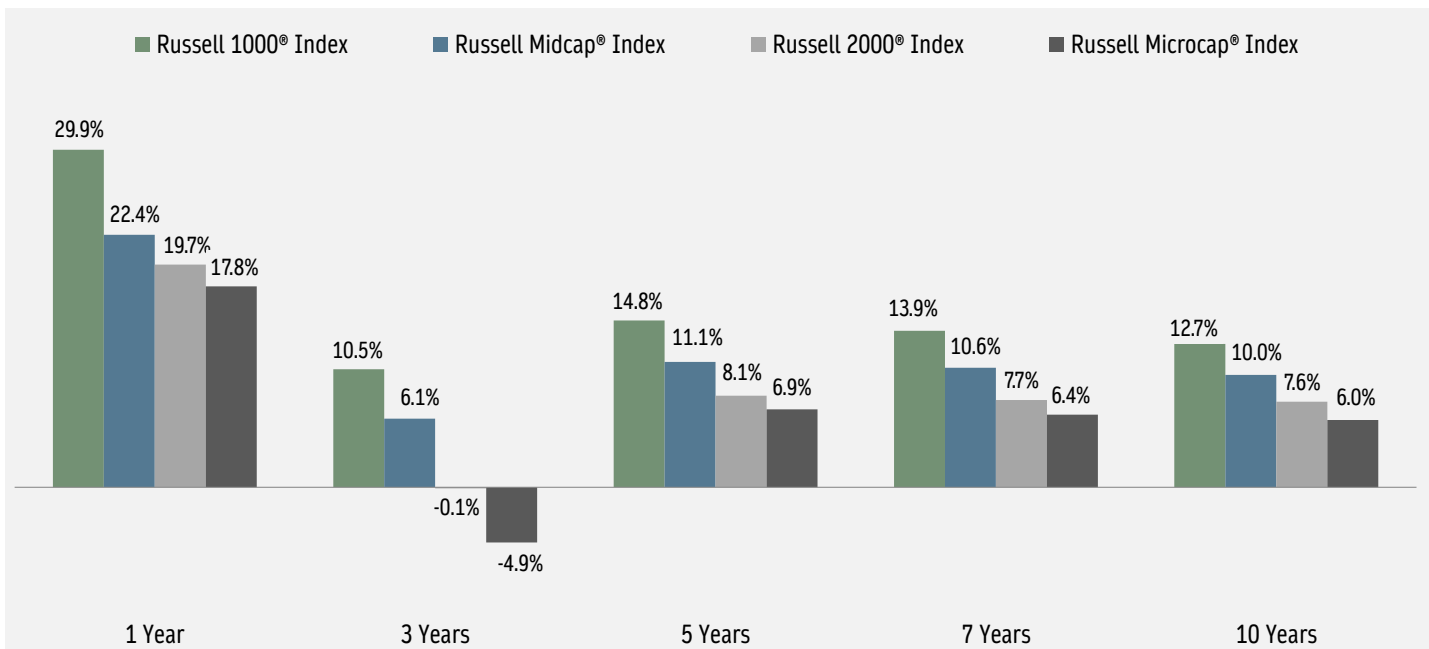
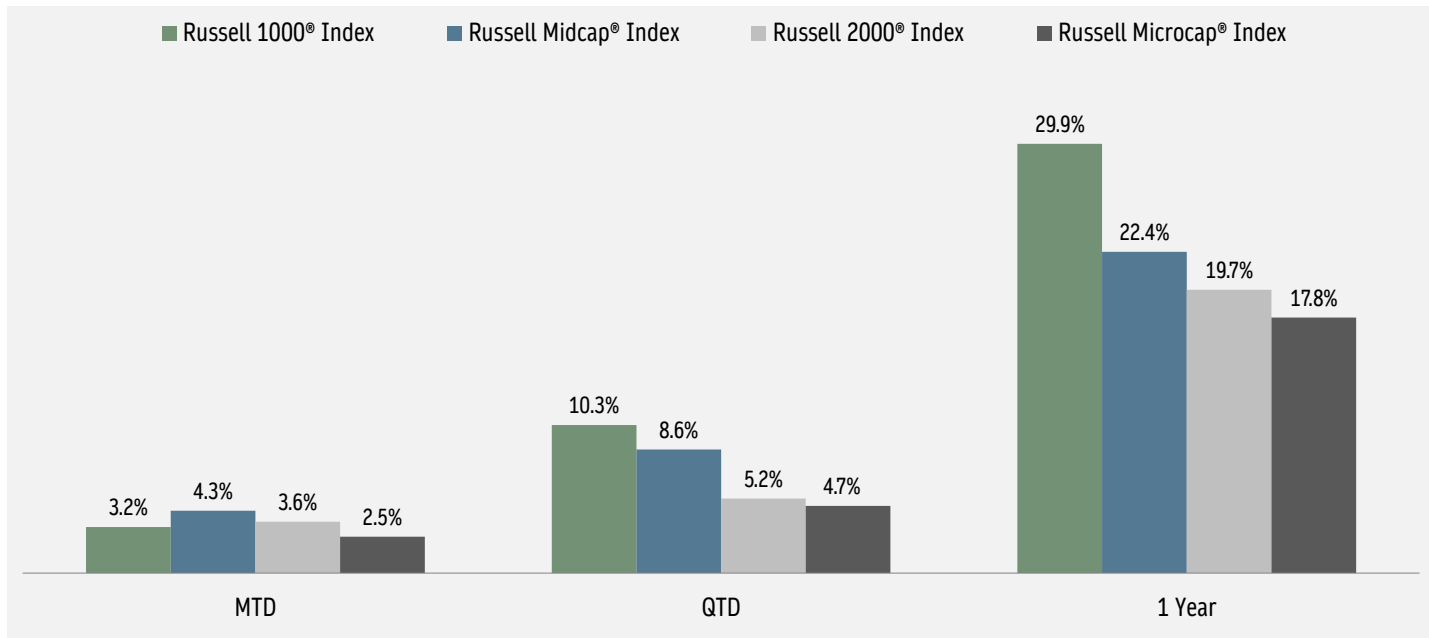


US Equity Index Performance

As of March 31, 2024



- US equity markets climbed higher in March, led by mid cap stocks. Mid cap gained 4.3% in March, while micro cap stocks lagged, up only 2.5%.
- For the quarter, robust returns were led by larger market cap stocks. The Russell 1000 Index gained more than 10% in the period, while its small cap counterpart lagged but was still up 5.2%.
- Large cap's dominance over the last year in US equity markets has been emblematic of the past decade. For the trailing 1-year period, large cap is outperforming micro cap by more than 12pts.



Source: FTSE Russell

Please see additional disclosures at the end of document.

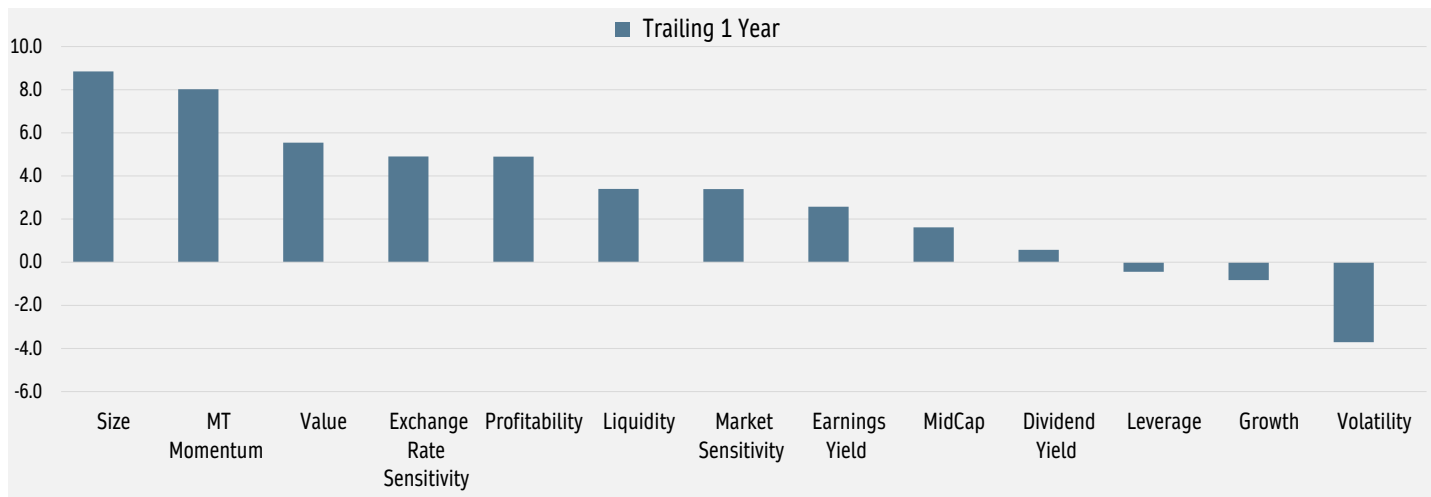
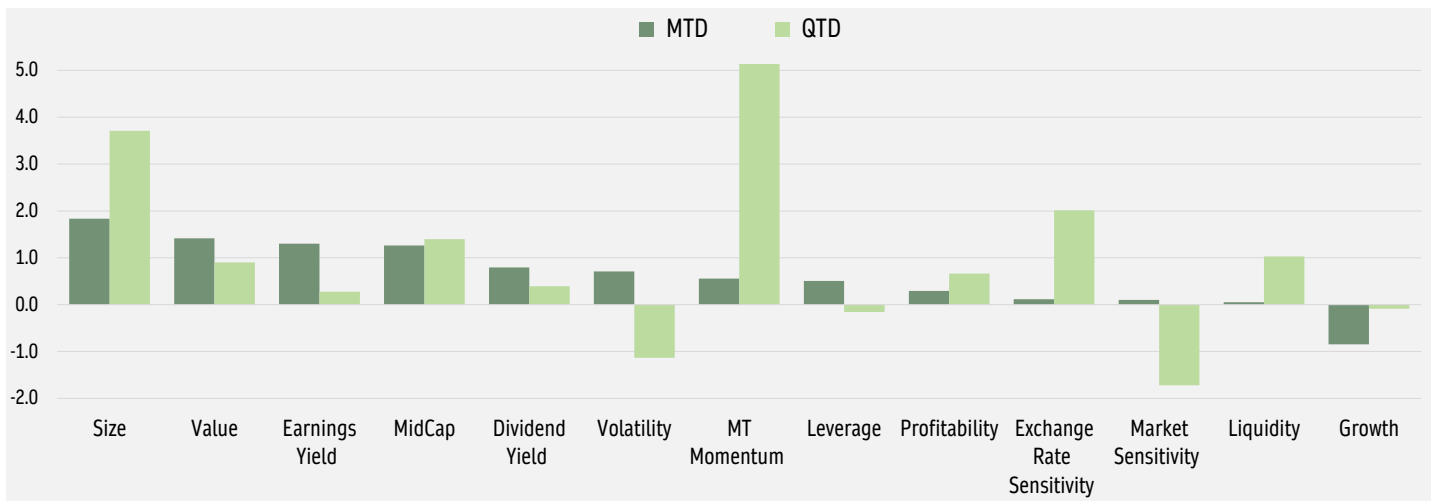
Factor Performance

