

Schedule PKC-1

Credit Ratings			
Company	Ticker Symbol	Moody's	S&P
Alliant	LNT	Baa1	A-
Ameren Corporation	AEE	Baa1	BBB+
AEP Company	AEP	Baa1	BBB+
Avista	AVA	Baa1	BBB
Consolidated Edison	ED	A3	A-
Eversource	ES	Baa1	A
IDACORP, Inc.	IDA	Baa1	BBB
NorthWestern Corporation	NWE	A3	BBB
OGE Energy Corporation	OGE	A3	A-
Pinnacle West Capital Corporation	PNW	A3	A-
PNM Resources, Inc.	PNM	Baa3	BBB+
Portland General Electric Company	POR	A3	BBB
Xcel Energy Inc.	XEL	A3	A-

Ratings downloaded from SNL data on Dec. 1, 2016.

Schedule PKC-2

Common Equity Ratios

Company	2011	2012	2013	2014	2015	Average (2011-15)	2016	2017	2018-21	Average (2016-21)
Alliant Energy Corporation	50.9	48.4	50.8	47.5	51.4	49.8	49.5	49.5	49.5	49.5
Ameren Corporation	53.7	49.4	53.7	51.7	49.7	51.64	50.5	50.5	50	50.2
AEP Company	49.3	49.4	48.9	51	50.2	49.76	51	50.5	51	50.9
Avista	48.6	49.2	48.6	49	50	49.08	49	52	50	50.2
Consolidated Edison	52.5	54.1	53.9	52	52.1	52.92	50.3	53.5	54.5	53.5
Eversource	45.3	55.4	54.8	53.2	53.6	52.46	53	52.5	53	52.9
IDACORP, Inc.	54.4	54.5	53.4	54.7	54.4	54.28	54	53.5	53	53.3
NorthWestern Corporation	47.8	46.2	46.5	46.6	46.9	46.8	46	47	49.5	48.3
OGE Energy Corporation	48.4	49.3	56.9	54.1	55.7	52.88	56.5	53.5	49	51.4
Pinnacle West Capital Corporation	55.9	55.4	60	59	57	57.46	54	53.5	56	54.5
PNM Resources, Inc.	48.1	48.7	49.7	51.9	45.5	48.78	46	45.5	46.5	46.2
Portland General Electric Company	50.4	52.9	48.7	47.3	52.2	50.3	52	52	52	52
Xcel Energy Inc.	48.9	46.7	46.7	47	45.9	47.04	45	46	47.5	46.7
Source: Value Line One-pagers (latest as of Nov. 29, 2016)				Average	51.12	51.02	50.54	50.73	50.81	50.74

Schedule PKC-3

STOCK PRICES

Date	LNT	AEE	AEP	AVA	EO	ES	IDA	NWE	OGE	PNW	PNM	POR	XEL
12/14/2016	36.62	50.70	61.70	41.63	71.21	53.07	76.80	56.29	33.25	75.97	32.55	42.48	40.04
12/13/2016	37.61	51.92	62.71	42.83	73.28	54.10	81.14	57.29	33.69	78.17	33.35	43.31	40.72
12/12/2016	37.21	51.34	61.95	42.48	72.82	53.85	80.31	57.03	33.67	77.14	33.20	43.22	40.47
12/9/2016	38.83	50.73	60.99	42.08	71.44	53.32	79.82	56.30	33.18	76.19	33.00	42.70	39.85
12/8/2016	38.44	49.82	60.18	41.73	70.58	52.87	79.08	56.08	32.70	75.14	32.60	42.14	39.25
12/7/2016	38.47	49.89	60.25	41.17	70.41	52.54	77.87	55.22	32.41	75.11	32.05	41.75	39.35
12/6/2016	38.08	49.34	59.47	40.73	69.15	51.59	76.80	54.34	32.04	74.56	31.60	40.98	38.77
12/5/2016	36.07	49.16	59.20	40.61	69.72	51.51	76.83	54.12	32.41	73.82	31.80	41.09	38.79
12/2/2016	35.99	49.22	58.70	40.55	69.69	51.26	76.64	54.42	32.34	73.54	31.45	41.33	38.74
12/1/2016	35.51	48.48	58.16	40.17	69.47	50.68	75.80	54.47	31.84	73.13	31.25	41.06	38.54
11/30/2016	35.82	48.65	59.05	40.47	69.77	51.20	76.15	55.61	31.65	73.93	31.60	41.80	39.01
11/29/2016	37.25	50.48	61.27	42.12	72.65	53.31	79.03	57.83	32.28	76.68	33.10	43.15	40.49
11/28/2016	37.09	50.63	60.90	41.83	72.85	53.40	78.72	58.27	32.07	76.83	33.30	43.35	40.32
11/25/2016	36.35	49.55	59.72	41.32	70.66	52.16	77.99	56.72	31.73	75.34	32.95	42.52	39.52
11/23/2016	35.75	48.64	58.82	40.62	69.55	51.32	76.66	55.78	31.20	73.96	32.46	41.88	38.77
11/22/2016	36.13	48.99	59.17	41.12	70.32	52.02	77.42	56.41	31.28	75.06	32.55	42.24	39.29
11/21/2016	35.83	48.41	59.32	40.32	70.10	51.77	76.08	55.67	31.33	74.10	32.40	42.24	39.34
11/18/2016	35.64	48.05	58.44	39.83	69.53	51.40	75.41	55.05	30.85	73.25	32.20	41.74	38.67
11/17/2016	35.81	48.08	58.86	39.89	70.04	51.77	75.09	55.07	30.63	73.75	32.25	41.57	39.00
11/16/2016	35.78	48.04	58.99	40.01	69.84	51.55	74.95	55.24	30.98	73.75	32.15	41.42	39.01
11/15/2016	36.02	48.83	59.46	40.26	70.57	52.00	75.43	55.61	31.20	74.06	32.35	41.74	39.25
Average	36.30	49.47	59.87	41.03	70.64	52.22	77.43	55.85	32.04	74.92	32.38	42.07	39.40

Source: Yahoo Finance

Schedule PKC-4

Dividend Yield Estimate for the Next Period

Company	Average Stock Price	2017 Dividend	Div. Yield(1)
Alliant Energy Corporation	36.30	1.25	3.44%
Ameren Corporation	49.47	1.78	3.60%
AEP Company	59.87	2.39	3.99%
Avista	41.03	1.42	3.46%
Consolidated Edison	70.64	2.76	3.91%
Eversource	52.22	1.9	3.64%
IDACORP, Inc.	77.43	2.24	2.89%
NorthWestern Corporation	55.85	2.08	3.72%
OGE Energy Corporation	32.04	1.28	3.99%
Pinnacle West Capital Corporation	74.92	2.68	3.58%
PNM Resources, Inc.	32.38	0.96	2.96%
Portland General Electric Company	42.07	1.34	3.19%
Xcel Energy Inc.	39.40	1.44	3.65%
Average			3.54%

DY data from Value Line (latest one-pagers as of Nov. 29, 2016)

Schedule PKC-5

Growth Components

Company		Value Line 5-yearly projections			Consensus EPS	Zacks EPS	SNL Median LTG	Average EPS	Average of Average EPS, DPS and BPS	Internal growth	External Growth	Internal plus External growth
		EPS growth rate	DPS growth rate	BPS growth rate								
Alliant Energy Corporation	LNT	6	4.50	4.00	6.60	6.10	7.90	6.65	5.05%	4.66%	0.00%	4.66%
Ameren Corporation	AEE	6	4.00	3.50	5.60	6.50	7.00	6.28	4.59%	3.42%	0.00%	3.42%
AEP Company	AEP	4	5.00	4.00	1.89	5.40	2.00	3.32	4.11%	3.48%	0.26%	3.73%
Avista	AVA	5	4.00	3.50	5.65	5.30	5.30	5.31	4.27%	3.02%	0.50%	3.52%
Consolidated Edison	ED	2.5	3.00	3.50	2.12	2.80	2.30	2.43	2.98%	2.84%	0.18%	3.02%
Eversource	ES	6	6.00	4.00	5.82	6.10	6.00	5.98	5.33%	3.84%	0.00%	3.84%
IDACORP, Inc.	IDA	3	7.50	4.00	4.10	4.30	4.40	3.95	5.15%	3.71%	0.08%	3.79%
NorthWestern Corporation	NWE	6.5	5.50	4.50	4.50	5.00	5.00	5.25	5.08%	4.09%	0.34%	4.43%
OGE Energy Corporation	OGE	3	9.50	3.50	4.00	5.20	5.40	4.40	5.80%	3.17%	0.23%	3.40%
Pinnacle West Capital Corpor	PNW	4	5.00	3.50	4.85	4.70	5.00	4.64	4.38%	3.55%	0.32%	3.87%
PNM Resources, Inc.	PNM	9	10.00	3.50	6.85	6.80	7.10	7.44	6.98%	4.16%	0.00%	4.16%
Portland General Electric Com	POR	5.5	6.00	3.50	6.50	6.30	5.50	5.95	5.15%	3.74%	0.15%	3.88%
Xcel Energy Inc.	XEL	5.5	6.00	4.00	5.72	5.40	4.90	5.38	5.13%	4.13%	0.00%	4.13%
Average		5.08	5.85	3.77	4.94	5.38	5.22	5.15	4.92%	3.68%	0.16%	3.84%

Value Line One-pagers' data downloaded on Nov. 29, 2016. Zacks, SNL and Consensus data from Dec. 1 downloads.

