

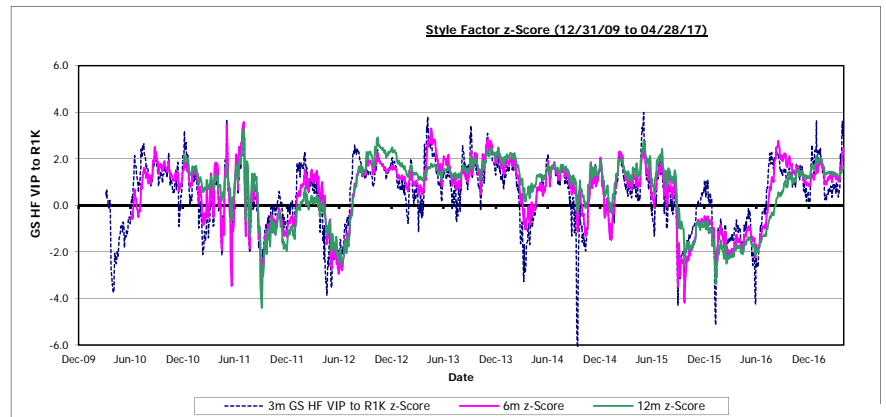
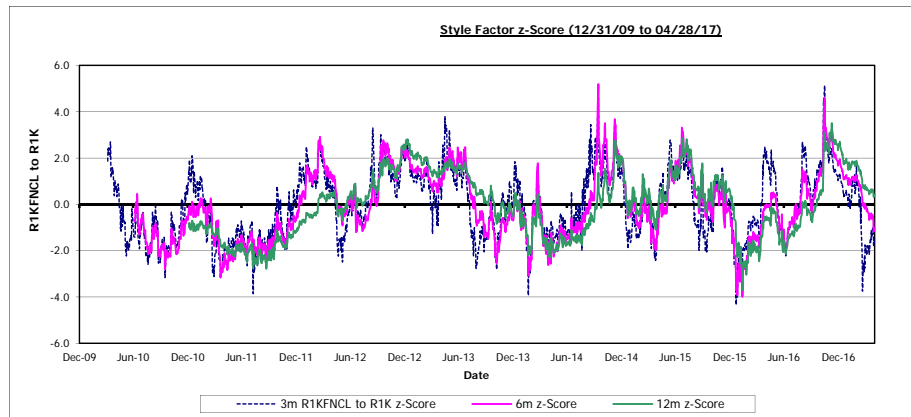
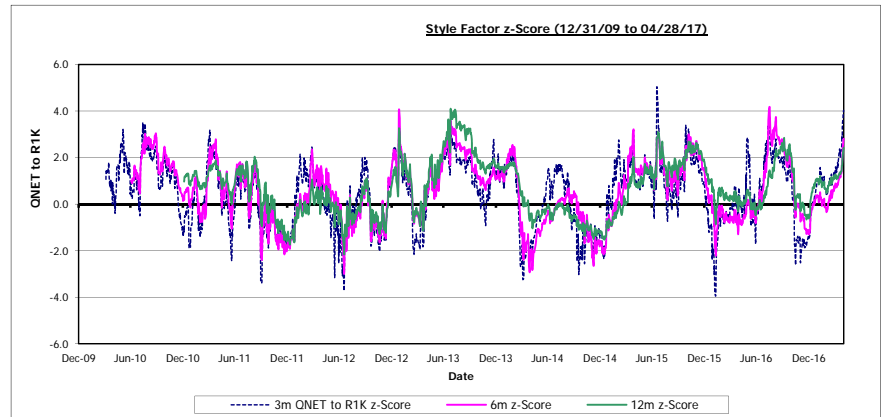
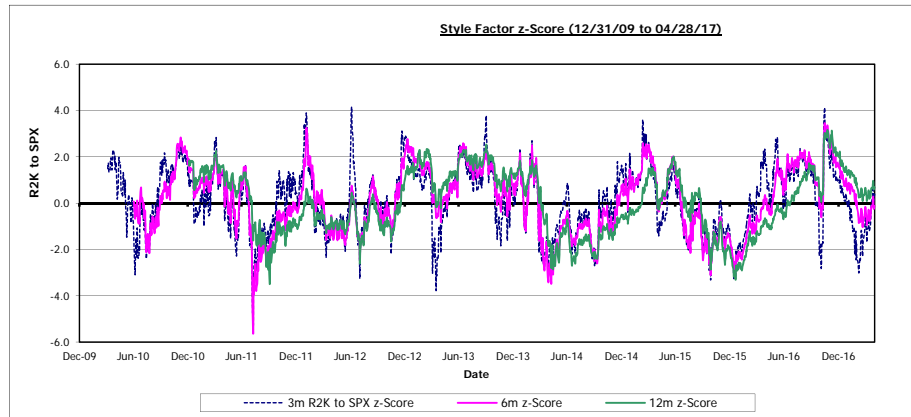
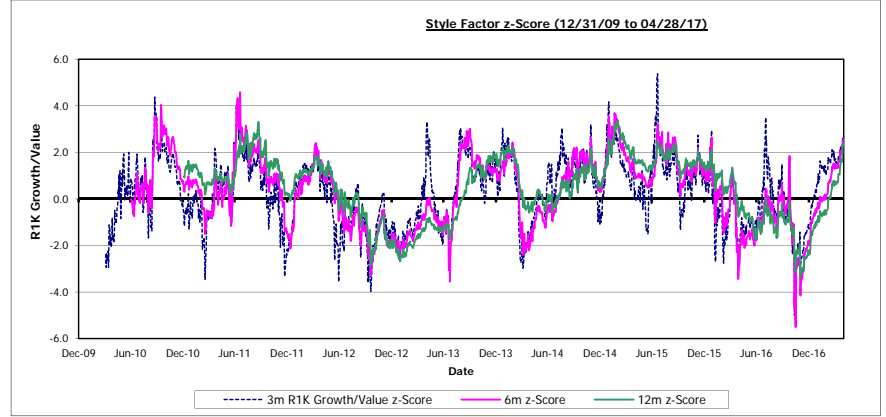
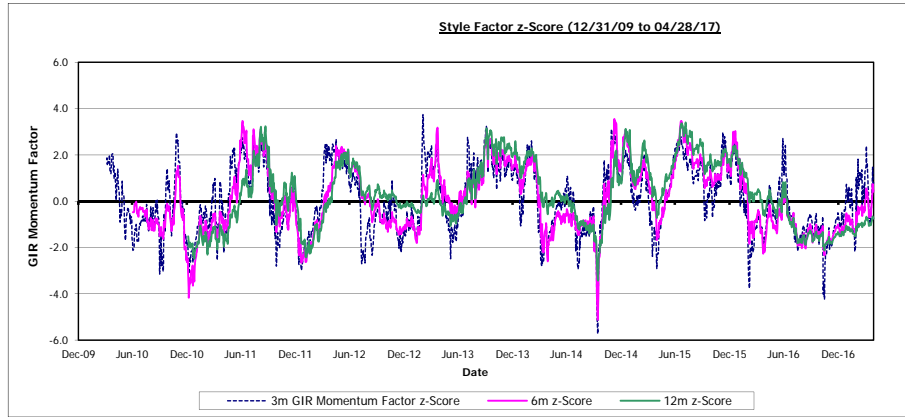
Style Factor z-Score (12/31/09 to 04/28/17)