As of March 31, 2024



- Size and value factors led as markets pushed higher in March. Growth and liquidity were the worst performing factors in the month, while momentum was mildly positive.
- For the quarter, momentum was the best performing factor, followed by size and exchange rate sensitivity.
- For the trailing 1 year, size and momentum were the best performing factors, while volatility is the standout on the downside.

Axioma US Equity Risk Model Returns



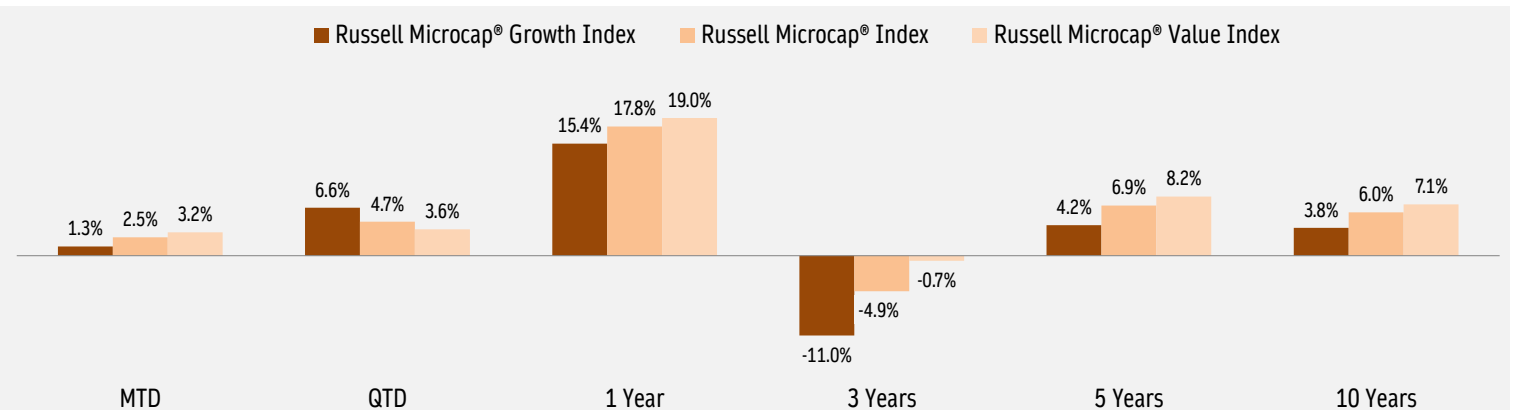
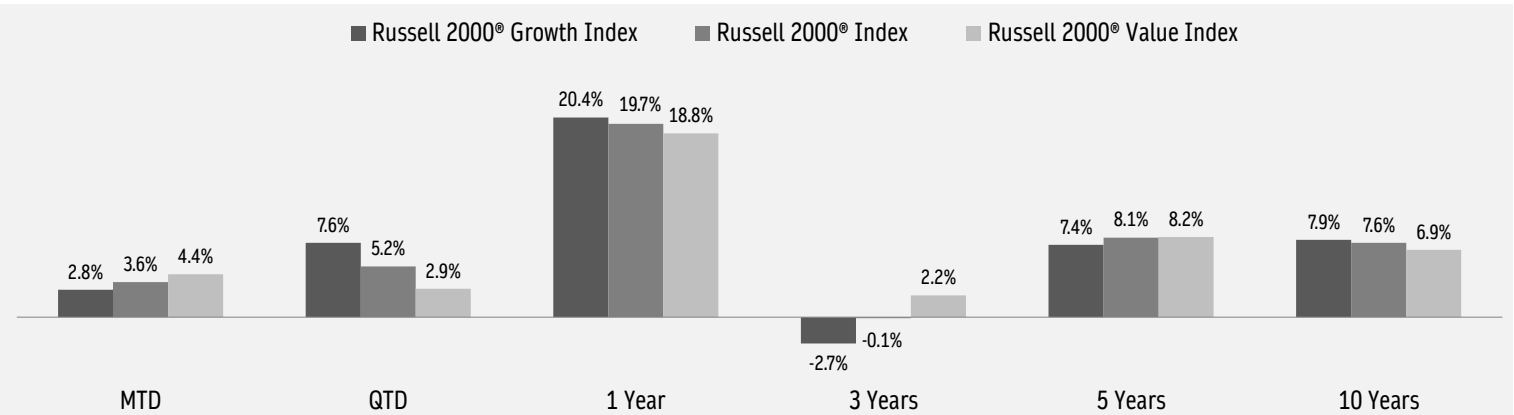
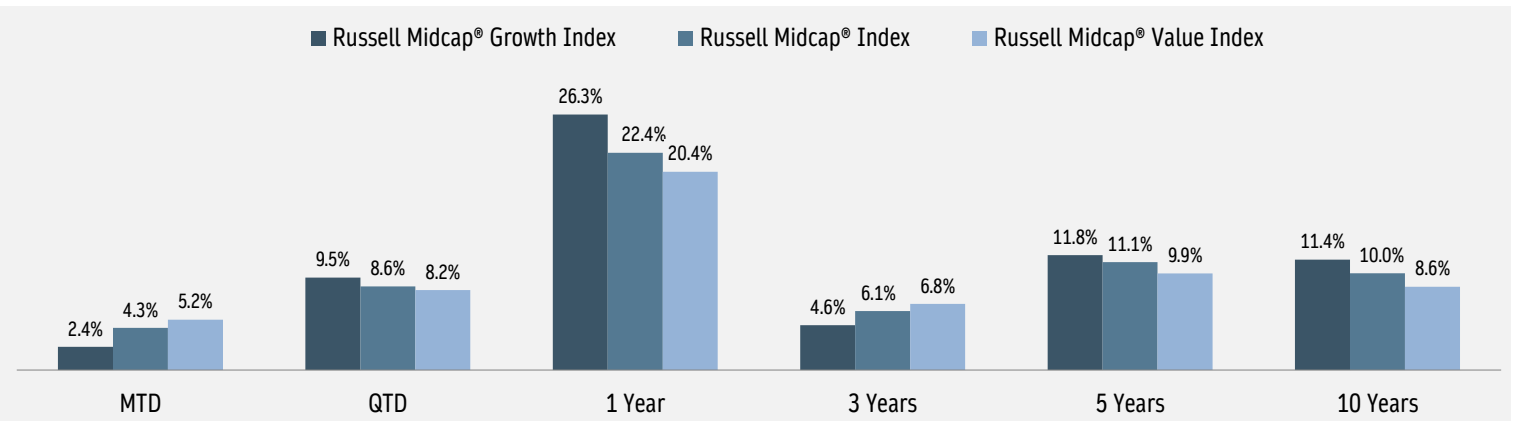
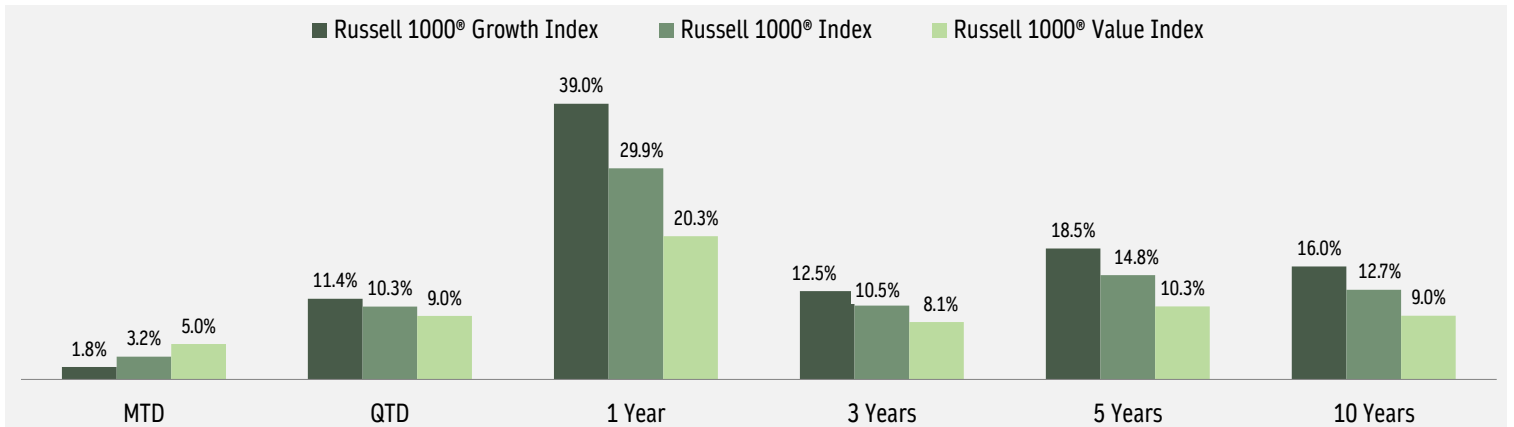
Source: Axioma US Equity Fundamental Risk Model
 Please see additional disclosures at the end of document.