Schedule PKC-6

"External Component" of COE

		current market to book ratio	# of shares 2017	# of shares 2020	growth rate in # of shares	sv
Alliant Energy Corporation	LNT	2.17	230	230	0.00%	0.00%
Ameren Corporation	AEE	1.72	242.63	242.63	0.00%	0.00%
AEP Company	AEP	1.76	495	500	0.34%	0.26%
Avista	AVA	1.66	65	66.5	0.76%	0.50%
Consolidated Edison	ED	1.56	306	309	0.33%	0.18%
Eversource	ES	1.59	317.25	317.25	0.00%	0.00%
IDACORP, Inc.	IDA	1.86	50.6	50.75	0.10%	0.08%
NorthWestern Corporation	NWE	1.66	48.75	49.5	0.51%	0.34%
OGE Energy Corporation	OGE	1.94	200	201.5	0.25%	0.23%
Pinnacle West Capital Corporation	PNW	1.73	112	113.5	0.44%	0.32%
PNM Resources, Inc.	PNM	1.55	80	80	0.00%	0.00%
Portland General Electric Company	POR	1.65	89.2	89.8	0.22%	0.15%
Xcel Energy Inc.	XEL	1.86	508	508	0.00%	0.00%

Source: Value Line (data as of Nov. 29, 2016)

Market to book ratio (mrq) based on yahoo finance data from Dec. 15, 2016.

Schedule PKC-7

Expected Return on Equity				
EXPECTED ROE		2017	2019-2021	2017-21
Alliant Energy Corporation	LNT	11.00%	12.50%	12.13%
Ameren Corporation	AEE	9.00%	9.50%	9.38%
AEP Company	AEP	10.00%	9.50%	9.63%
Avista	AVA	8.50%	8.50%	8.50%
Consolidated Edison	ED	8.50%	8.50%	8.50%
Eversource	ES	9.00%	9.50%	9.38%
IDACORP, Inc.	IDA	9.00%	9.00%	9.00%
NorthWestern Corporation	NWE	9.50%	10.00%	9.88%
OGE Energy Corporation	OGE	10.50%	11.50%	11.25%
Pinnacle West Capital Cor	PNW	10.00%	10.00%	10.00%
PNM Resources, Inc.	PNM	8.00%	9.50%	9.13%
Portland General Electric	OPOR	8.50%	9.00%	8.88%
Xcel Energy Inc.	XEL	10.50%	11.00%	10.88%
Average				9.80%

Retention Ratio (b)								
		2017			2019-21			Average Retention ratio (b)
		earnings pershare	dividends pershare	b	earnings pershare	dividends pershare	b	
Alliant Energy Corporation	LNT	2.00	1.25	0.38	2.45	1.50	0.39	0.38
Ameren Corporation	AEE	2.75	1.78	0.35	3.25	2.05	0.37	0.37
AEP Company	AEP	3.90	2.39	0.39	4.25	2.75	0.35	0.36
Avista	AVA	2.15	1.42	0.34	2.50	1.60	0.36	0.35
Consolidated Edison	ED	4.15	2.76	0.33	4.50	3.00	0.33	0.33
Eversource	ES	3.15	1.90	0.40	3.75	2.20	0.41	0.41
IDACORP, Inc.	IDA	4.05	2.24	0.45	4.50	2.70	0.40	0.41
NorthWestern Corporation	NWE	3.45	2.08	0.40	4.00	2.32	0.42	0.41
OGE Energy Corporation	OGE	1.90	1.28	0.33	2.25	1.65	0.27	0.28
Pinnacle West Capital Cor	PNW	4.30	2.68	0.38	4.75	3.10	0.35	0.35
PNM Resources, Inc.	PNM	1.85	0.96	0.48	2.35	1.30	0.45	0.46
Portland General Electric	POR	2.35	1.34	0.43	2.75	1.60	0.42	0.42
Xcel Energy Inc.	XEL	2.30	1.44	0.37	2.75	1.70	0.38	0.38

Source: Value Line one-pagers (latest data as of Nov. 29, 2016)

Schedule PKC-8

DCF ROE Estimates

Company		Average of EPS, DPS, and BVPS growth rates	br and sv	EPS growth rates
Alliant Energy Corporation	LNT	8.49%	8.11%	10.09%
Ameren Corporation	AEE	8.19%	7.02%	9.87%
AEP Company	AEP	8.10%	7.73%	7.31%
Avista	AVA	7.73%	6.98%	8.77%
Consolidated Edison	ED	6.88%	6.93%	6.34%
Eversource	ES	8.96%	7.47%	9.62%
IDACORP, Inc.	IDA	8.04%	6.68%	6.84%
NorthWestern Corporation	NWE	8.81%	8.15%	8.97%
OGE Energy Corporation	OGE	9.79%	7.40%	8.39%
Pinnacle West Capital Corporation	PNW	7.96%	7.45%	8.21%
PNM Resources, Inc.	PNM	9.94%	7.12%	10.40%
Portland General Electric Company	POR	8.34%	7.07%	9.14%
Xcel Energy Inc.	XEL	8.78%	7.79%	9.03%
Average		8.46%	7.38%	8.69%
Average plus 2*SD		10.11%	8.30%	11.19%
Average minus 2*SD		6.82%	6.45%	6.19%
Cost of Equity estimate		8.46%	7.38%	8.69%

The cells that are statistically outliers, if there are any, are shaded red.

CAPM Method 1	8.95%
CAPM Method 2	8.77%
CAPM Average	8.86%

Schedule PKC-9

PROXY BETA

Company		VL Betas	Bloomberg Beta
Alliant Energy Corporation	LNT	0.75	0.63
Ameren Corporation	AEE	0.70	0.64
AEP Company	AEP	0.65	0.59
Avista	AVA	0.75	0.64
Consolidated Edison	ED	0.55	0.47
Eversource	ES	0.70	0.60
IDACORP, Inc.	IDA	0.75	0.73
NorthWestern Corporation	NWE	0.70	0.62
OGE Energy Corporation	OGE	0.90	0.69
Pinnacle West Capital Corp.	PNW	0.70	0.63
PNM Resources, Inc.	PNM	0.80	0.65
Portland General Electric	POR	0.75	0.63
Xcel Energy Inc.	XEL	0.65	0.51
Proxy Average		0.72	0.62

Source: Value Line and Company response to OCA on Bloomberg Betas

Schedule PKC-10

Pricing Date	10y US T-Note
12/14/2016	2.54
12/13/2016	2.48
12/12/2016	2.49
12/9/2016	2.47
12/8/2016	2.40
12/7/2016	2.34
12/6/2016	2.39
12/5/2016	2.39
12/2/2016	2.40
12/1/2016	2.45
11/30/2016	2.37
11/29/2016	2.30
11/28/2016	2.32
11/25/2016	2.36
11/24/2016	2.36
11/23/2016	2.36
11/22/2016	2.31
11/21/2016	2.33
11/18/2016	2.34
11/17/2016	2.29
11/16/2016	2.22
Average	2.38

Data source for yields is SNL

CAPM Method 1	
S&P 500	
Return on B-cap-weighted	
market risk premium	13.02
CAPM Method 1 cost-of-equity estimate	10.64
	8.95

CAPM Method 2	
Value Line using S&P 500 constituents	
VL portfolio beta	
	0.98
Return on Value Line portfolio	
market risk premium	11.11
CAPM Method 2 cost-of-equity estimate	8.89
	8.77

