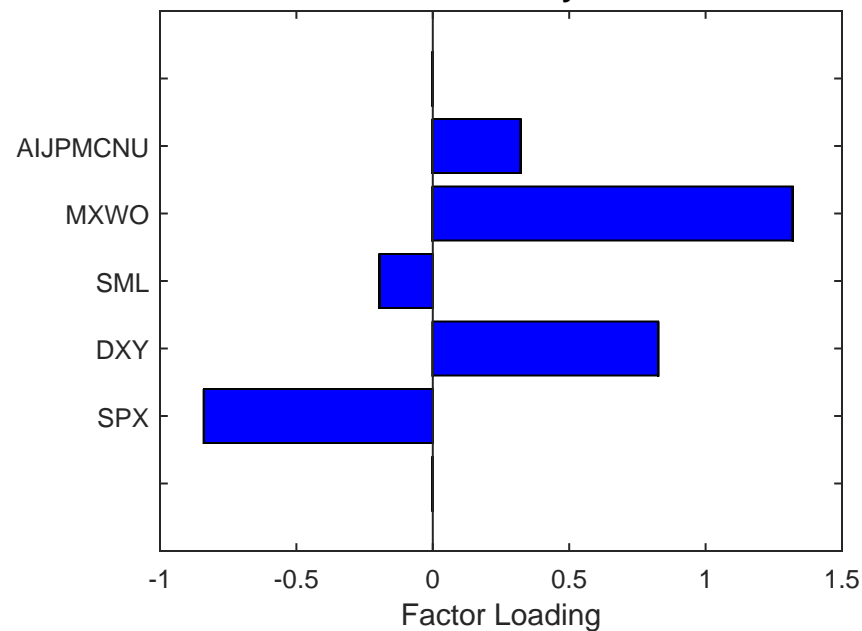
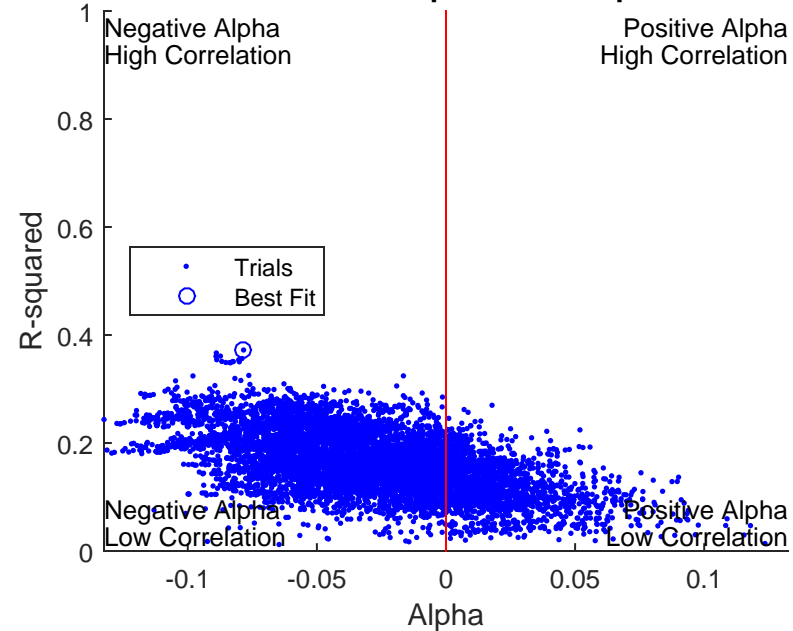


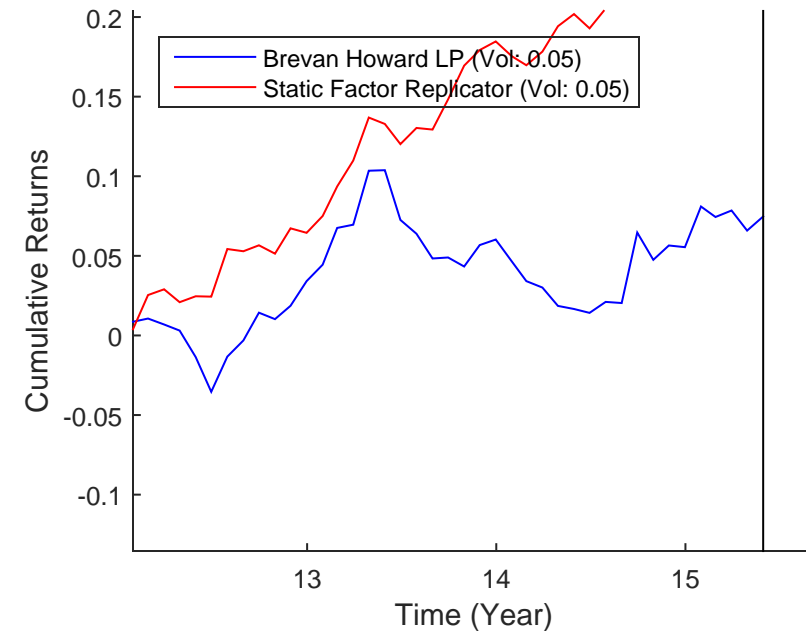
Static Factor Exposures
Jan 12 to May 15