Style Performance

As of March 31, 2024



- From a traditional style perspective, value outperformed growth across all market cap segments in March and was most pronounced in large cap.
- Over the quarter and the trailing 1-year, growth has topped value with the trailing 1-year outperformance being the most pronounced in large cap.



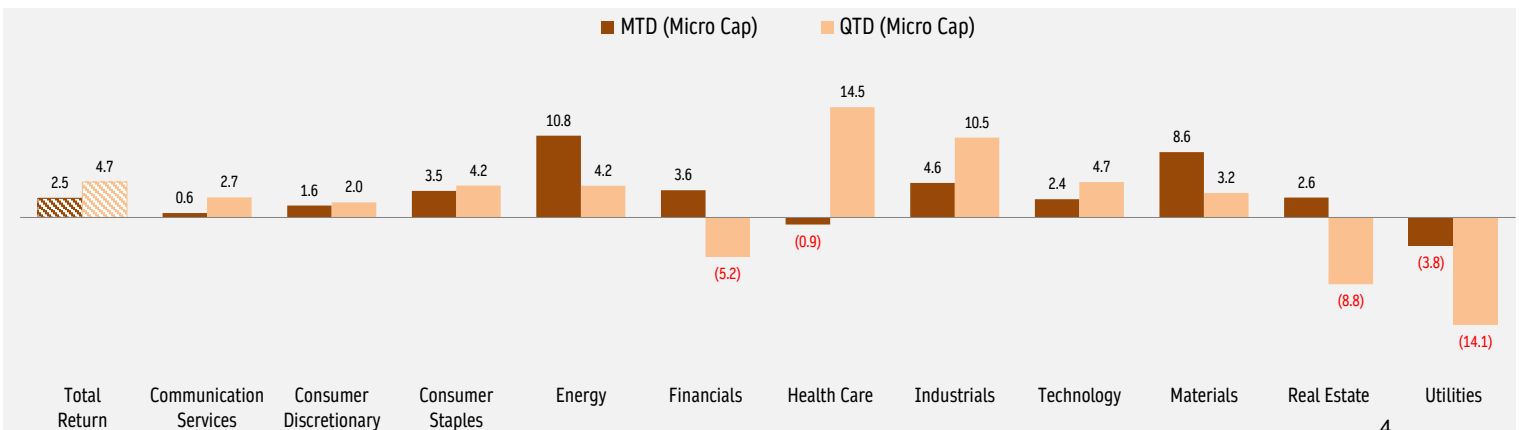
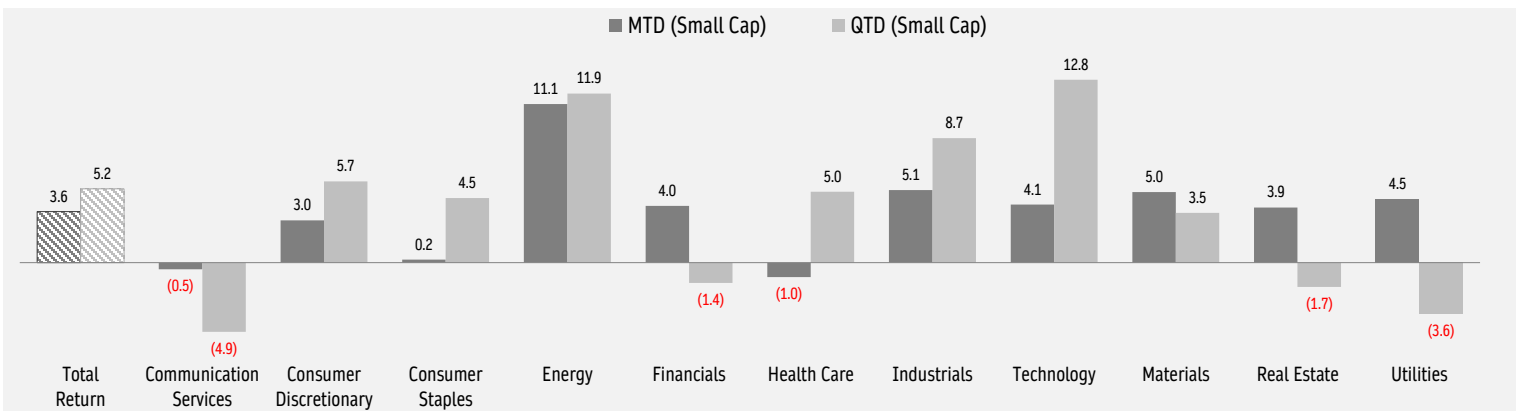
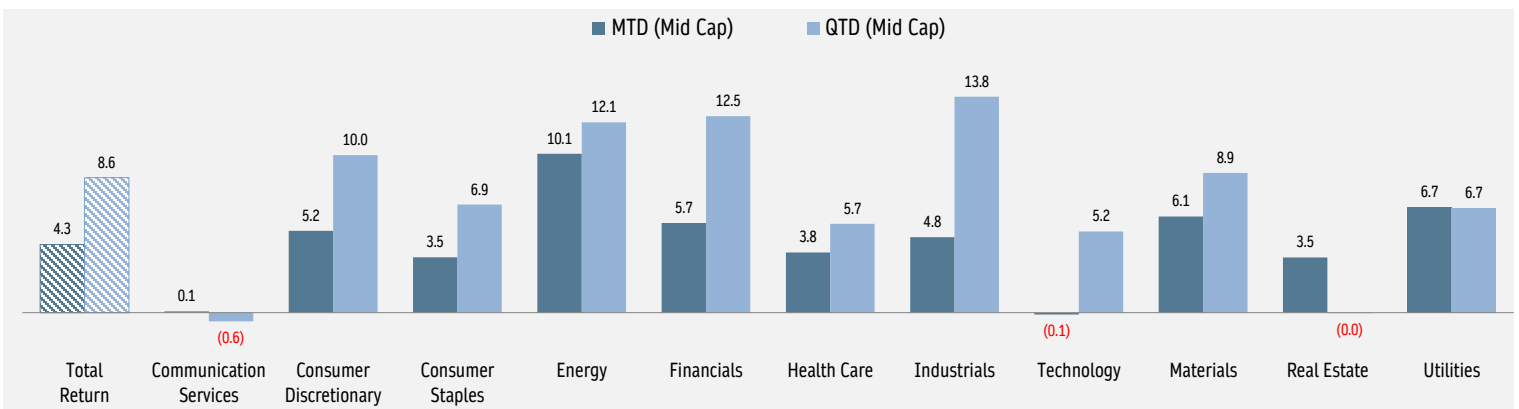
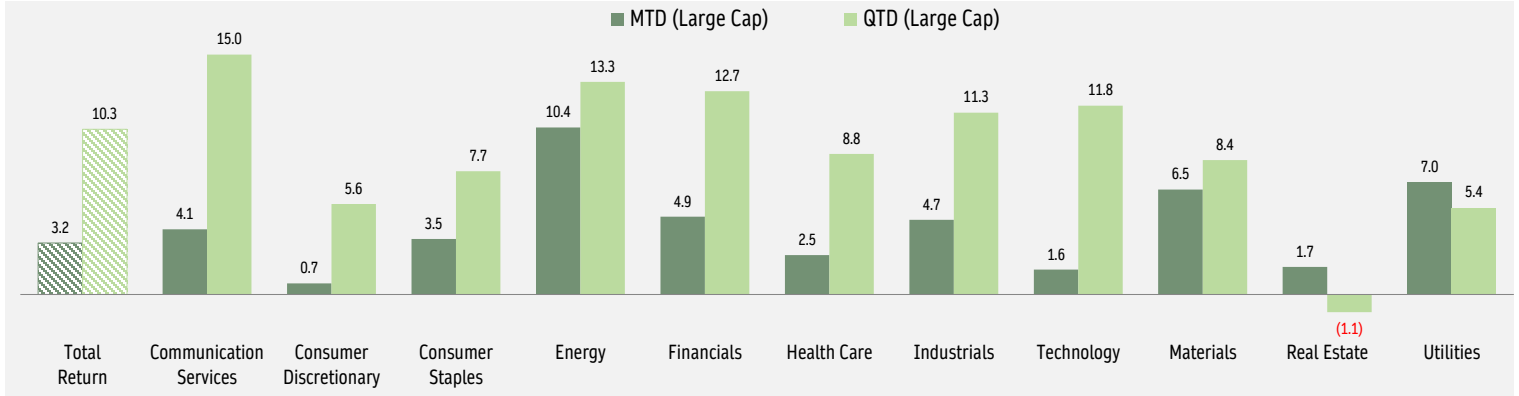
Please see additional disclosures at the end of document.

Sector Performance

As of March 31, 2024



- In March, energy was the top performing sector across market caps followed by gains in utilities and materials. Consumer discretionary and technology lagged in large cap, while health care and communication services were the laggards in small cap.
- For the quarter, strong gains were broad-based across sectors. In large cap, communication services, energy, and financials led the way while technology, energy, and industrials were top performers in small cap.