Schedule PKC-11 Page 1 of 5

Data downloaded on Dec. 5, 2016

Ex-Ante Market Risk Premium

Market DCF Method Based - Value Line

Ticker	Beta	Est. Div. Y	DPS LT G Est.	EPS LT G Est.	BVPS LT G Est.	DPS DCF	EPS DCF	BVPS DCF	Mcap W	DPS W-DCF	EPS W-DCF	BVPS W-DCF	Weighted Beta
AAP	0.95	0.1	16.5	11.5	12	16.60825	11.60575	12.106	0.000658	0.010922327	0.00763246	0.007961446	0.000624762
AAPL	0.9	2.4	14	11.5	9.5	16.568	14.038	12.014	0.037027	0.613462063	0.519783947	0.444841455	0.033324231
ABC	0.85	1.5	9.5	11	15	11.07125	12.5825	16.6125	0.001075	0.011898418	0.013522579	0.017853673	0.000913506
ABT	1.1	2.3	9	7.5	3.5	11.4035	9.88625	5.84025	0.003717	0.04239218	0.036751848	0.02171096	0.004089218
ACN	1.05	2.1	7.5	7.5	14	9.67875	9.67875	16.247	0.004389	0.042483437	0.042483437	0.071313796	0.004608819
ADBE	1.15	0	0	36.5	13.5	0	36.5	13.5	0.003225	0	0.117729279	0.043543706	0.003709279
ADI	1.1	2.9	4	11	6.5	6.958	14.0595	9.49425	0.001173	0.008160359	0.016489016	0.011134879	0.001290083
ADM	1.1	2.8	6	6	4.5	8.884	8.884	7.363	0.001501	0.013333894	0.013333894	0.01051043	0.001650977
ADP	0.95	2.6	9	10	2.5	11.717	12.73	5.1325	0.002444	0.028636434	0.031112213	0.012543868	0.002321807
ADS	1.05	0	0	11	21	0	11	21	0.000765	0	0.008419377	0.016073355	0.000803668
AEE	0.65	3.5	4	6	3.5	7.57	9.605	7.06125	0.000747	0.005655199	0.007175454	0.005275136	0.000485585
AEP	0.65	3.5	5	4	4	8.5875	7.57	7.57	0.001961	0.016843101	0.014847427	0.014847427	0.001274878
AES	1.1	4	11	8.5	-0.5	15.22	12.67	3.49	0.000521	0.007924263	0.006599661	0.001817062	0.000572713
AET	0.9	0.9	11	9.5	10	11.9495	10.44275	10.945	0.002457	0.029359504	0.025657472	0.026891483	0.002211269
AFL	1.1	2.5	5	4.5	12	7.5625	7.05625	14.65	0.001806	0.013658094	0.012743782	0.026458325	0.001986632
AGN	0.9	0	0	13.5	15	0	13.5	15	0.005771	0	0.077910705	0.08656745	0.005194047
AIG	1.1	2.4	21.5	10	8.5	24.158	12.52	11.002	0.003826	0.092418	0.047896074	0.042088866	0.004208122
AIZ	0.95	2.4	16.5	7	7.5	19.098	9.484	9.99	0.000331	0.006329004	0.003142961	0.003310648	0.000314826
AJG	0.95	3.1	2.5	13.5	8.5	5.63875	16.80925	11.73175	0.000542	0.003054854	0.008106594	0.006355803	0.000514673
AKAM	1.35	0	0	13	11	0	13	11	0.00055	0	0.007149041	0.006049188	0.0007424
ALB	1.3	1.8	4.5	7.5	9	6.3405	9.3675	10.881	0.000547	0.003465968	0.005120647	0.005947986	0.000710631
ALK	1.1	1.7	17	9.5	17.5	18.8445	11.28075	19.34875	0.000487	0.009174713	0.005492194	0.009420214	0.000535551
ALL	0.85	1.9	7	6.5	8.5	8.9665	8.46175	10.48075	0.001532	0.013736675	0.012963399	0.016056506	0.0013022
ALXN	1.1	0	0	27.5	12	0	27.5	12	0.001796	0	0.049377291	0.021546454	0.001975092
AMAT	1.2	1.7	4	18	8	5.734	19.853	9.768	0.001961	0.01124595	0.03893719	0.019157733	0.00235353
AME	1.1	0.8	14	8.5	8.5	14.856	9.334	9.334	0.00067	0.009949885	0.006251559	0.006251559	0.000736738
AMG	1.4	0	0	8.5	6	0	8.5	6	0.000492	0	0.004184463	0.002953739	0.000689206
AMGN	1	2.5	13.5	9	14	16.16875	11.6125	16.675	0.007878	0.127378023	0.091482277	0.131364217	0.00777914
AMP	1.3	3.2	6	10	10.5	9.296	13.36	13.868	0.00098	0.009114249	0.013088791	0.013596859	0.001274583
AMT	0.95	2.1	16	15.5	8	18.268	17.76275	10.184	0.00286	0.052247127	0.050802094	0.0291266	0.002717034
AN	1.05	0	0	9	7.5	0	9	7.5	0.000295	0	0.002658679	0.002215566	0.000310179
ANTM	0.8	2.1	8	7.5	9.5	10.184	9.67875	11.69975	0.002024	0.020614584	0.01959185	0.023682784	0.00161937
AON	0.95	1.2	15.5	12	10.5	16.793	13.272	11.763	0.001805	0.030307954	0.023953264	0.021229826	0.001714557
APA	1.45	1.8	4	6	-11.5	5.836	7.854	-9.8035	0.001386	0.008089243	0.010866381	-0.01358857	0.002009636
APD	1.05	2.3	7	11	8	9.3805	13.4265	10.392	0.001922	0.018025997	0.025800975	0.019969741	0.002017728
APH	1.05	1	8	8	8.5	9.04	9.04	9.5425	0.001215	0.01097961	0.01097961	0.011589926	0.001275287
ATVI	1	0.7	10.5	8	10.5	11.23675	8.728	11.23675	0.001976	0.022207004	0.017249003	0.022207004	0.001976284
AVGO	1.2	1.3	20	23	33	21.43	24.4495	34.5145	0.004009	0.06591906	0.098025108	0.1383786	0.004811147
