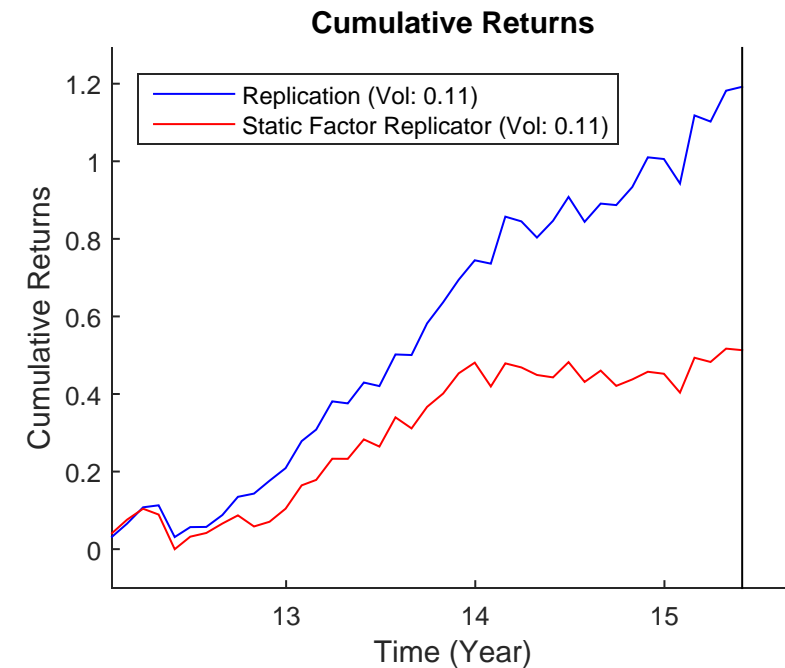
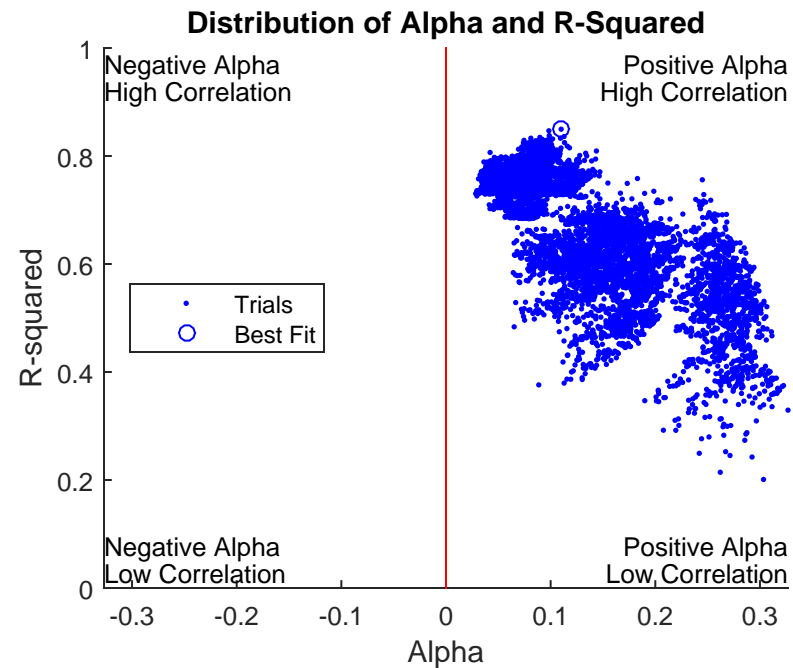
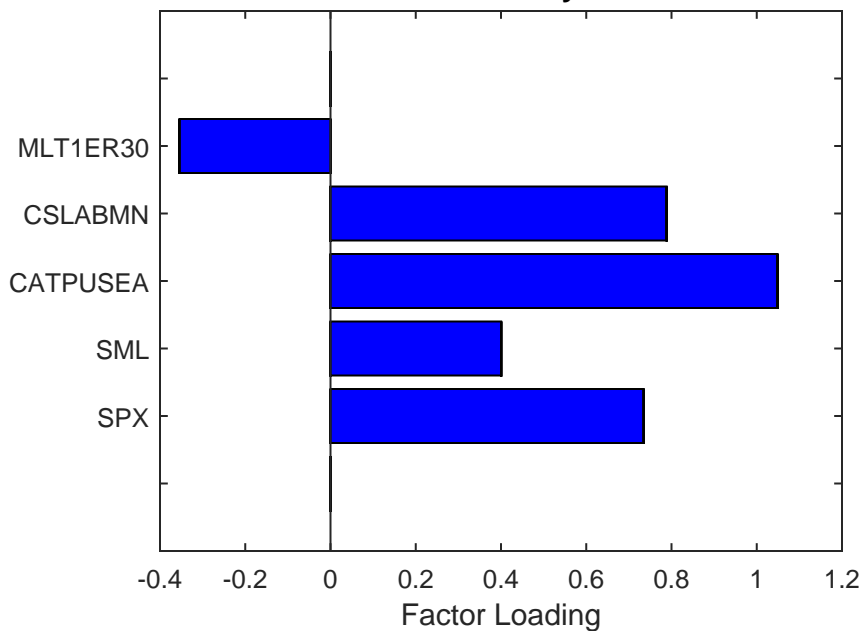


**Static Factor Exposures**  
Jan 12 to May 15



**Arithmetic Factor Contribution to Returns**  
Jan 12 to May 15