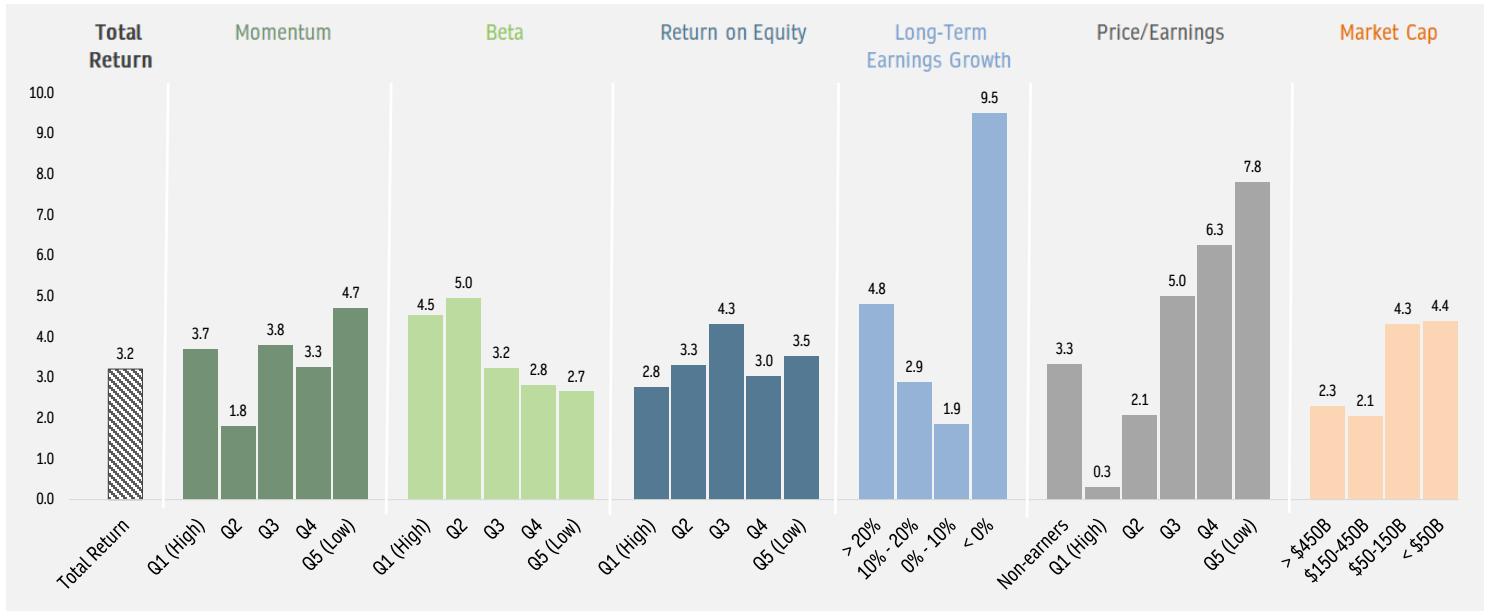
Russell 1000 Index: Bottom-Up Performance Drivers

As of March 31, 2024

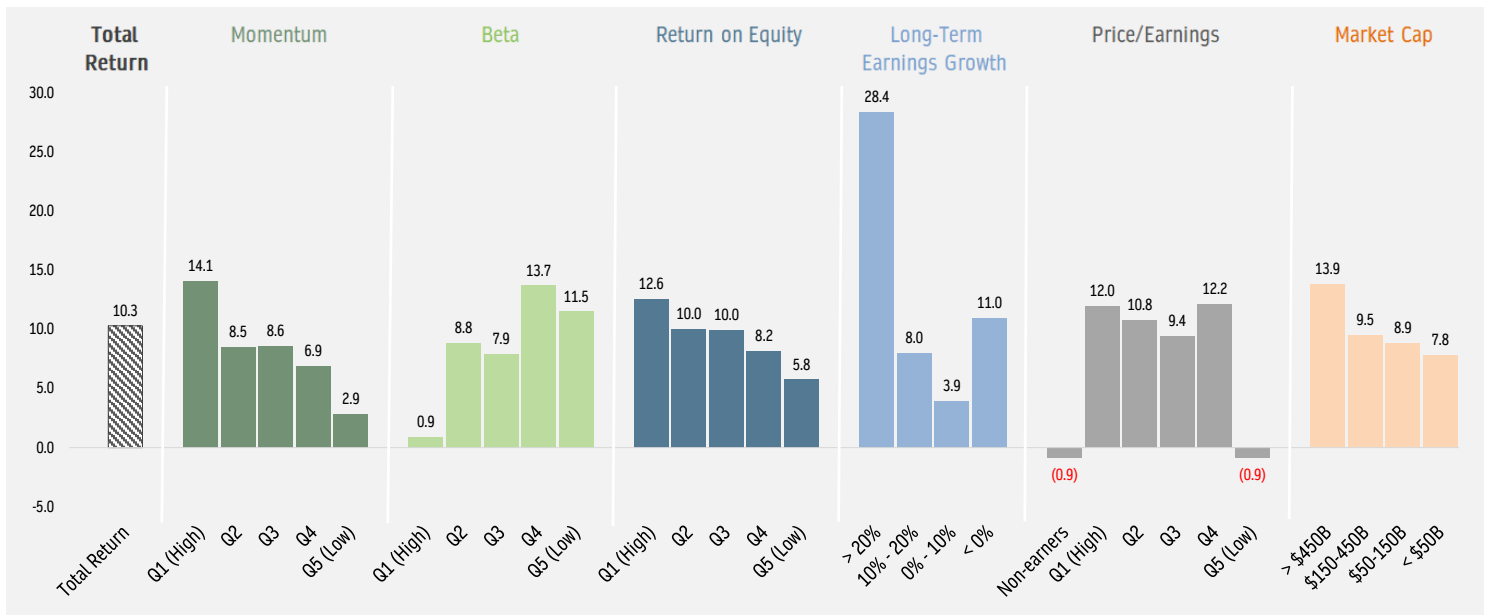


- In the Russell 1000 Index, negative long-term earnings growth and low P/E stocks led the way as markets pushed higher. The highest P/E stocks were the standouts on the downside.
- For the quarter, robust gains were led by stocks with high long-term earnings growth, high momentum, and larger market caps. Non-earners and low P/E stocks were the clear laggards.

MTD



QTD



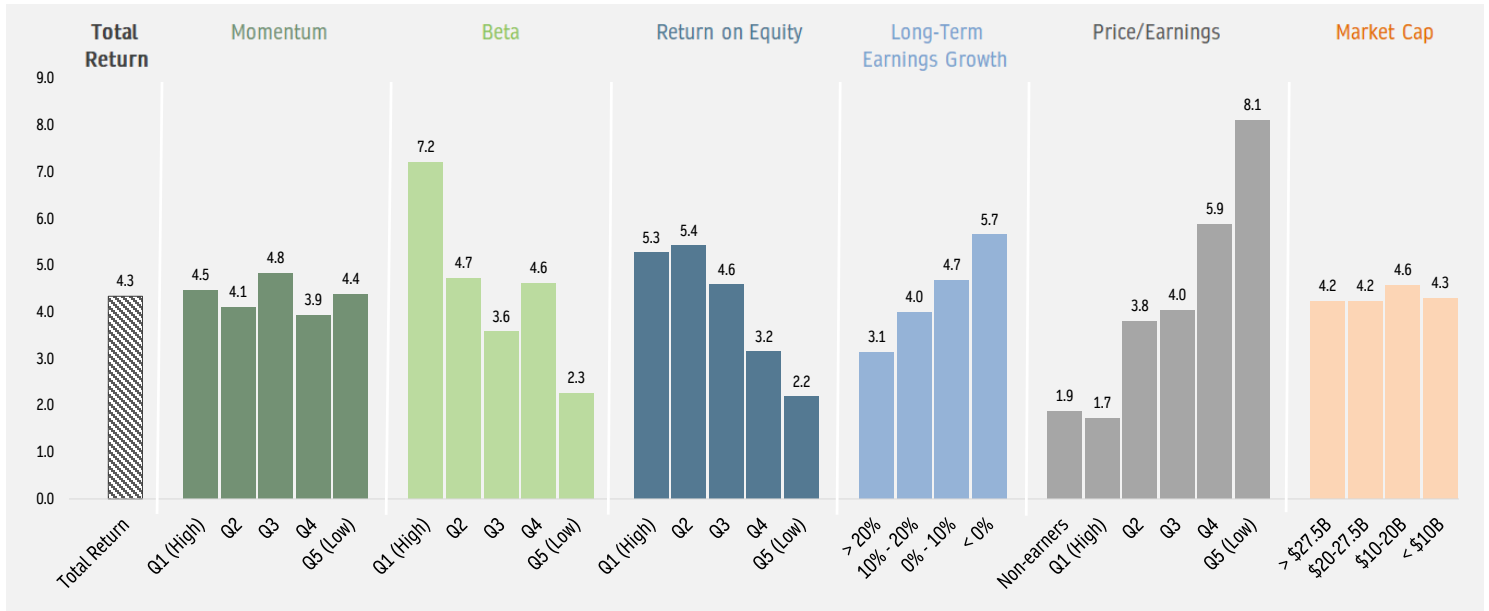
Russell Midcap Index: Bottom-Up Performance Drivers