AVY	1.05	2.2	4.5	8.5	9.5	6.7495	10.7935	11.8045	0.00042	0.002834426	0.004532687	0.004957253	0.000440943
AWK	0.65	1.8	10.5	8	4	12.3945	9.872	5.836	0.000824	0.010217216	0.008137832	0.004810817	0.000535818
AXP	1.05	2	9.5	4.5	5	11.595	6.545	7.05	0.003581	0.041520267	0.023436839	0.025245182	0.003759921
AYI	1.3	0.2	7.5	19.5	17	7.7075	19.7195	17.217	0.000686	0.005287132	0.013527031	0.011810385	0.000891764
BA	1.05	3.6	14	10.5	1.5	17.852	14.289	5.127	0.004944	0.088251514	0.070637793	0.025345368	0.005190684
BAC	1.35	2.2	24	15.5	7	26.464	17.8705	9.277	0.009547	0.252643256	0.170603888	0.088564521	0.012886014
BBT	1.05	3.3	8.5	7.5	5.5	11.94025	10.92375	8.89075	0.001861	0.022217679	0.020326239	0.016543358	0.001953775
BBY	1.1	3.4	9	8	6.5	12.553	11.536	10.0105	0.00073	0.009169433	0.008426558	0.007312245	0.000803503
BCR	0.8	0.5	7.5	10	17	8.01875	10.525	17.5425	0.001018	0.008162269	0.010713376	0.017856475	0.000814318
BDX	0.85	1.7	8	10	5.5	9.768	11.785	7.24675	0.002315	0.022617471	0.027287765	0.016779802	0.001968146
BEN	1.35	2.3	17	4.5	5	19.4955	6.85175	7.3575	0.001246	0.024287568	0.008535933	0.009165998	0.001681834
BIIB	1	0	0	11.5	10.5	0	11.5	10.5	0.004132	0	0.047516434	0.04338457	0.004131864
BK	1.2	2	11	10.5	6	13.11	12.605	8.06	0.00258	0.033829714	0.032526587	0.020798436	0.003096541
BLK	1.25	2.5	10	8	5	12.625	10.6	7.5625	0.003647	0.046049253	0.038663135	0.027583959	0.004559332
BLL	0.9	0.7	8.5	11	26.5	9.22975	11.7385	27.29275	0.000872	0.006199859	0.00788505	0.018333237	0.000604553
BMJ	0.8	2.1	3	19.5	4.5	5.1315	21.80475	6.64725	0.00562	0.028839194	0.12254339	0.037357757	0.004496025
BSX	1	0	0	20	8.5	0	20	8.5	0.001931	0	0.038624647	0.016415475	0.001931232
C	1.45	1.5	56.5	12	2.5	58.42375	13.59	4.01875	0.008198	0.478980873	0.111416163	0.032947293	0.01188767
CA	1.05	3	1	6.5	2.5	4.015	9.5975	5.5375	0.000813	0.003262688	0.007799164	0.004499909	0.000853256
CAG	0.75	2.1	7	6	5.5	9.1735	8.163	7.65775	0.001139	0.010452859	0.009301432	0.008725719	0.000854597
CAH	0.85	2.2	14	14.5	12.5	16.354	16.8595	14.8375	0.001514	0.024768111	0.02553369	0.022471374	0.001287324
CAT	1.2	3.7	3	3	3.5	6.7555	6.7555	7.26475	0.002922	0.01873977	0.01873977	0.021227813	0.003506435
CB	0.9	2.2	5.5	8	8.5	7.7605	10.288	10.7935	0.00355	0.027549088	0.036521487	0.038315967	0.00319492
CBG	1.45	0	0	10	21	0	10	21	0.000589	0	0.005891403	0.012371947	0.000854254
CBS	1.15	1.1	11	13	7	12.1605	14.1715	8.1385	0.001338	0.016265873	0.018955785	0.01088605	0.001538239
CCI	0.9	4	17.5	8.5	0.5	21.85	12.67	4.51	0.001917	0.041895204	0.024293466	0.008647477	0.001725661
CCL	1	2.8	4	11	4	6.856	13.954	6.856	0.00209	0.014330372	0.029166571	0.014330372	0.002090194
CELG	1.15	0	0	27.5	12	0	27.5	12	0.005133	0	0.14115142	0.061593347	0.005902696
CERN	1	0	0	13.5	14	0	13.5	14	0.001273	0	0.017189156	0.017825791	0.001273271
CHD	0.7	1.4	4	7.5	7.5	5.428	8.9525	8.9525	0.000752	0.00408247	0.006733292	0.006733292	0.000526479
CHRW	0.8	2.5	7	7.5	7	9.5875	10.9375	9.5875	0.000592	0.00568025	0.005980184	0.00568025	0.000473971
CI	0.85	0	4	12.5	10.5	4	12.5	10.5	0.002029	0.008114342	0.025357318	0.021300147	0.001724298
CINF	0.85	2.5	3.5	6.5	3	6.04375	9.08125	5.5375	0.00075	0.004532392	0.006810305	0.004152739	0.000637441
CL	0.75	2.2	7	14	5	9.277	16.354	7.255	0.003926	0.036425335	0.064212561	0.028486127	0.00294481
CLX	0.6	2.4	7	9.5	10.5	9.484	12.014	13.026	0.000981	0.009300772	0.011781893	0.012774341	0.000588408
CMA	1.25	1.9	5.5	9	4.5	7.45225	10.9855	6.44275	0.000487	0.003628538	0.005348895	0.003137007	0.000606631
CMCSA	0.95	1.7	9	8	4	10.7765	9.768	5.734	0.009722	0.104773702	0.094988638	0.055748379	0.009236303
CME	0.8	2.5	6.5	9.5	2.5	9.08125	12.11875	5.03125	0.002451	0.022260204	0.029705805	0.012332735	0.001960981
CMG	0.95	0	0	11	13.5	0	11	13.5	0.000716	0	0.07877672	0.009680542	0.000680344
CMI	1.2	3.3	7	5	6.5	10.4155	8.3825	9.90725	0.001232	0.012831681	0.0103270		

