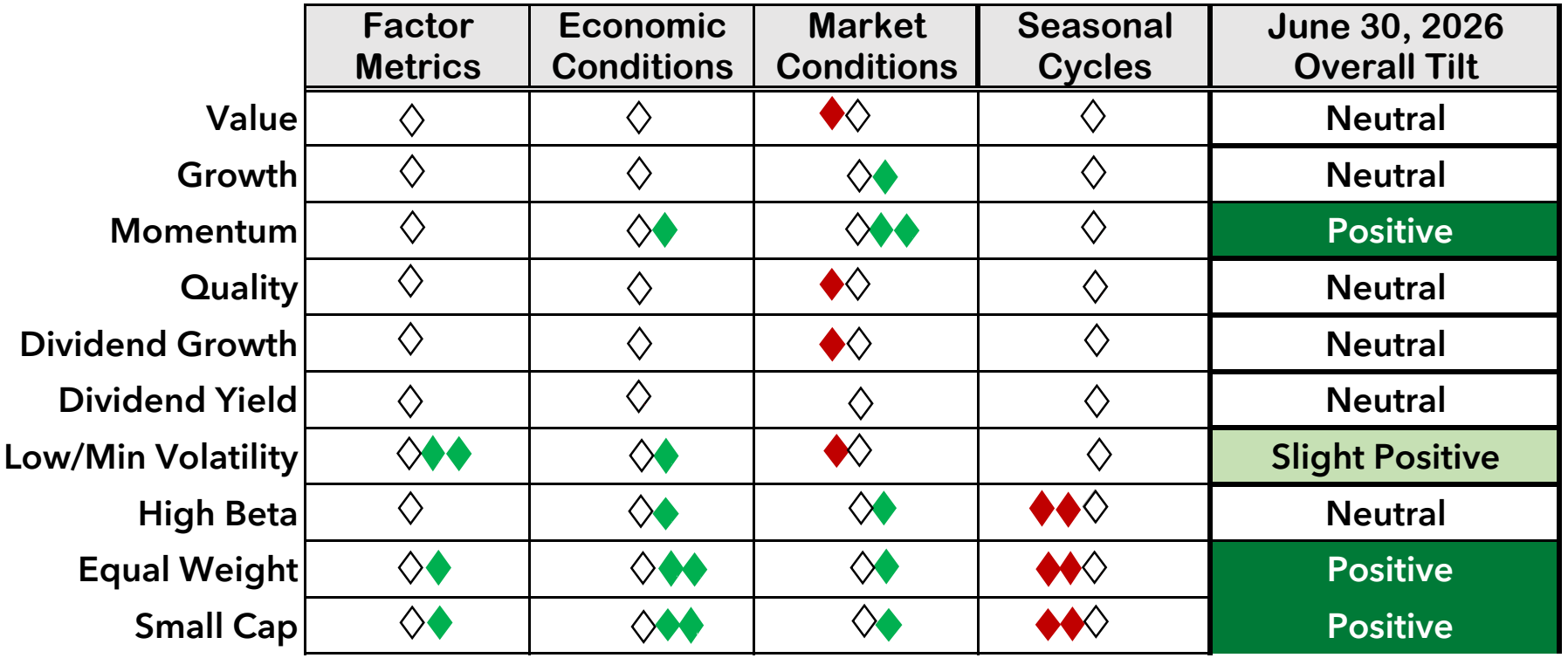
CURRENT CONDITIONS and FACTOR MAPPING



	Factor Metrics	Economic Conditions	Market Conditions	Seasonal Cycles	June 30, 2026 Overall Tilt
Value	◇	◇	◆◇	◇	Neutral
Growth	◇	◇	◇◆	◇	Neutral
Momentum	◇	◇◆	◇◆◆	◇	Positive
Quality	◇	◇	◆◇	◇	Neutral
Dividend Growth	◇	◇	◆◇	◇	Neutral
Dividend Yield	◇	◇	◇	◇	Neutral
Low/Min Volatility	◇◆◆	◇◆	◆◇	◇	Slight Positive
High Beta	◇	◇◆	◇◆	◆◆◇	Neutral
Equal Weight	◇◆	◇◆◆	◇◆	◆◆◇	Positive
Small Cap	◇◆	◇◆◆	◇◆	◆◆◇	Positive