As of March 31, 2024

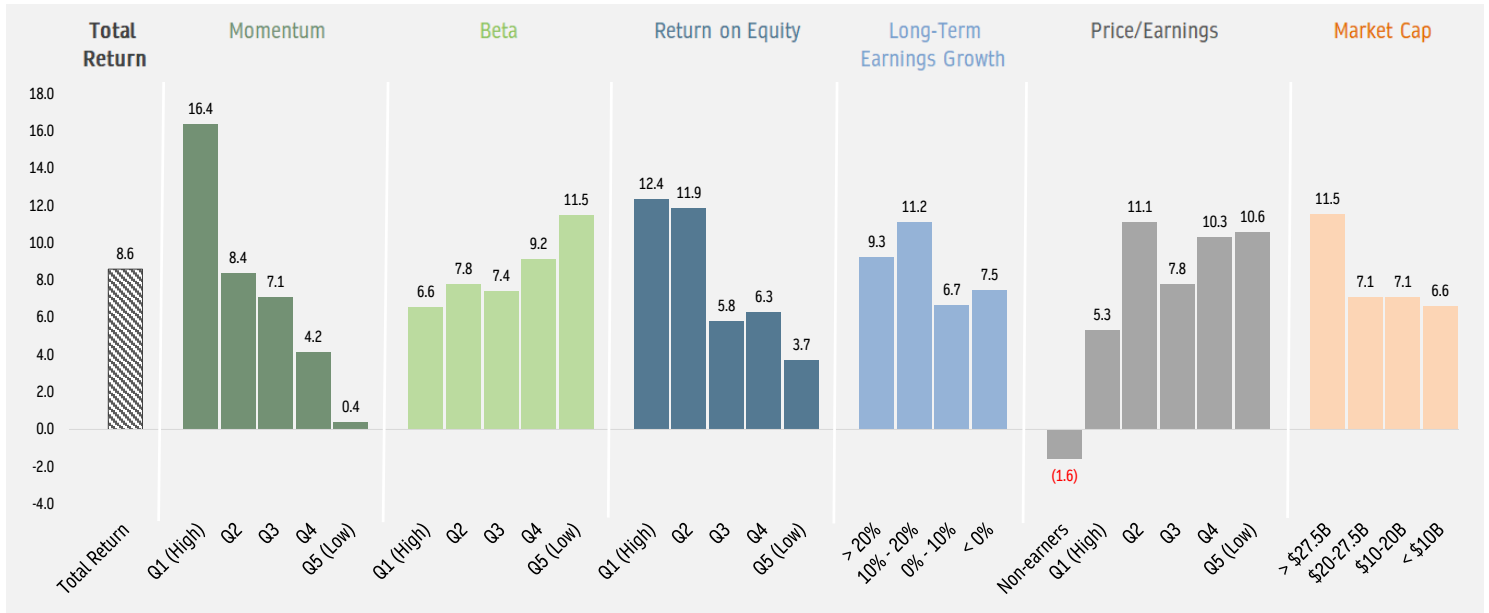


- In mid cap, low P/E and high beta stocks led the way in March. Non-earners and the highest P/E stocks were the standouts on the downside.
- For the quarter, robust gains were led by stocks with high momentum. Low beta and high ROE stocks also outperformed. On the downside, non-earners and low momentum stocks were the clear laggards.

MTD



QTD



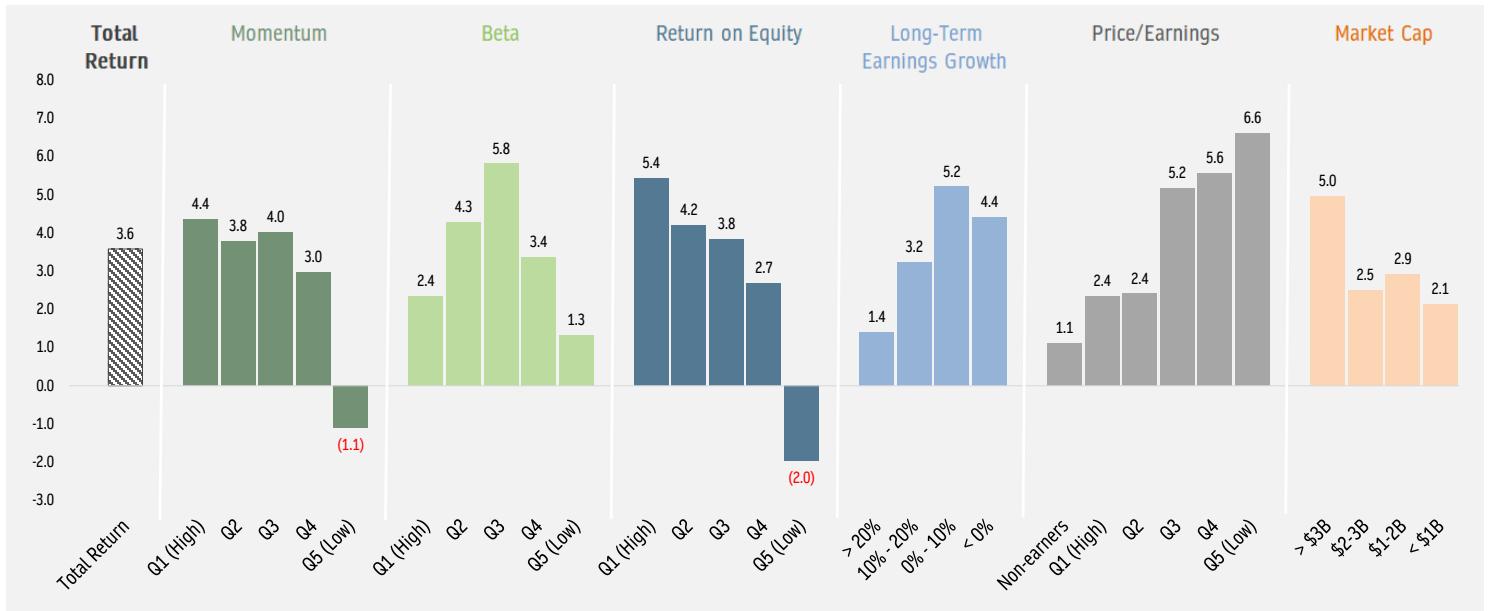
Russell 2000 Index: Bottom-Up Performance Drivers

As of March 31, 2024

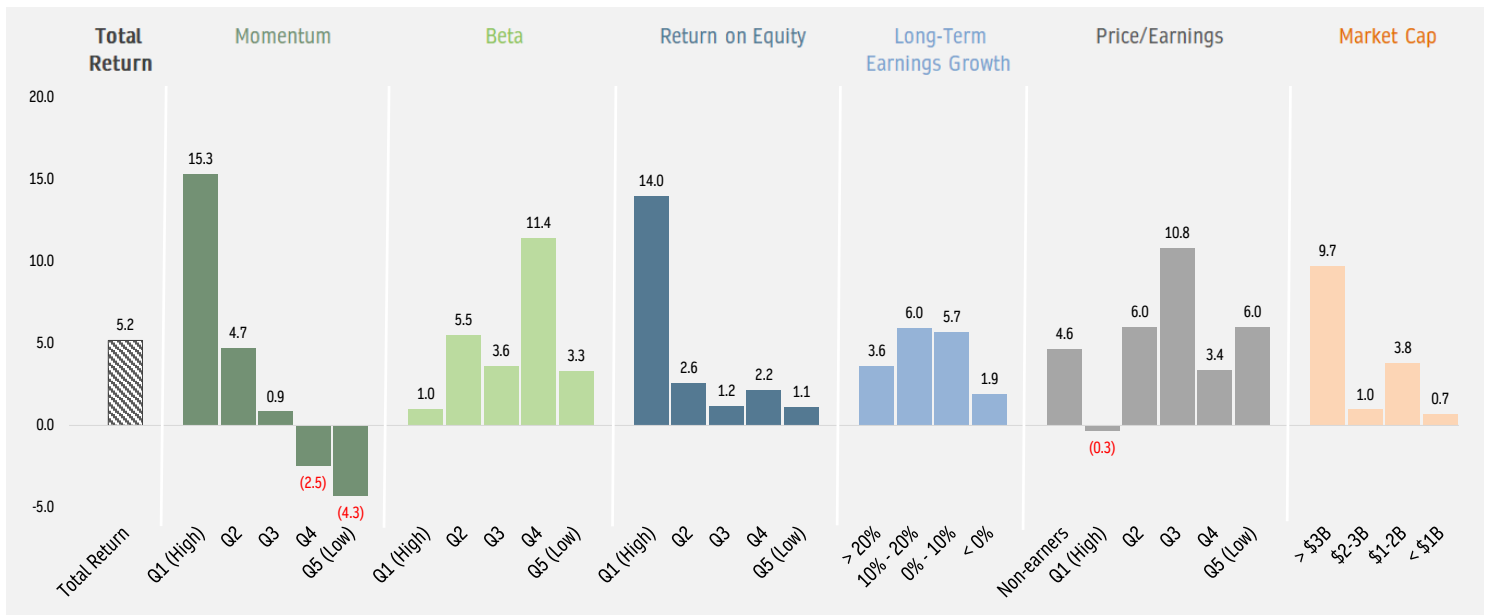


- In small cap, low P/E and high ROE stocks outperformed in March. Low ROE and low momentum stocks along with non-earners were the most notable underperformers.
- For the quarter, robust gains were led by stocks with high momentum and high ROE. Low momentum stocks were the clear laggards.