Schedule PKC-11 Page 2 of 5

CMS	0.65	3	6.5	6	6	9.5975	9.09	9.09	0.000732	0.007026191	0.006654657	0.006654657	0.000475856
CNC	0.95	0	0	24.5	26.5	0	24.5	26.5	0.000705	0	0.017279959	0.018690568	0.000670039
CNP	0.85	4.5	4.5	2	-1	9.10125	6.545	3.4775	0.000622	0.005660666	0.004070766	0.002162886	0.000528671
COG	1.05	0.4	5.5	39	7.5	5.911	39.478	7.915	0.000712	0.004211106	0.02812486	0.005638793	0.000748039
COH	1.05	3.4	7	4	8	10.519	7.468	11.536	0.00061	0.006412021	0.004552236	0.007031949	0.000640044
COL	0.95	1.6	6	8	11	7.648	9.664	12.688	0.000662	0.005059315	0.006392942	0.008393382	0.000628445
COO	0.85	0	0	14.5	11.5	0	14.5	11.5	0.000539	0	0.007810544	0.006184569	0.000457859
COP	1.35	2.1	-11	7	-6	-9.0155	9.1735	-3.963	0.003043	-0.027434477	0.027915277	-0.012059546	0.004108097
COST	0.8	1.2	8.5	9	6.5	9.751	10.254	7.739	0.004021	0.03921195	0.041234677	0.031121042	0.003217061
CPB	0.7	1.9	5.5	5.5	17	7.45225	7.45225	19.0615	0.001025	0.007639954	0.007639954	0.019541613	0.000717631
CSCO	1.1	3.6	10.5	6	5	14.289	9.708	8.69	0.009546	0.136407843	0.092675999	0.082957811	0.010500989
CSX	1.2	2.6	9.5	8	9.5	12.2235	10.704	12.2235	0.001676	0.02048082	0.017934855	0.02048082	0.002010634
CTAS	0.95	0.9	9.5	10	13	10.44275	10.945	13.9585	0.000718	0.007502841	0.007863694	0.010028815	0.00068255
CTL	0.95	7.9	0	9.5	2	7.9	17.77525	9.979	0.000903	0.007132457	0.016048253	0.009009466	0.0008577
CTSH	1.1	0	0	12.5	11	0	12.5	11	0.001972	0	0.024649389	0.021691462	0.002169146
CTXS	1.25	0	0	11	8	0	11	8	0.000791	0	0.008701068	0.006328049	0.000988758
CVS	0.85	1.8	16	12	6	17.944	13.908	7.854	0.005778	0.103673254	0.08035486	0.04537727	0.00491096
CVX	1.15	4.2	2.5	3.5	1	6.7525	7.7735	5.221	0.011298	0.076287381	0.087822281	0.05898503	0.012922297
CXO	1.5	0	0	16.5	2.5	0	16.5	2.5	0.001008	0	0.16631878	0.002519982	0.001511989
D	0.65	4	8	10	6	12.16	14.2	10.12	0.00275	0.033443337	0.039053897	0.027832777	0.001787678
DAL	1.25	2.2	26.5	12	15.5	28.9915	14.332	17.8705	0.001727	0.050089518	0.024751956	0.030863092	0.002158802
DD	1.1	2.6	2	6.5	8	4.628	9.1845	10.704	0.003501	0.016193466	0.032150646	0.037469706	0.003850586
DE	0.95	3	2.5	-2	4	5.5375	0.97	7.06	0.001585	0.008777024	0.001537465	0.01119021	0.001505765
DFS	1.05	2.2	11	5	16	13.321	7.255	18.376	0.001407	0.018748775	0.010211123	0.025663486	0.001477833
DG	0.75	1.3	35.5	12	8.5	37.03075	13.378	9.85525	0.001213	0.044926154	0.016230352	0.011955509	0.000909909
DGX	0.95	1.9	10	10	7.5	11.995	11.995	9.47125	0.000714	0.008561727	0.008561727	0.006760338	0.000678086
DHI	1.35	1.1	14	13	12.5	15.177	14.1715	13.66875	0.000682	0.010356339	0.009670216	0.008327154	0.0009212
DHR	1.05	0.8	21	8	2.5	21.884	8.832	3.31	0.003212	0.070300295	0.028371971	0.010633064	0.003373026
DIS	1	1.4	10	10	5.5	11.47	11.47	6.9385	0.009512	0.109098607	0.109098607	0.065998572	0.009511648
DISCA	1.1	0	0	15.5	5	0	15.5	5	0.00061	0	0.009451025	0.003048718	0.000670718
DLPH	1.25	1.8	10	15.5	23	11.89	17.4395	25.007	0.001147	0.013642902	0.020010545	0.028693696	0.001434283
DLTR	0.75	0	0	21	27	0	21	27	0.00113	0	0.023738989	0.030521558	0.000847821
DOV	1.25	2.5	3	3.5	7.5	5.5375	6.04375	10.09375	0.000665	0.003683609	0.004020373	0.00671448	0.000831515
DOW	1.35	4	9	10	12.5	13.18	14.2	16.75	0.003548	0.046756568	0.050375058	0.059421283	0.004789178
DPS	0.75	2.2	7	9	8.5	9.277	11.299	10.7935	0.001022	0.009478197	0.01154405	0.011027587	0.000766266
DRI	0.8	3.6	2.5	15	-0.5	6.145	18.87	3.091	0.000469	0.002879496	0.008842325	0.001448417	0.000374873
DTE	0.65	3.3	5.5	6	4.5	8.89075	9.399	7.87425	0.001034	0.009188688	0.00971397	0.009138124	0.000671782
DUK	0.6	4.1	3.5	4	1	7.67175	8.182	5.1205	0.003405	0.026123643	0.027861133	0.017436193	0.002043104
DVA	0.85	0	0	11	8	0	11	8	0.000827	0	0.009095592	0.006614976	0.000702841
DVN	1.6	0.5	-16	1	-9.5	-15.54	1.5025	-9.02375	0.001314	-0.0204269	0.001974995	-0.01186147	0.002103156
EA	1.1	0	0	14	16.5	0	14	16.5	0.0015	0	0.020993011	0.024741763	0.001649451
ECL	0.95	1.1	9	8.5	9	10.1495	9.64675	10.1495	0.002081	0.021120452	0.020074262	0.021120452	0.001976888
ED	0.55	3.5	3	2.5	3.5	6.5525	6.04375	7.06125	0.001327	0.00869618	0.008020991	0.00937137	0.000729935
EFX	1	1	6	11	13.5	7.03	12.055	14.5675	0.000955	0.006714455	0.011513906	0.013913631	0.000955115
EIX	0.65	2.8	9.5	3.5	5.5	12.433	6.349	8.377	0.001474	0.018321443	0.009355975	0.012344464	0.000957849
EL	0.9	1.3	7.5	8	3.5	8.84875	9.352	4.82275	0.001962	0.017363751	0.01835127	0.0004636	0.001766055
EMN	1.3	2.4	10.5	8	6	13.026	10.496	8.472	0.000582	0.00757737	0.008105641	0.004928257	0.000756225
EMR	1.05	3.6	3	9.5	0.5	6.654	13.271	4.109	0.002035	0.013539833	0.027004377	0.008361162	0.002136583
EOG	1.4	0.8	10.5	4	-1.5	11.342	4.816	-0.706	0.003054	0.034643366	0.014710144	-0.002156429	0.004276205
EQIX	1.05	1.8	23.5	19.5	10	25.5115	21.4755	11.89	0.001534	0.039140563	0.032948402	0.01824202	0.001610944
EQT	1	0.2	5	11	6.5	5.205	11.211	6.7085	0.000769	0.004003753	0.008623645	0.005158726	0.000769213
ES	0.7	3.3	6	6	4	9.399	9.399	7.366	0.001061	0.009968845	0.009968845	0.007812278	0.00074241
ESRX	1	0	0	16	3	0	16	3	0.002681	0	0.042899648	0.008043684	0.002681228
ETFC	1.45	0	0	17.5	7	0	17.5	7	0.000467	0	0.008175889	0.003270356	0.000677431
ETN	1.2	3.6	8.5	9	7.5	12.253	12.762	11.235	0.001746	0.021388046	0.022276523	0.019611091	0.002094643
ETR	0.65	4.4	3	2	3	7.466	6.444	7.466	0.000876	0.006538582	0.005643534	0.006538582	0.000569258
EW	0.85	0	0	19.5	12	0	19.5	12	0.00154	0	0.030028534	0.018478098	0.001308936
EXC	0.65	3.6	2.5	6	4.5	6.145	9.708	8.181	0.001873	0.011511653	0.018186351	0.015325766	0.001217669
EXPD	0.95	1.6	7.5	10	12	9.16	11.68	13.696	0.000551	0.005050377	0.006439782	0.007551306	0.000523784
EXPE	1.25	0.9	18	21.5	13.5	18.981	22.49675	14.46075	0.000975	0.0185026	0.021929739	0.014096279	0.001218495
F	1.25	4.9	7	5.5	9.5	12.0715	10.53475	14.63275	0.002847	0.034367868	0.029992702	0.041659813	0.003558782
FAST	1	2.7	8.5	7	9	11.31475	9.7945	11.8215	0.000702	0.007940832	0.006873901	0.008296475	0.000701812
FB	0.9	0	0	37.5	23	0	37.5	23	0.022362	0	0.838565878	0.514320405	0.020125581
FBHS	1.25	1.1	13.5	14.5	7.5	14.67425	15.67975	8.64125	0.000537	0.007872938	0.008412403	0.00463615	0.000670642
FDX	1.1	1	20	12	14.5	21.1	13.06	15.5725	0.002764	0.058328895	0.036103098	0.043048659	0.003040843
FE	0.65	4.4	1	6	1	5.422	10.532	5.422	0.000887	0.004811078	0.009345311	0.004811078	0.000576761
FFIV	1.15	0	0	9	13.5	0	9	13.5	0.000481	0	0.004327352	0.006491028	0.000552939
FIS	0.95	1.3	5.5	14.5	5	6.83575	15.89425	6.3325	0.001518	0.010379136	0.024133208	0.00961502	0.001442443
FISV	0.9	0	0	9.5	3.5	0	9.5	3.5	0.001352	0	0.01284534	0.004732494	0.001216927
FITB	1.15	2.8	5.5	3	7	8.377	5.842	9.898	0.000955	0.007998164	0.005577805	0.00945038	0.001087993
FL	0.9	1.8	5	9	14	6.845	10.881	15.926	0.000535	0.003660535	0.005818887	0.008516826	0.000481297
FLIR	0.9	1.6	8	8	10	9.664	9.664	11.68	0.000259	0.002503679	0.002503679	0.003025969	0.000233165
FLR	1.35	1.7	4.5	1.5	7	6.23825	3.21275	8.7595	0.000419	0.0026119	0.00134515	0.003667525	0.000565233
FLS	1.3	1.7	7.5	2.5	7.5	9.26375	4.22125	9.26375	0.000374	0.003467455	0.001580029	0.003467455	0.000486695
FMC	1.2	1.6	9	4	14	10.672	5.632	15.712	0.000392	0.004182669	0.002207346	0.006157992	0.000470315
FOXA	1.05	1	12.5	12	4	13.5625	13.06	5.02	0.002757	0.037393483	0.036080029	0.013840979	0.002894979
FSLR	1.6	0	0	8.5	7	0	8.5	7	0.000217	0	0.001845734	0.001520016	0.000347432
FTI	1.25	0	0	-1	7	0	-1	7	0.000378	0	-0.00037823	0.002647605	0.000472787
FTR	1.15	8.1	0.5	13.5	7	8.62025	22.14675	15.3835	0.000303	0.002611793	0.006710099	0.00460946	0.000348431
GD	0.95	2	6.5	7	2	8.565	9.07	4.02	0.002832	0.024253644	0.02568366	0.011383496	0.00269013
GE	1.1	2.9	11	12	2	14.0595	15.074						