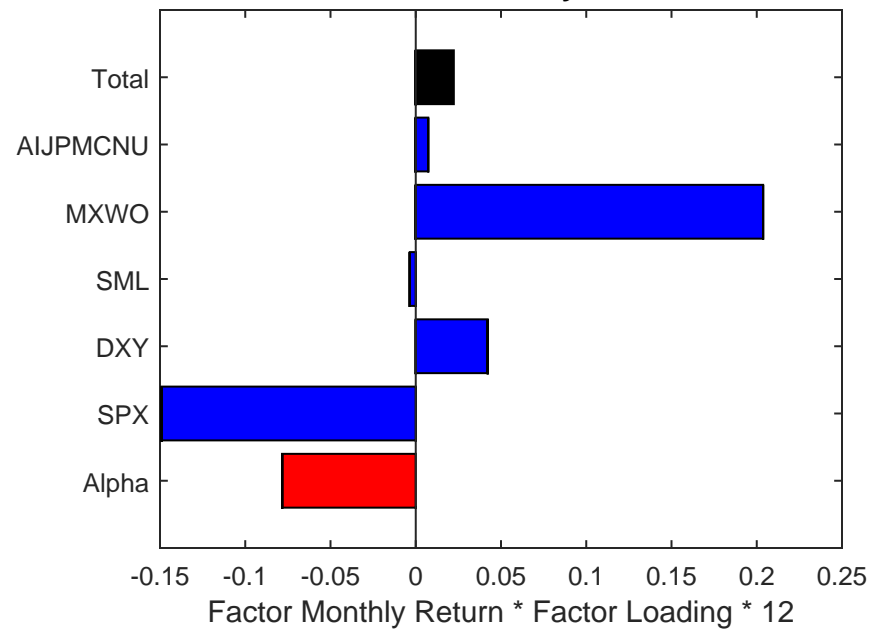
Distribution of Alpha and R-Squared



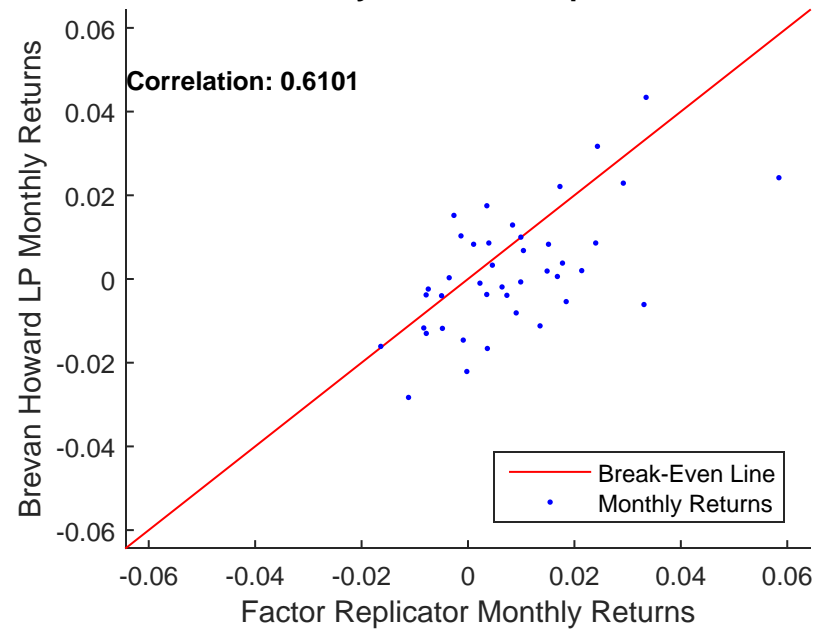
Cumulative Returns



Arithmetic Factor Contribution to Returns
Jan 12 to May 15



Monthly Returns Comparison



12-Month Rolling Returns