MTD



QTD



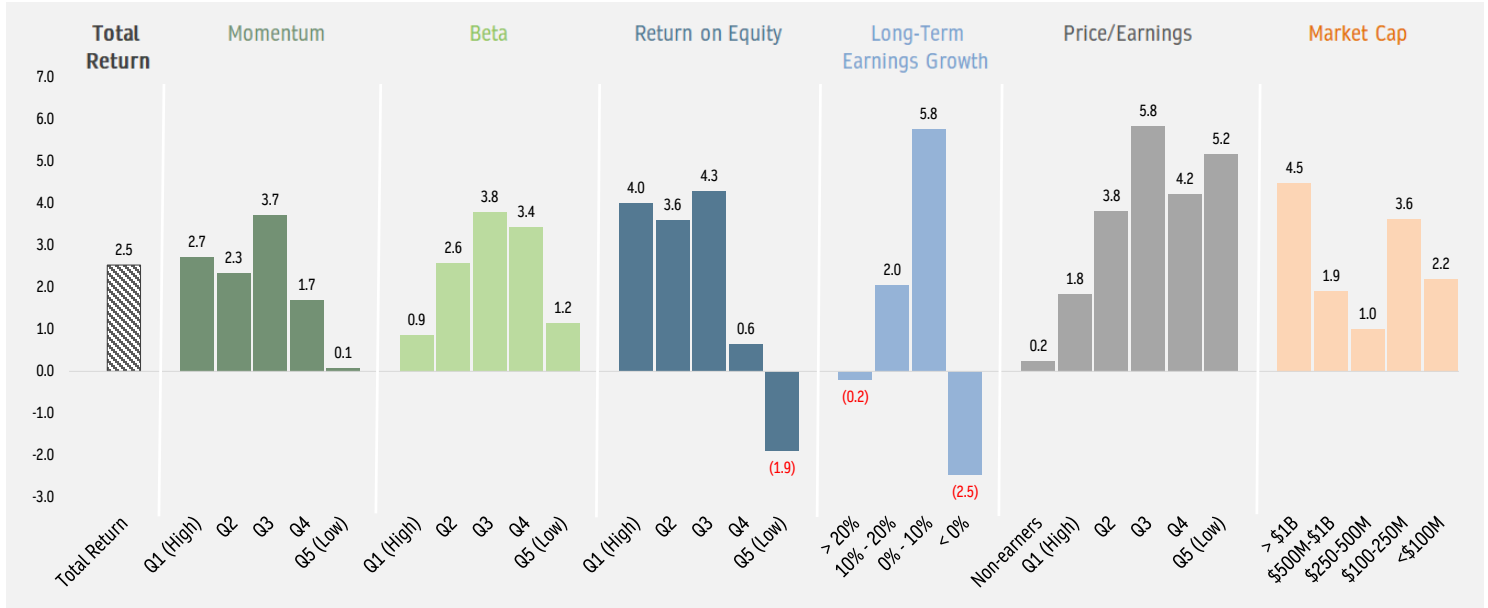
Russell Microcap Index: Bottom-Up Performance Drivers

As of March 31, 2024

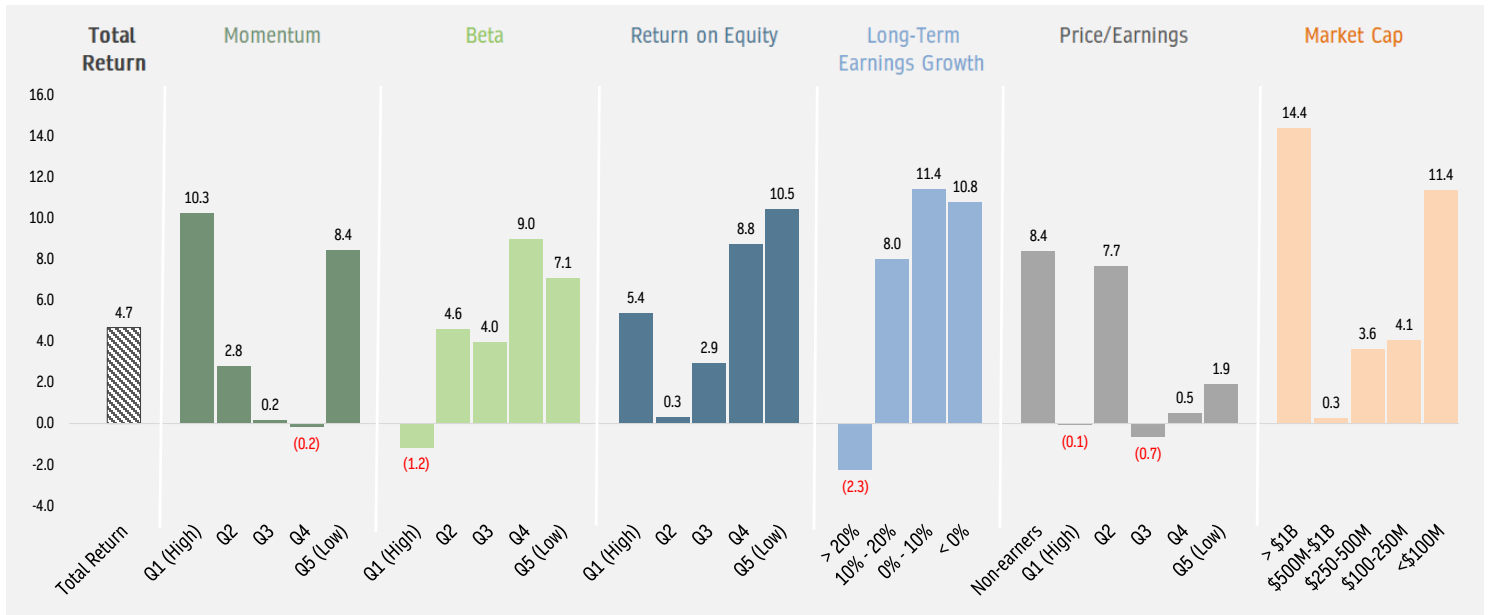


- Bottom-up drivers were mixed in micro cap, higher ROE and lower P/E stocks outperformed in March. Negative long-term earnings growth and low ROE stocks were the most notable underperformers.
- For the quarter, gains were led by larger market cap stocks along with high momentum and low ROE stocks. High beta stocks were the laggards.

MTD



QTD



Russell 1000® Index

As of March 31, 2024

	MTD (Large Cap)			QTD (Large Cap)			TTM (Large Cap)		
	Return	Contribution	Weight	Return	Contribution	Weight	Return	Contribution	Weight
GICS Sectors									
Communication Services	4.07	0.35	8.60	14.96	1.28	8.60	47.21	3.76	8.38
Consumer Discretionary	0.69	0.06	10.46	5.64	0.58	10.54	29.03	3.14	10.62
Consumer Staples	3.47	0.20	5.71	7.69	0.45	5.77	7.66	0.38	6.18
Energy	10.41	0.38	3.79	13.26	0.47	3.75	17.89	0.56	4.17
Financials	4.85	0.66	13.61	12.67	1.68	13.53	35.43	4.49	13.24
Health Care	2.45	0.30	12.32	8.77	1.12	12.52	15.59	1.91	13.07
Industrials	4.65	0.44	9.57	11.34	1.05	9.46	29.50	2.69	9.40
Information Technology	1.55	0.45	28.74	11.78	3.41	28.55	45.11	12.31	27.19
Materials	6.55	0.16	2.53	8.38	0.20	2.51	17.29	0.42	2.62
Real Estate	1.72	0.04	2.57	(1.10)	-0.05	2.64	8.99	0.25	2.76
Utilities	7.03	0.15	2.10	5.42	0.10	2.13	1.25	-0.04	2.38
Total Return	3.21			10.30			29.87		
Momentum Quintile									
Q1 (High)	3.69	1.44	39.23	14.10	6.21	44.23	52.49	8.27	17.11
Q2	1.80	0.47	25.84	8.53	1.64	19.04	26.53	5.23	20.39
Q3	3.81	0.53	13.94	8.61	1.33	15.62	24.31	9.14	35.35
Q4	3.25	0.49	15.12	6.91	0.97	14.60	25.78	4.48	17.32
Q5 (Low)	4.71	0.28	5.87	2.87	0.14	6.52	27.27	2.75	9.73
Market Cap Bucket									
> \$450 Billion	2.30	0.78	33.62	13.86	4.49	32.41	49.88	12.70	26.18
\$150-450 Billion	2.06	0.41	19.85	9.53	1.92	19.76	26.48	6.26	23.75
\$50-150 Billion	4.31	0.94	21.86	8.88	1.93	21.92	23.68	4.84	21.13
< 50 Billion	4.39	1.08	24.67	7.84	1.96	25.91	21.75	6.08	28.85
P/E Quintile									
Q1 (High)	0.31	0.07	25.93	7.77	1.91	23.96	51.31	9.46	19.47
Q2	2.07	0.69	33.11	11.99	3.66	30.35	26.70	10.01	35.11
Q3	4.99	0.83	16.60	10.82	2.19	20.27	25.05	5.01	20.14
Q4	6.25	0.95	15.42	9.43	1.24	13.38	19.01	2.37	13.95
Q5 (Low)	7.81	0.64	8.34	12.17	1.32	11.25	29.95	2.74	9.98
Nonearners	3.32	0.02	0.60	(0.85)	-0.02	0.79	19.58	0.27	1.35
ROE Quintile									
Q1 (High)	2.76	1.08	38.95	12.59	4.98	39.45	26.15	9.89	36.20
Q2	3.31	0.83	25.13	10.01	2.42	24.16	40.95	9.27	23.72
Q3	4.31	0.68	15.96	9.97	1.55	15.77	23.73	2.92	12.84
Q4	3.03	0.27	9.01	8.18	0.81	10.14	29.89	4.23	14.35
Q5 (Low)	3.54	0.24	6.78	5.76	0.38	6.65	33.45	2.82	8.40
NA	2.31	0.10	4.17	4.39	0.17	3.84	15.49	0.73	4.49
BETA Quintile									
Q1 (High)	4.55	0.40	8.77	0.90	-0.01	8.18	68.81	7.29	11.81
Q2	4.97	0.51	10.35	8.84	0.99	11.59	36.51	4.85	13.55
Q3	3.24	0.62	19.35	7.93	1.24	15.70	36.01	6.23	17.76
Q4	2.83	0.54	18.97	13.70	3.96	28.99	22.99	8.47	34.61
Q5 (Low)	2.66	1.14	42.56	11.50	4.12	35.52	14.20	3.02	22.18
NA				(8.00)	-0.00	0.01	18.53	0.01	0.10
Stock Price									
> 350	2.96	0.91	30.65	19.59	5.44	28.70	32.25	3.44	10.46
200 - 350	0.99	0.13	13.64	4.04	0.55	13.70	48.69	12.53	26.91
100 - 200	2.88	0.95	32.79	7.20	2.36	32.36	23.87	8.54	34.87
< 100	5.35	1.21	22.91	8.01	1.95	25.24	20.35	5.37	27.67
Long Term Earnings Growth									
> 20%	4.82	0.91	19.13	28.40	5.08	19.33	71.42	10.23	16.09
10% - 20%	2.89	1.04	35.84	8.03	2.65	32.74	35.28	12.28	34.80
0% - 10%	1.86	0.67	35.84	3.92	1.44	36.94	12.66	4.85	37.69
< 0%	9.51	0.45	4.85	10.96	0.69	6.56	22.48	1.22	6.03
NA	3.17	0.14	4.34	10.09	0.44	4.43	24.17	1.28	5.39
Yield									
Yield	3.77	2.90	77.07	10.69	7.93	74.46	27.40	20.25	74.18
No Yield	1.36	0.31	22.93	9.15	2.37	25.54	37.69	9.61	25.73
NA	NA	NA	NA	NA	NA	NA	3.83	-0.00	0.09