Schedule PKC-11 Page 3 of 5

GPN	1.1	0.1	8.5	14.5	19.5	8.60425	14.60725	19.60975	0.000703	0.006052464	0.010275138	0.013794032	0.00077377
GPS	1	3.9	4	-0.5	3	7.978	3.39025	6.9585	0.000538	0.004294519	0.001824955	0.003745727	0.000538295
GRMN	1	4.8	2.5	1.5	2	7.36	6.336	6.848	0.000551	0.004053413	0.00348946	0.003771436	0.000550735
GS	1.3	1.8	4	13	6.5	5.836	14.917	8.3585	0.004092	0.023880722	0.061039879	0.03420271	0.0005319558
GT	1.4	1.1	17.5	8.5	9	18.69625	9.64675	10.1495	0.000509	0.009512229	0.004908048	0.005163836	0.000712288
GWW	0.9	2.2	10	6	1	12.31	8.266	3.211	0.000798	0.009823865	0.006596594	0.002562504	0.000718235
HAL	1.45	1.8	2.5	8	-1.5	4.3225	9.872	0.2865	0.002197	0.009496553	0.02168883	0.000629442	0.003185657
HAR	1.5	1.9	10.5	17	15	12.49975	19.0615	17.0425	0.000354	0.004420957	0.006741741	0.006027654	0.000530526
HAS	0.9	2.3	6.5	12	8	8.87475	14.438	10.392	0.000597	0.005295107	0.008614412	0.006200372	0.000536984
HBAN	1.15	3.2	12.5	9.5	8.5	15.9	12.852	11.836	0.000473	0.007519656	0.006078152	0.005597651	0.000543874
HBI	1	1.6	20.5	15.5	26	22.264	17.224	27.808	0.000592	0.013174644	0.010192242	0.018455287	0.000591747
HD	0.95	2.2	13	12.5	0	15.343	14.8375	2.2	0.009529	0.146197303	0.141380596	0.020962919	0.00905217
HIG	1.2	2.1	10	11.5	7.5	12.205	13.72075	9.67875	0.001002	0.012231148	0.013750145	0.009699485	0.001202571
HOG	1.15	2.8	7	9	5.5	9.898	11.926	8.377	0.000556	0.005506892	0.006635198	0.004660662	0.000639819
HOLX	1.05	0	0	21	10	0	21	10	0.000644	0	0.013515532	0.006435968	0.000675777
HON	1.05	2.1	10	9	9.5	12.205	11.1945	11.69875	0.005325	0.064985877	0.059605441	0.062295659	0.005590756
HP	1.45	5	-5.5	-6	1.5	-0.6375	-1.15	6.5375	0.000386	-0.000246018	-0.0004438	0.002522891	0.00055957
HRB	0.8	3.8	4	10	3	7.876	13.99	6.857	0.000303	0.002383458	0.004233694	0.002075085	0.000242088
HRL	0.75	1.7	12.5	14	12.5	14.30625	15.819	14.30625	0.001196	0.017116741	0.018926874	0.017116741	0.000897339
HRS	1.05	2.5	6.5	7.5	6	9.08125	10.09375	8.575	0.000678	0.00615688	0.006843331	0.005813654	0.000711876
HSIC	0.95	0	0	9	7.5	0	9	7.5	0.00082	0	0.007377993	0.006148328	0.000778788
HSY	0.7	2.1	7.5	5.5	13	9.67875	7.65775	15.2365	0.001226	0.011862951	0.009385872	0.018674917	0.000857969
HUM	0.75	0.6	11	9.5	11.5	11.633	10.1285	12.1345	0.001571	0.018279937	0.015915787	0.019067988	0.00117854
IBM	0.9	3.7	6.5	0.5	16	10.32025	4.20925	19.998	0.008938	0.092240454	0.037621485	0.178720489	0.00044031
ICE	0.85	1.3	11	13.5	8.5	12.3715	14.88775	9.65525	0.002001	0.024754615	0.029789477	0.019719752	0.001700798
IFF	0.95	1.9	9	7	0.5	10.9855	8.9685	2.40475	0.000677	0.007435698	0.006069108	0.001627691	0.000643022
ILMN	1	0	0	21.5	14.5	0	21.5	14.5	0.001575	0	0.033858134	0.022834556	0.001574797
INTC	1.05	3.2	4	9.5	4.5	7.264	12.852	7.772	0.010634	0.077246131	0.136689505	0.082648256	0.011165809
INTU	1.1	1.1	11.5	13.5	8.5	12.66325	14.67425	9.64875	0.001701	0.02153968	0.02496031	0.016408734	0.001871056
IP	1.1	4.2	7.5	15	0	11.8575	19.515	4.2	0.00118	0.013991791	0.023027602	0.004955979	0.001297994
IPG	1.1	2.7	17	13	8	19.9295	15.8755	10.808	0.000553	0.011014941	0.008774314	0.005973531	0.000607965
IR	1.2	2	10	10	9.5	12.1	12.1	11.595	0.001021	0.012350601	0.012350601	0.011835142	0.001224853
ISRG	0.85	0	0	11.5	14.5	0	11.5	14.5	0.001656	0	0.0190466	0.024015278	0.001407792
ITW	1.05	2.2	11	10.5	2.5	13.321	12.8155	4.7275	0.002545	0.033899054	0.032612666	0.012030462	0.002672022
IVZ	1.4	4	10.5	7	1	14.71	11.14	5.02	0.000764	0.011232631	0.008506561	0.003833298	0.001069047
JBHT	0.9	1.1	13	13	22	14.1715	14.1715	23.221	0.000537	0.007609759	0.007609759	0.012469125	0.000483279
JCI	1.3	2.6	9	12	7	11.717	14.756	9.691	0.001717	0.020123521	0.025342893	0.01664394	0.002232703
JEC	1.3	0	0	4	5.5	0	4	5.5	0.000373	0	0.001493252	0.002053221	0.000485307
JNJ	0.8	2.7	8.5	8.5	10	11.31475	11.31475	12.835	0.019589	0.221645846	0.221645846	0.251426186	0.015671285
JPM	1.2	3	6	6	6.5	9.09	9.09	9.5975	0.01458	0.132531304	0.132531304	0.139930604	0.017495882
K	0.75	2.5	5.5	5.5	10	8.06875	8.06875	12.625	0.001635	0.01319359	0.01319359	0.020643728	0.00122636
KEY	1.1	3.1	12	8	5.5	15.286	11.224	8.88525	0.000623	0.009521322	0.006991189	0.005409856	0.000685166
KLAC	1.15	2.7	4.5	10	8	7.28075	12.835	10.808	0.000648	0.004707096	0.008320846	0.007006755	0.000745537
KMB	0.7	2.8	4	10	6	6.856	12.94	8.884	0.002741	0.018790442	0.035465041	0.024348642	0.001918511
KMI	1.25	2.3	-8.5	13	5.5	-6.29775	15.4495	7.86325	0.002952	-0.018593538	0.045613254	0.023215536	0.003690512
KO	0.75	3.2	7	4	-5	10.312	7.264	-1.88	0.011103	0.114498941	0.080655577	-0.020874516	0.008327599
KORS	1	0	0	6	21	0	6	21	0.000507	0	0.003043464	0.010652124	0.000507244
KR	0.8	1.3	12.5	10	15	13.88125	11.365	16.3975	0.001739	0.02413566	0.019760596	0.028510724	0.001390979
KSS	1	4.5	10	8	6	14.725	12.68	10.635	0.000468	0.006892031	0.005934869	0.004977708	0.000468805
KSU	1.15	1.4	10.5	9	9.5	11.9735	10.463	10.8665	0.000582	0.006967737	0.006088732	0.006381733	0.000669219
L	0.95	0.6	0	13	5	0.6	13.639	5.615	0.000831	0.000498541	0.011332671	0.004665514	0.000789357
LEG	1.05	2.8	6.5	11	0.5	9.391	13.954	3.307	0.000395	0.003711427	0.005514775	0.001306963	0.000414972
LEN	1.3	0.4	10	12.5	13.5	10.42	12.925	13.927	0.000572	0.005963771	0.00739748	0.007970964	0.000744041
LH	0.9	0	0	10	15	0	10	15	0.000844	0	0.008437387	0.01265608	0.000759365
LLL	0.95	1.9	7	8.5	3.5	8.9665	8.46175	5.43325	0.000694	0.006221778	0.005871536	0.003770086	0.000659197
LLTC	1.05	2.7	3	5.5	10.5	5.7405	8.27425	13.34175	0.000846	0.004854884	0.006997739	0.01128345	0.000888011
LLY	0.75	2.7	2	9.5	6.5	4.727	12.32825	9.28775	0.005375	0.025406421	0.06261204	0.049919291	0.004031059
LM	1.4	2.7	11.5	21.5	-3	14.35525	24.49025	-0.3405	0.000215	0.003083829	0.005261053	-7.3147E-05	0.000300751
LMT	0.8	2.9	9	8	2.5	12.0305	11.016	5.43625	0.004475	0.053831112	0.049291678	0.02432479	0.003579643
LNC	1.5	2.9	17	7	7.5	20.1465	10.0015	10.50875	0.00065	0.013104478	0.006505569	0.006835514	0.000975689
LNT	0.7	3.1	4.5	6	4	7.66975	9.193	7.162	0.000544	0.004175435	0.005004697	0.003899014	0.000381082
LOW	1	1.8	14.5	15	-2.5	16.4305	16.935	-0.7225	0.003804	0.062496394	0.064415352	-0.00274816	0.003803682
LRCX	1.15	1.4	23.5	16	7.5	25.0645	17.512	8.9525	0.000885	0.022170376	0.015489941	0.007918781	0.001017213
LUV	1.1	1.1	31	17	8.5	32.2705	18.1935	9.64875	0.001387	0.044754024	0.025231475	0.0133785	0.001525524
LVL	1.2	0	0	36	14	0	36	14	0.001017	0	0.036595249	0.014231486	0.001218842
LYB	1.35	4.3	6.5	3.5	-1	10.93975	7.87525	3.2785	0.001964	0.021484551	0.015466186	0.006438639	0.002651262
M	1.05	3.6	9.5	3	4	13.271	6.654	7.672	0.00067	0.008891091	0.00445794	0.005139963	0.000703462
MA	1.05	0.8	13.5	12	18.5	14.354	12.848	19.374	0.00671	0.09631717	0.086211718	0.13000201	0.0007045634
MAT	0.85	4.7	1	5.5	-1.5	5.7235	10.32925	3.16475	0.000655	0.003749387	0.006766551	0.002073185	0.000556823
MCD	0.75	3.1	5	6	-9	8.1775	9.193	-6.0395	0.005998	0.049051913	0.055143287	-0.036227334	0.0044988
MCHP	1.15	2.8	2	8	7	4.828	10.912	9.898	0.000788	0.003804446	0.008598615	0.007799587	0.000906196
MCK	0.95	0.6	11.5	15	13.5	12.1345	15.645	14.1405	0.002276	0.027616154	0.035605483	0.032181485	0.002162046
MDLZ	1.05	1.7	8.5	11.5	6.5	10.27225	13.29775	8.25525	0.00404	0.041496824	0.053718941	0.033348746	0.004241687
MDT	0.95	2	9.5	6.5	6	11.595	8.565	8.06	0.007269	0.08428796	0.062261869	0.058590854	0.00690587
MET	1.35	4.3	9	6.5	5	13.4935	10.93975	9.4075	0.002935	0.039608576	0.032112344	0.027614605	0.003962766
MHK	1.2	0	0	13	16.5	0	13	16.5	0.000918	0	0.011933787	0.01514763	0.00110158
MKC	0.8	1.6	7	7.5	8	8.656	9.16	9.664	0.000737	0.006382719	0.006754356	0.007125993	0.0005899
MLM	1.15	0.9	2	24.5	11	2.909	25.51025	11.9495	0.000691	0.002010694	0.017632629	0.008259488	0.000794878
MMC	0.9	2.1	8	9	7.5	10.184	11.1945	9.67875	0.002121	0.021596707	0		

