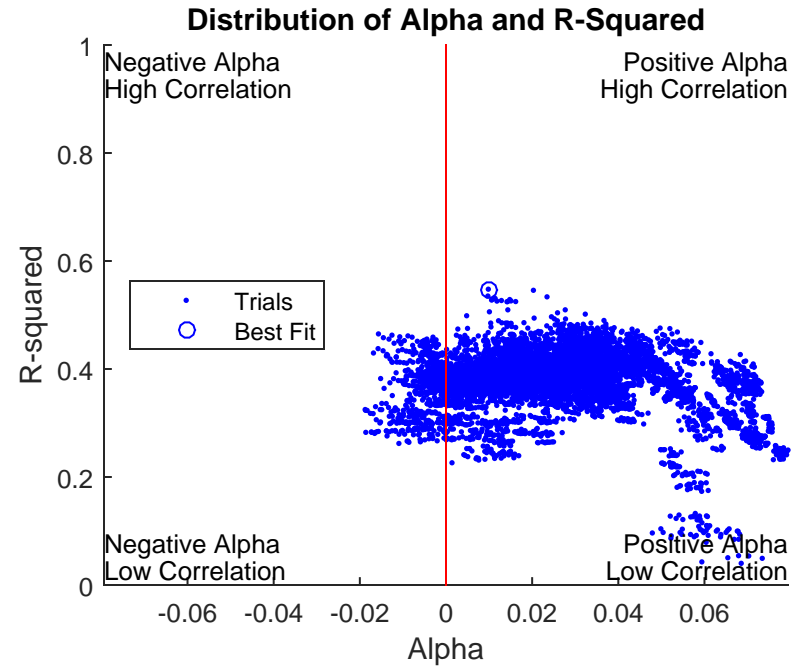
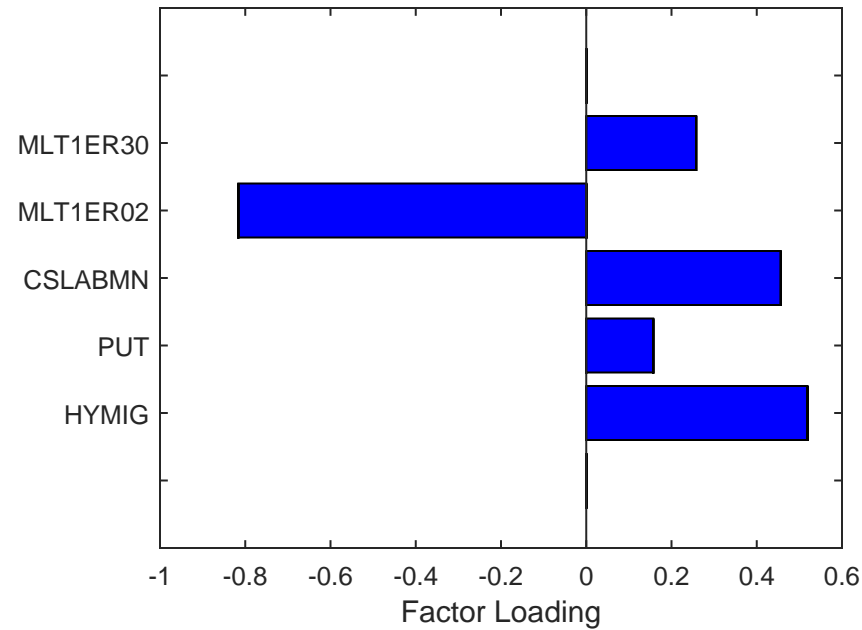


Static Factor Exposures
Jan 12 to May 15



Arithmetic Factor Contribution to Returns
Jan 12 to May 15