Note: See disclosures at the end of document

Russell Midcap® Index

As of March 31, 2024

	MTD (Mid Cap)			QTD (Mid Cap)			TTM (Mid Cap)		
	Return	Contribution	Weight	Return	Contribution	Weight	Return	Contribution	Weight
GICS Sectors									
Communication Services	0.09	0.00	3.28	(0.56)	-0.02	3.42	3.99	0.19	3.56
Consumer Discretionary	5.21	0.55	10.63	10.04	1.05	10.53	28.15	2.94	10.79
Consumer Staples	3.53	0.12	3.41	6.88	0.23	3.43	3.37	0.03	3.72
Energy	10.12	0.48	4.85	12.12	0.56	4.78	28.71	1.25	4.94
Financials	5.71	0.91	15.94	12.52	1.96	15.81	36.25	5.33	14.79
Health Care	3.84	0.39	10.08	5.66	0.59	10.23	4.57	0.20	10.74
Industrials	4.81	0.97	20.17	13.75	2.74	19.79	36.59	6.81	18.86
Information Technology	(0.12)	-0.03	13.49	5.17	0.75	13.66	24.88	3.57	13.62
Materials	6.12	0.35	5.68	8.90	0.49	5.67	14.47	0.77	5.85
Real Estate	3.52	0.26	7.44	(0.03)	-0.06	7.63	11.75	0.97	7.72
Utilities	6.70	0.33	5.02	6.67	0.31	5.05	6.06	0.28	5.41
Total Return	4.34			8.60			22.35		
Momentum Quintile									
Q1 (High)	4.46	1.27	28.43	16.39	4.67	28.52	28.73	6.91	24.60
Q2	4.10	0.95	22.94	8.38	1.92	22.83	21.56	4.97	23.19
Q3	4.83	0.89	18.48	7.12	1.41	20.17	21.61	4.60	21.30
Q4	3.94	0.75	19.07	4.15	0.64	16.82	15.99	2.91	18.49
Q5 (Low)	4.39	0.48	11.08	0.43	-0.04	11.67	22.18	2.88	12.29
Market Cap Bucket									
> \$27.5 Billion	4.23	1.65	38.86	11.53	4.27	36.72	23.35	7.14	30.73
\$20-27.5 Billion	4.24	0.58	13.74	7.11	0.92	13.14	22.87	3.32	14.82
\$10-20 Billion	4.57	1.22	26.66	7.12	1.96	27.99	20.06	5.89	28.85
< \$10 Billion	4.30	0.89	20.74	6.61	1.44	22.15	23.50	5.97	25.52
P/E Quintile									
Q1 (High)	1.73	0.39	22.46	5.31	1.10	20.16	18.32	4.13	21.34
Q2	3.80	0.84	22.15	11.11	2.54	22.62	20.97	4.52	21.52
Q3	4.05	0.81	20.09	7.79	1.61	20.74	17.36	3.45	20.39
Q4	5.88	1.08	18.37	10.34	1.87	18.22	29.63	5.16	17.60
Q5 (Low)	8.11	1.18	14.70	10.58	1.56	15.24	29.99	4.32	14.97
Nonearners	1.87	0.04	2.24	(1.60)	-0.09	3.03	17.23	0.77	4.17
ROE Quintile									
Q1 (High)	5.27	1.30	24.64	12.35	3.04	24.61	29.77	6.67	23.13
Q2	5.42	1.27	23.49	11.88	2.64	22.29	22.42	4.53	20.48
Q3	4.59	0.81	17.73	5.80	1.02	18.21	15.04	2.67	17.58
Q4	3.15	0.53	16.88	6.29	1.06	17.00	12.29	1.94	16.75
Q5 (Low)	2.19	0.26	11.88	3.75	0.47	12.62	30.55	5.04	15.92
NA	3.14	0.17	5.37	6.82	0.37	5.27	24.00	1.49	6.14
BETA Quintile									
Q1 (High)	7.21	1.14	15.89	6.56	0.94	14.67	31.74	5.07	15.90
Q2	4.72	0.87	18.38	7.78	1.51	19.59	24.19	4.63	19.42
Q3	3.58	0.76	21.28	7.40	1.64	22.18	24.19	4.90	20.34
Q4	4.62	1.11	23.90	9.17	2.01	21.83	23.24	5.51	23.84
Q5 (Low)	2.27	0.47	20.55	11.50	2.50	21.71	11.07	2.17	20.37
NA				(8.00)	-0.00	0.03	60.47	0.07	0.13
Stock Price									
> 200	3.23	0.77	23.67	10.52	2.31	21.54	19.96	3.46	17.69
> 100, <= 200	4.52	1.31	28.98	9.75	2.69	27.63	23.72	6.25	26.12
> 50, <= 100	4.68	1.25	26.77	8.38	2.39	28.59	25.61	8.11	31.65
<= 50	4.92	1.01	20.58	5.72	1.21	22.23	18.31	4.50	24.46
Long Term Earnings Growth									
> 20%	3.15	0.43	13.66	9.25	1.41	14.96	29.74	4.39	14.63
> 10%, <= 20%	3.99	1.12	27.99	11.15	3.01	26.71	25.94	6.85	26.88
> 0%, <= 10%	4.68	1.85	39.58	6.68	2.48	37.79	17.36	6.39	36.62
<= 0%	5.66	0.48	8.56	7.50	0.73	10.08	21.08	1.69	8.30
NA	4.46	0.46	10.21	9.37	0.97	10.46	22.18	3.02	13.57
Yield									
Yield	5.21	3.68	70.83	9.56	6.75	71.07	23.09	16.03	69.59
No Yield	2.26	0.66	29.17	6.27	1.85	28.93	20.35	6.28	30.33
NA	NA	NA	NA	NA	NA	NA	38.91	0.03	0.08