Schedule PKC-11 Page 4 of 5

MRO	1.75	1.4	-14	14.5	-1	-12.698	18.0015	0.393	0.000755	-0.009590818	0.012085956	0.000296833	0.001321778
MS	1.6	2.4	30	24.5	9	32.76	27.194	11.508	0.003692	0.120947444	0.100398193	0.042486666	0.005907079
MSFT	1	2.7	10	8	-1	12.835	10.808	1.6665	0.027256	0.349834138	0.294585692	0.045967688	0.027256263
MSI	0.9	2.5	9.5	9	-19	12.11875	11.6125	-16.7375	0.000761	0.009219445	0.008834311	-0.0127332	0.000684683
MTB	0.95	2.5	0.5	6.5	8.5	3.00625	9.08125	11.10625	0.001102	0.003314209	0.010011528	0.012243968	0.001047317
MTD	1.1	0	0	9.5	16.5	0	9.5	16.5	0.000652	0	0.00619784	0.010764669	0.000717645
MU	1.6	0	0	-3.5	7.5	0	-3.5	7.5	0.001096	0	-0.00383514	0.008218148	0.001753205
MYL	1.1	0	0	20.5	17	0	20.5	17	0.001297	0	0.026588783	0.022049235	0.001426715
NBL	1.4	1.1	3.5	0	-1	4.61925	1.1	0.0945	0.000883	0.004076945	0.000970859	8.34056E-05	0.001235638
NDAQ	0.95	2	14.5	10	6	16.645	12.1	8.06	0.000698	0.011625855	0.008451357	0.005629582	0.000663536
NEE	0.65	2.9	11	4.5	6	14.0595	7.46525	8.987	0.003543	0.049812357	0.026449141	0.031840652	0.002302929
NEM	0.85	0.3	-14.5	9	4.5	-14.2218	9.3135	4.80675	0.001296	-0.01842767	0.012067861	0.006228292	0.001101378
NFLX	0.95	0	0	36.5	18	0	36.5	18	0.002461	0	0.089822821	0.044296186	0.002337854
NFX	1.7	0	0	12	-7	0	12	-7	0.000515	0	0.006180829	-0.003605484	0.000875617
NI	0.85	2.7	-2.5	1.5	-4.5	0.16625	4.22025	-1.86075	0.000487	8.10292E-05	0.002056923	-0.000906918	0.000414285
NKE	0.85	1.1	17	18.5	13	18.1935	19.70175	14.1715	0.005582	0.101564968	0.109984754	0.079112208	0.004745114
NLSN	0.95	2.4	6	8	8	8.472	10.496	10.496	0.001128	0.009560129	0.011844088	0.011844088	0.001072016
NOC	0.9	1.7	7.5	7.5	2.5	9.26375	9.26375	4.22125	0.002321	0.021497445	0.021497445	0.009795827	0.002088539
NOV	1.2	0.7	-19.5	-9	1	-18.8683	-8.3315	1.7035	0.000778	-0.014672986	-0.00647903	0.001324735	0.000933186
NSC	1.1	2.6	4	6.5	5.5	6.652	9.1845	8.1715	0.001651	0.010983978	0.015165716	0.013493021	0.001816352
NTAP	1.1	3	5.5	3.5	0.5	5.5825	6.5525	3.5075	0.000599	0.005139156	0.003923602	0.002100273	0.000658674
NTRS	1.1	2.1	6	7.5	5.5	8.163	9.67875	7.65775	0.000942	0.007688919	0.009116639	0.007213012	0.001036115
NUE	1.25	3.1	5	24.5	7.5	8.1775	27.97975	10.71625	0.000913	0.007464667	0.025540756	0.009782115	0.001141038
NVDA	1.1	1	9	15.5	11.5	10.045	16.5775	12.5575	0.002084	0.020929757	0.03454087	0.026164801	0.002291959
NWL	1.15	1.6	7	14	34.5	8.656	15.712	36.376	0.001512	0.01309054	0.023761386	0.055011723	0.001739154
OI	1.45	0	0	6	23	0	6	23	0.000176	0	0.001056665	0.004050548	0.000255361
OKE	1.35	5.3	7	12.5	4.5	12.4855	18.13125	9.91925	0.000626	0.007811532	0.011343785	0.006205962	0.000844625
OMC	1	2.7	9.5	9	1.5	12.32825	11.8215	4.22025	0.001209	0.014909744	0.014296882	0.005103956	0.001209397
ORCL	1.05	1.6	7.5	6	3.5	9.16	7.648	5.128	0.009717	0.089009231	0.074316878	0.049829622	0.010203023
ORLY	0.8	0	0	13	21.5	0	13	21.5	0.001612	0	0.020952297	0.034651876	0.001289372
PAYX	0.95	3.2	8.5	9	5	11.836	12.344	8.28	0.001302	0.015413035	0.016074562	0.010782353	0.001237106
PBCT	0.9	4.8	1.5	10.5	2.5	6.336	15.552	7.36	0.000295	0.001868958	0.004587443	0.002171012	0.000265477
PCAR	1.15	4.3	6.5	10	8	10.93975	14.515	12.472	0.001227	0.013424352	0.017811601	0.015304602	0.001411184
PCG	0.65	3.1	7	12	4.5	10.2085	15.286	7.66975	0.00191	0.019500475	0.029199615	0.014650906	0.001241643
PCLN	1.2	0	0	15.5	25.5	0	15.5	25.5	0.004344	0	0.067336852	0.110779982	0.005213176
PDCO	0.9	2.2	15	11.5	8	17.365	13.8265	10.288	0.00028	0.004861845	0.003871138	0.00288043	0.000251982
PEG	0.7	3.8	5	2	3.5	8.895	5.838	7.3665	0.001321	0.011749896	0.007711736	0.009730816	0.000924669
PEP	0.75	2.8	4.5	7	1.5	7.363	9.898	4.321	0.009306	0.068522239	0.092113693	0.040212494	0.00697972
PFE	0.85	3.5	6.5	12	2	10.11375	15.71	5.535	0.012407	0.125485595	0.194920647	0.068675097	0.010546311
PFG	1.35	3.6	8	5	7.5	11.744	8.69	11.235	0.00086	0.010105283	0.007477427	0.009667307	0.001161626
PG	0.7	3.2	5	9	5	8.28	12.344	8.28	0.014222	0.117755911	0.175553015	0.117755911	0.00995521
PGR	0.85	2.7	14.5	8.5	6	17.39575	11.31475	8.781	0.00109	0.018959759	0.012332031	0.009570478	0.000926421
PH	1.25	2.4	7.5	6.5	3.5	9.99	8.978	5.942	0.001	0.009990034	0.008978031	0.00594202	0.001250004
PHM	1.5	2	17	13	8	19.17	15.13	10.08	0.000409	0.007835976	0.006184576	0.004120325	0.000613144
PKI	1.15	0.5	2.5	8	10.5	3.00625	8.52	11.02625	0.000364	0.001095431	0.003104556	0.004017794	0.000419042
PNC	1.05	2.7	7	3	5.5	9.7945	5.7405	8.27425	0.002658	0.026030661	0.01525642	0.021990321	0.002790566
PNR	1.15	2.3	8.5	10	5.5	10.89775	12.415	7.86325	0.000675	0.007358535	0.008383035	0.005309537	0.00077652
PNW	0.7	3.4	5	4	3.5	8.485	7.468	6.9595	0.000527	0.004468791	0.003933168	0.003665357	0.000368669
PPG	1.15	1.4	7	9.5	4.5	8.449	10.9665	5.9315	0.001645	0.013899131	0.018040575	0.009757687	0.001891822
PRGO	0.8	0.7	11	8.5	11.5	11.7385	9.22975	12.24025	0.000833	0.009778622	0.007688737	0.010196599	0.000666431
PRU	1.35	4.1	9.5	10	7	13.79475	14.305	11.2435	0.002106	0.029052457	0.03012707	0.023679392	0.00284317
PSX	1.25	3.4	11	2.5	4	14.587	5.9425	7.468	0.002506	0.036560205	0.014894016	0.018717462	0.003132944
PVH	1.15	0.2	0	6	8	0.2	6.206	8.208	0.000524	0.000104712	0.003249207	0.004297373	0.000602093
PWR	1.25	0	0	8.5	5	0	8.5	5	0.000224	0	0.001904361	0.001120212	0.000280053
PX	0.95	2.6	8	6.5	5.5	10.704	9.1845	8.1715	0.002022	0.021647087	0.018574147	0.016525521	0.001921219
PXD	1.45	0	21	20	5	21	20	5	0.001819	0.038197779	0.036378837	0.009094709	0.002637466
QCOM	0.9	3.9	12	4.5	2.5	16.134	8.48775	6.44875	0.005604	0.090420881	0.047568479	0.036141171	0.005043932
R	1.3	2.7	5	9	12	7.7675	11.8215	14.862	0.000207	0.001606325	0.002444696	0.003073473	0.000268841
RAI	0.65	3.2	10	12.5	6.5	13.36	15.9	9.804	0.00417	0.055717231	0.066310178	0.040887106	0.002710793
RCL	1.25	2	14.5	19	4	16.645	21.19	6.04	0.000915	0.015235112	0.019395135	0.005528392	0.001144121
RF	1.3	3	13.5	6.5	6	16.7025	9.5975	9.09	0.000737	0.012306104	0.007071266	0.00669735	0.000957817
RHI	1.2	2.5	6.5	9	15	9.08125	11.6125	17.6875	0.000296	0.002686429	0.003435227	0.005232342	0.000354966
RHT	1.2	0	0	16.5	10	0	16.5	10	0.000868	0	0.014321483	0.008679687	0.001041562
RL	1.15	2.2	5	3.5	3.5	7.255	5.7385	5.7385	0.000488	0.003539601	0.002799724	0.002799724	0.000561067
ROK	1.15	2.5	10	3	5.5	12.825	5.5375	8.06875	0.000919	0.011603541	0.005089474	0.007415927	0.001056956
ROP	1	0.7	12.5	7	10	13.24375	7.7245	10.735	0.001106	0.01464154	0.00853977	0.011868008	0.001105543
ROST	0.85	1	12	9	15	13.06	10.045	16.075	0.00152	0.019848685	0.015266466	0.024430905	0.001291836
RRC	1.15	0.2	0	13.5	7	0.2	13.7135	7.207	0.00039	7.8077E-05	0.005353546	0.002813505	0.000448943
RSR	0.75	2.6	7	8.5	6	9.691	11.2105	8.678	0.001051	0.010187111	0.011784399	0.009122253	0.000786395
RTN	0.8	2.1	5.5	9	6.5	7.65775	11.1945	8.66825	0.002464	0.018871981	0.02756805	0.021362287	0.001971543
SBUX	0.9	1.7	14.5	16	16.5	16.32325	17.836	18.34025	0.004777	0.077981503	0.085208405	0.087617372	0.004299594
SCG	0.7	3.3	5	4.5	5	8.3825	7.87425	8.3825	0.000638	0.005348129	0.00502386	0.005348129	0.000446608
SCHW	1.3	1.2	4	12	10	5.224	13.272	11.26	0.002475	0.012931408	0.032853301	0.027872828	0.003218
SE	1.05	4.5	8	12	13.5	12.68	16.77	18.30375	0.001784	0.022620273	0.029916559	0.032652667	0.00187313
SEE	1.05	1.1	3.5	16	-3	4.61925	17.188	-1.9165	0.000545	0.002517904	0.009368997	-0.001044684	0.000572344
SHW	0.95	1.2	12	11	29.5	13.272	12.266	30.877	0.001545	0.020499946	0.018946077	0.047692648	0.001467371
SIG	1.05	0.9	15	13	12.5	15.9675	13.9585	13.45625	0.00035	0.005587055	0.004884103	0.004708385	0.000367397
SJM	0.7	2	5.5	7.5	6	7.555	9.575	8.06	0.000961	0.007263551	0.009205625	0.007749069	0.000672996
SLB	1.25	2.5	7	10	4.5	9.5875	12.625	7.05625	0.006415	0.061503155	0.080988509	0.04526536	0.0080186