z-Score Highlight 2.0

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<-- 5D Change in z-Score -->

Style Factor	3m		6m		12m		3m		6m		12m	
	z-Score	%-tile	z-Score	%-tile	z-Score	%-tile	z-Score	%-tile	z-Score	%-tile	z-Score	%-tile
GIR Momentum Factor	0.8	66%	0.5	62%	(0.7)	27%	1.0	0.7	0.2			
R1K Growth/Value	2.7	97%	2.6	94%	2.4	96%	0.6	0.6	0.8			
R2K to SPX	0.4	55%	(0.1)	45%	0.7	63%	0.2	(0.0)	(0.0)			
QNET to R1K	4.0	100%	2.8	97%	2.4	93%	1.7	1.5	1.0			
R1KFNCL to R1K	(1.5)	19%	(1.0)	29%	0.4	61%	(0.4)	(0.6)	(0.2)			
GS HF VIP to R1K	3.6	100%	2.5	97%	1.7	79%	1.4	0.8	0.3			



Style Factor % Deviation (12/31/09 to 04/28/17)

%-tile Highlight

<- 5D Change in Deviation ->

Style Factor	3m		6m		12m		3m		6m		12m	
	Deviation	%-tile	Deviation	%-tile	Deviation	%-tile	Deviation	%-tile	Deviation	%-tile	Deviation	%-tile
GIR Momentum Factor	0.8%	60%	0.7%	59%	-4.6%	21%	1.0%	1.1%	1.1%			
R1K Growth/Value	3.8%	100%	5.3%	100%	4.3%	88%	1.1%	1.4%	1.5%			
R2K to SPX	0.5%	55%	-0.3%	44%	2.4%	67%	0.2%	-0.1%	-0.1%			
QNET to R1K	6.0%	94%	7.7%	89%	9.0%	83%	3.5%	4.0%	3.8%			
R1KFNCL to R1K	-1.8%	18%	-1.7%	24%	1.4%	70%	-0.5%	-0.8%	-0.8%			
GS HF VIP to R1K	1.8%	83%	2.7%	84%	5.7%	96%	1.0%	1.0%	1.0%			