Note: See disclosures at the end of document

Russell 2000® Index

As of March 31, 2024

	MTD (Small Cap)			QTD (Small Cap)			TTM (Small Cap)		
	Return	Contribution	Weight	Return	Contribution	Weight	Return	Contribution	Weight
GICS Sectors									
Communication Services	(0.46)	-0.01	2.19	(4.85)	-0.13	2.28	(3.50)	-0.12	2.45
Consumer Discretionary	2.97	0.33	10.82	5.70	0.63	10.81	20.44	2.17	10.92
Consumer Staples	0.21	0.00	3.40	4.53	0.15	3.43	17.71	0.60	3.56
Energy	11.12	0.78	7.15	11.86	0.81	6.97	29.89	1.77	7.19
Financials	3.98	0.63	15.82	(1.42)	-0.37	16.37	19.94	3.35	16.15
Health Care	(1.01)	-0.16	15.55	4.98	0.81	15.64	15.52	2.61	15.81
Industrials	5.09	0.89	17.50	8.73	1.55	17.28	28.71	4.84	17.11
Information Technology	4.07	0.58	14.96	12.83	1.88	14.29	26.71	3.72	13.32
Materials	4.95	0.22	4.48	3.49	0.15	4.46	10.25	0.45	4.46
Real Estate	3.87	0.21	5.63	(1.71)	-0.16	5.89	11.79	0.75	6.11
Utilities	4.49	0.11	2.50	(3.59)	-0.13	2.59	(11.56)	-0.44	2.93
Total Return	3.58			5.18			19.71		
Momentum Quintile									
Q1 (High)	4.37	1.41	32.37	15.30	4.87	31.56	31.72	9.31	30.15
Q2	3.79	0.97	25.43	4.71	1.23	26.31	20.42	5.61	27.16
Q3	4.02	0.86	21.26	0.85	0.09	19.89	11.14	2.30	20.48
Q4	2.98	0.43	14.55	(2.49)	-0.54	15.21	6.92	1.00	15.52
Q5 (Low)	(1.10)	-0.08	6.40	(4.32)	-0.37	6.83	23.54	1.45	6.29
Market Cap Bucket									
> \$3 Billion	4.95	2.15	43.80	9.71	4.23	43.10	25.97	9.34	37.41
\$2-3 Billion	2.50	0.47	18.94	0.97	0.14	18.47	21.10	4.87	22.48
\$1-2 Billion	2.93	0.57	19.19	3.81	0.74	20.03	13.86	3.24	23.28
< \$1 Billion	2.14	0.39	18.07	0.68	0.06	18.39	13.34	2.23	16.46
P/E Quintile									
Q1 (High)	2.35	0.41	18.42	(0.34)	-0.08	15.69	6.89	1.15	16.47
Q2	2.41	0.51	21.07	6.00	1.27	20.76	16.00	3.31	20.50
Q3	5.17	0.83	16.17	10.79	1.93	17.72	28.20	4.49	16.64
Q4	5.55	0.84	15.03	3.40	0.43	14.15	22.14	2.92	13.02
Q5 (Low)	6.60	0.79	12.00	6.02	0.79	13.64	29.56	3.65	13.15
Nonearners	1.12	0.20	17.30	4.64	0.85	18.04	20.03	4.19	20.22
ROE Quintile									
Q1 (High)	5.44	1.71	31.71	14.01	4.29	30.50	34.56	9.24	28.65
Q2	4.21	0.89	21.27	2.57	0.49	22.17	15.77	3.66	22.39
Q3	3.85	0.75	19.56	1.19	0.16	19.83	11.13	2.19	19.87
Q4	2.70	0.39	14.39	2.16	0.30	14.20	14.22	2.29	15.57
Q5 (Low)	(1.96)	-0.19	8.91	1.14	0.10	9.15	19.31	2.03	9.74
NA	0.56	0.02	4.17	(3.33)	-0.15	4.16	9.88	0.30	3.77
BETA Quintile									
Q1 (High)	2.35	0.37	15.29	1.02	0.08	15.44	13.36	1.85	14.20
Q2	4.28	0.95	22.28	5.53	1.15	20.94	29.12	6.19	21.92
Q3	5.81	1.34	23.62	3.62	0.80	22.85	24.19	5.62	23.24
Q4	3.37	0.71	21.11	11.40	2.68	23.36	19.28	4.46	22.58
Q5 (Low)	1.33	0.23	17.44	3.31	0.57	17.16	8.97	1.47	17.50
NA	(13.12)	-0.03	0.25	(26.52)	-0.10	0.25	11.04	0.12	0.56
Stock Price									
> 100	5.56	1.09	20.15	17.08	2.97	17.56	47.38	5.74	13.10
> 50, <= 100	3.67	0.89	24.00	6.20	1.58	24.99	19.62	4.37	22.11
> 25, <= 50	3.52	0.87	24.71	2.67	0.64	25.95	16.77	4.62	28.02
<= 25	2.33	0.73	31.14	0.71	0.09	31.31	13.33	4.95	36.40
Long Term Earnings Growth									
> 20%	1.39	0.14	11.43	3.64	0.43	11.31	20.54	2.14	10.56
> 10%, <= 20%	3.23	0.57	17.73	5.96	0.97	15.87	17.95	3.15	16.79
> 0%, <= 10%	5.21	0.81	15.54	5.69	0.90	16.33	13.26	2.04	15.43
<= 0%	4.42	0.36	7.98	1.90	0.13	7.92	27.55	1.75	6.62
NA	3.57	1.70	47.32	5.68	2.75	48.58	21.20	10.63	50.60
Yield									
Yield	4.78	2.24	47.03	3.29	1.41	47.97	19.39	9.17	47.73
No Yield	2.52	1.34	52.97	6.97	3.76	52.02	20.01	10.40	52.00
NA	NA	NA	NA	3430564.14	0.01	0.01	31.30	0.14	0.26

Russell Microcap® Index

As of March 31, 2024

	MTD (Micro Cap)			QTD (Micro Cap)			TTM (Micro Cap)		
	Return	Contribution	Weight	Return	Contribution	Weight	Return	Contribution	Weight
GICS Sectors									
Communication Services	0.59	0.02	2.94	2.66	0.08	2.91	0.90	0.00	2.89
Consumer Discretionary	1.57	0.14	9.32	1.99	0.16	9.60	17.24	1.61	9.86
Consumer Staples	3.50	0.06	1.73	4.21	0.06	1.67	6.40	0.10	1.73
Energy	10.79	0.61	5.71	4.18	0.23	5.80	23.77	1.17	6.18
Financials	3.59	0.70	19.90	(5.21)	-1.34	20.73	12.48	2.93	20.62
Health Care	(0.92)	-0.28	27.43	14.55	3.91	26.89	28.44	8.05	26.38
Industrials	4.55	0.65	14.15	10.53	1.48	13.65	27.96	3.50	13.19
Information Technology	2.41	0.27	10.91	4.67	0.55	10.69	4.31	0.44	10.76
Materials	8.62	0.31	3.63	3.23	0.10	3.58	1.46	-0.05	3.72
Real Estate	2.62	0.08	3.43	(8.80)	-0.40	3.61	0.44	0.05	3.73
Utilities	(3.82)	-0.04	0.84	(14.12)	-0.15	0.88	(5.31)	-0.02	0.93
Total Return	2.53			4.68			17.78		
Momentum Quintile									
Q1 (High)	2.71	0.97	34.89	10.27	3.47	33.05	30.72	9.18	30.97
Q2	2.35	0.58	24.71	2.81	0.75	26.41	11.73	2.94	23.61
Q3	3.71	0.75	20.16	0.19	-0.04	19.05	19.56	4.77	23.05
Q4	1.70	0.23	14.12	(0.16)	-0.07	14.41	1.30	-0.32	14.84
Q5 (Low)	0.08	-0.00	6.13	8.44	0.59	7.08	18.99	1.36	7.20
Market Cap Bucket									
> \$1 Billion	4.49	0.92	19.82	14.41	2.25	15.71	23.30	3.71	13.96
\$500 Million - \$1 Billion	1.90	0.58	30.74	0.28	-0.03	34.24	22.29	8.87	39.03
\$250-500 Million	1.00	0.23	25.00	3.64	0.95	25.13	9.56	2.75	27.32
\$100-250 Million	3.61	0.67	18.39	4.07	0.73	17.95	13.74	1.94	14.73
< \$100 Million	2.19	0.13	6.04	11.40	0.78	6.97	18.02	0.76	4.77
P/E Quintile									
Q1 (High)	1.84	0.21	11.38	(0.06)	-0.00	11.37	4.38	0.31	11.27
Q2	3.81	0.51	13.39	7.69	1.14	14.28	5.17	0.35	11.85
Q3	5.84	0.80	13.68	(0.67)	-0.14	11.96	30.42	3.10	11.03
Q4	4.22	0.44	10.54	0.52	0.00	11.08	15.49	2.02	12.06
Q5 (Low)	5.16	0.50	9.60	1.91	0.14	10.21	19.00	1.82	10.10
Nonearners	0.23	0.07	41.41	8.42	3.54	41.11	22.44	10.17	43.69
ROE Quintile									
Q1 (High)	3.99	1.06	26.49	5.39	1.44	26.43	23.46	6.34	27.25
Q2	3.61	0.77	21.45	0.31	-0.03	21.97	14.69	3.53	24.00
Q3	4.28	0.81	18.60	2.93	0.58	19.30	16.96	3.65	20.80
Q4	0.65	0.09	17.27	8.75	1.46	16.56	15.05	2.24	14.46
Q5 (Low)	(1.89)	-0.23	11.33	10.47	1.13	10.66	25.36	2.58	9.30
NA	0.58	0.02	4.85	3.59	0.10	5.09	(6.85)	-0.56	4.19
BETA Quintile									
Q1 (High)	0.86	0.17	18.18	(1.17)	-0.27	16.61	8.45	1.36	18.99
Q2	2.58	0.55	21.47	4.61	1.07	23.27	19.48	4.09	21.23
Q3	3.78	0.84	22.97	3.98	0.86	23.13	27.56	6.27	23.31
Q4	3.44	0.81	23.41	9.00	1.86	20.05	18.25	4.11	21.87
Q5 (Low)	1.15	0.15	13.96	7.11	1.22	16.89	14.67	2.19	14.13
NA	(8.14)	-0.00	0.02	(21.22)	-0.05	0.04	(27.42)	-0.24	0.47
Stock Price									
> 20	2.78	1.24	44.52	3.08	1.32	44.80	18.42	6.66	37.56
> 10, <= 20	2.82	0.76	27.06	7.39	1.97	25.95	15.77	4.40	26.96
> 5, <= 10	1.83	0.27	14.56	4.52	0.68	14.84	13.79	2.36	17.01
<= 5	1.88	0.26	13.87	5.11	0.73	14.41	27.42	4.59	18.28
Long Term Earnings Growth									
> 20%	(0.20)	-0.02	4.82	(2.26)	-0.11	4.80	30.22	1.56	5.10
> 10%, <= 20%	2.05	0.21	10.37	8.02	0.83	9.97	16.89	1.69	11.02
> 0%, <= 10%	5.75	0.44	7.47	11.41	0.73	6.36	12.39	0.72	5.57
<= 0%	(2.47)	-0.06	2.40	10.78	0.44	4.05	30.38	1.04	3.84
NA	2.62	1.95	74.94	3.81	2.79	74.82	16.73	12.76	74.48
Yield									
Yield	3.20	1.14	36.02	(0.80)	-0.50	36.88	13.93	5.23	35.11
No Yield	2.14	1.39	63.97	8.02	5.19	63.11	19.91	12.79	64.69
NA	(1.95)	-0.00	0.00	(18.76)	-0.00	0.01	(67.78)	-0.24	0.20

Note: See disclosures at the end of document

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