Schedule PKC-11 Page 5 of 5

STI	1.25	2.6	17.5	7	4.5	20.3275	9.691	7.1585	0.001326	0.02695398	0.01285013	0.009492071	0.001657482
STJ	1	1.5	5.5	5	4.5	7.04125	6.5375	6.03375	0.001357	0.009555672	0.008872034	0.008188395	0.001357099
STT	1.2	2.4	10.5	5.5	5.5	13.026	7.966	7.966	0.001658	0.021597432	0.013207826	0.013207826	0.00198963
STX	1.3	10.6	5.5	-0.5	-0.5	16.3915	10.0735	10.0735	0.000651	0.010670447	0.006557591	0.006557591	0.000846267
STZ	0.95	1	30	15.5	13	31.15	16.5775	14.065	0.001994	0.062108144	0.03052897	0.028043372	0.001894149
SWK	1.05	2	4.5	10	9	6.545	12.1	11.09	0.00111	0.007265305	0.013431657	0.012310502	0.001165557
SWKS	1.35	1.6	28.5	16.5	19	30.328	18.232	20.752	0.000864	0.026192978	0.015746187	0.017922602	0.001165936
SYK	0.95	1.3	7.5	18.5	3	8.84875	19.92025	4.3195	0.002653	0.023478234	0.052854051	0.011460854	0.002520618
SYMC	1.05	1.5	-5	5	2	-3.5375	6.5375	3.515	0.000925	-0.003271355	0.006045649	0.003250548	0.000971003
SYT	0.75	2.5	3	11.5	-11	5.5375	14.14375	-8.6375	0.001693	0.009373083	0.023940506	-0.014620318	0.001269492
T	0.75	4.9	4.5	6.5	7.5	9.51025	11.55925	12.58375	0.015148	0.14406468	0.175103668	0.190623161	0.011361269
TDC	1.2	0	0	3.5	7.5	0	0	3.5	0.000237	0	0.000829669	0.001777861	0.000284458
TEL	1.2	2.4	14.5	8.5	5.5	17.074	11.002	7.966	0.001375	0.023477047	0.015127942	0.010953389	0.001650021
TGNA	1.35	2.3	4	11	4	6.346	13.4265	6.346	0.000273	0.001731175	0.00366272	0.001731175	0.000368277
TGT	0.8	2.8	8.5	10	4	11.419	12.94	6.858	0.00236	0.026954416	0.030544719	0.016183508	0.001888391
TIF	1.05	2.3	5.5	7.5	7.5	7.86325	9.88625	9.88625	0.000545	0.004283207	0.00538516	0.00538516	0.000571948
TJX	0.85	1.3	18	11	14	19.417	12.3715	15.391	0.003009	0.058423515	0.037224417	0.046309745	0.002557552
TMK	0.9	1	9.5	7.5	10	10.5475	8.5375	11.05	0.000466	0.004911217	0.003975304	0.005145195	0.000418066
TRIP	1.15	0	0	16.5	17.5	0	0	16.5	0.000535	0	0.008831427	0.009366665	0.000615524
TROW	1.1	3.2	8	7.5	1	11.328	10.82	4.216	0.000995	0.011266863	0.010761604	0.004193246	0.001094063
TRV	0.8	2.3	5.5	1.5	7	7.86325	3.81725	9.3805	0.002016	0.015850491	0.007694692	0.018908916	0.001612615
TSCO	1	1.1	16	12	11	17.188	13.166	12.1605	0.000547	0.009394694	0.007196332	0.006646741	0.000546585
TSN	0.75	1	16	12.5	9.5	17.08	13.5625	10.5475	0.001689	0.028856447	0.022913675	0.01781987	0.001267116
TSO	1.2	2.9	13	8.5	14	16.0885	11.52325	17.103	0.00059	0.009495586	0.006801132	0.010094354	0.000708251
TSS	1	0.8	0	11.5	14	0.8	12.346	14.856	0.000524	0.00041894	0.006465295	0.00777972	0.000523675
TXW	1	2.1	9	11	3	11.945	13.2155	5.1315	0.003612	0.040434164	0.047733949	0.018534808	0.003611967
TXN	1.1	2.5	5	8	8	7.5625	10.6	10.6	0.004192	0.031705668	0.044440341	0.044440341	0.004611733
TXT	1.3	0.2	20	15.5	8	20.22	15.7155	8.208	0.000641	0.012957196	0.010070664	0.005259776	0.000833054
UAL	1.25	0	0	5.5	20.5	0	5.5	20.5	0.000987	0	0.005429977	0.020239003	0.001234086
UHS	1.05	0.3	19	12	10	19.3285	12.318	10.315	0.000725	0.014007909	0.008927202	0.007475572	0.000760965
ULTA	0.95	0	0	23	16	0	23	16	0.000891	0	0.020493196	0.014256136	0.000846458
UNH	0.85	1.8	17	15	10	18.953	16.935	11.89	0.008034	0.152269928	0.136057154	0.095525218	0.006828968
UNM	1.15	2.6	10	10.5	6.5	12.73	13.2365	9.1845	0.0005	0.006363276	0.006616457	0.004591006	0.000574844
UNP	1.05	2.4	9.5	7	5	12.014	9.484	7.46	0.00475	0.057068022	0.045050201	0.035435945	0.004987633
UPS	0.85	3	8.5	9.5	14.5	11.6275	12.6425	17.7175	0.005774	0.067139262	0.073000053	0.102304009	0.004908052
URBN	0.95	0	0	13.5	10.5	0	13.5	10.5	0.000251	0	0.003384347	0.00263227	0.000238158
USB	0.95	2.5	6	4.5	8	8.575	7.05625	10.6	0.004444	0.038110303	0.031360446	0.047110112	0.004222133
UTX	1	2.6	6.5	7	8	9.1845	9.691	10.704	0.005163	0.047423523	0.0500388	0.055269355	0.00516343
V	0.95	0.8	15.5	12	7.5	16.362	12.848	8.33	0.01075	0.17589426	0.138118167	0.089548905	0.01021266
VAR	0.95	0	0	7.5	13	0	7.5	13	0.000556	0	0.004173018	0.007233231	0.000528582
VFC	1	2.3	12.5	12.5	8.5	14.94375	14.94375	10.89775	0.001415	0.021147063	0.021147063	0.015421524	0.001415111
VIAB	1.1	3.7	8.5	10	16	12.35725	13.885	19.996	0.000851	0.010520411	0.011821069	0.017023701	0.000936491
VLO	1.25	4.3	16.5	5.5	6.5	21.15475	9.91825	10.93975	0.00154	0.032570592	0.015270484	0.016843221	0.001924544
VMC	1.2	0.7	39	33.5	3.5	39.8365	34.31725	4.21225	0.000899	0.035824043	0.030860709	0.003787979	0.001079132
VNO	1	2.7	4.5	22.5	5.5	7.26075	25.50375	8.27425	0.001172	0.008511072	0.029895568	0.009699099	0.001172203
VRSK	0.85	0	0	11	34	0	11	34	0.000819	0	0.009009964	0.027848978	0.000696224
VZ	0.75	4.4	2	3	5.5	6.444	7.466	10.021	0.012782	0.082306772	0.095429906	0.128087743	0.009586449
WAT	1	0	0	7	18	0	7	18	0.000761	0	0.005329286	0.013703879	0.000761327
WBA	0.9	1.8	13	13	7.5	14.917	14.917	9.3675	0.005338	0.079627771	0.079627771	0.050004233	0.00480425
WDC	1.35	4.1	11.5	-0.5	7.5	15.83575	3.58975	11.75375	0.000954	0.015104315	0.003423944	0.011210858	0.001287645
WEC	0.6	3.3	7	6	7	10.4155	9.399	10.4155	0.001187	0.012367641	0.011160622	0.012367641	0.000712456
WFC	1.05	3.2	7	5	4	10.312	8.28	7.264	0.013826	0.142568762	0.114475305	0.100428577	0.014516796
WFM	0.9	1.7	9.5	504	-3	11.28075	509.984	-1.3255	0.000547	0.006175863	0.279200531	-0.00072567	0.000492722
WHR	1.3	2.4	7	10.5	10.5	9.484	13.026	13.026	0.000738	0.007002224	0.009617353	0.009617353	0.000959816
WM	0.75	2.6	4.5	8.5	2.5	7.1585	11.2105	5.1325	0.001694	0.012124168	0.018986937	0.008692784	0.001270256
WMB	1.7	2.8	-8	16.5	0.5	-5.312	19.531	3.307	0.001377	-0.007316527	0.026901184	0.004554924	0.002341509
WMT	0.65	2.9	2.5	2	3.5	5.43625	4.929	6.45075	0.013406	0.072880643	0.066080237	0.086481454	0.008714172
WU	1	3.3	13.5	5	24	17.02275	8.3825	27.696	0.000594	0.010110828	0.004978868	0.016450309	0.00059396
WY	1.15	4.3	4.5	8.5	6	8.89675	12.98275	10.429	0.001409	0.012531098	0.018286241	0.014689276	0.001619778
WYN	1.05	2.8	6	5.5	16	8.884	8.377	19.024	0.000452	0.004012284	0.003783307	0.008591816	0.000474212
WYNN	1.45	2.2	-0.5	6.5	52	1.6945	8.7715	54.772	0.000624	0.001056812	0.005470536	0.034159743	0.000904324
XEC	1.5	0.2	-5	16.5	2	-4.805	16.7165	2.202	0.000728	-0.003498753	0.012172093	0.001603383	0.001092223
XEL	0.8	3.4	6	5.5	4	9.502	8.9935	7.468	0.001305	0.012402501	0.01173878	0.009747619	0.000783151
XL	0.95	2.3	9	9	8	11.4035	11.4035	10.392	0.000612	0.006983975	0.006983975	0.00636449	0.000581819
XLNX	1.1	2.8	10	8.5	3.5	12.94	11.419	6.349	0.000811	0.010499326	0.009265209	0.005151485	0.000892524
XOM	0.95	3.4	4	5	4.5	7.468	8.485	7.9765	0.020751	0.154969492	0.176073398	0.165521445	0.01971358
XRAY	1	0.5	-10	-8	17	-9.525	-7.52	17.5425	0.000838	-0.007977339	-0.00629812	0.014692122	0.000837516
XXR	1.2	3.3	10.5	4.5	3	13.97325	7.87425	6.3495	0.000608	0.008489549	0.004784058	0.003857685	0.000729069
XYL	1.1	1.4	8.5	9.5	8.5	9.9595	10.9665	9.9595	0.000565	0.005625222	0.006193986	0.005625222	0.000621291
YHOO	1	0	0	10	6.5	0	10	6.5	0.002514	0	0.025142649	0.016342722	0.002514265
ZBH	1	0.8	7	15	5	7.828	15.86	5.82	0.001541	0.012066859	0.024448183	0.008971527	0.0015415
ZION	1.25	1.2	19.5	5	5.5	20.817	6.23	6.733	0.000372	0.007743935	0.002317563	0.00250468	0.000465001
ZTS	1	0.8	13.5	11	28	14.354	11.844	28.912	0.001532	0.02199053	0.018145175	0.044293591	0.001532014
									1	10.87454055	12.65717807	9.584074408	0.982077894

Capitalization weighted DCF Mkt-return using DPS growth projections	Capitalization weighted DCF Mkt-return using EPS growth projections	Capitalization weighted DCF Mkt-return using BVPS growth projections	Capitalization weighted beta of the VL sample
10.87	12.86	9.58	0.98