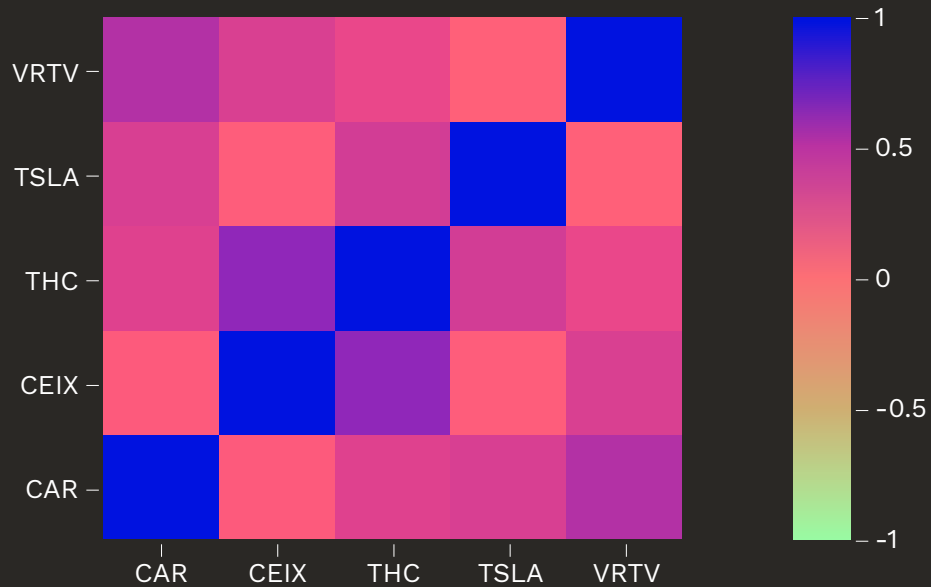
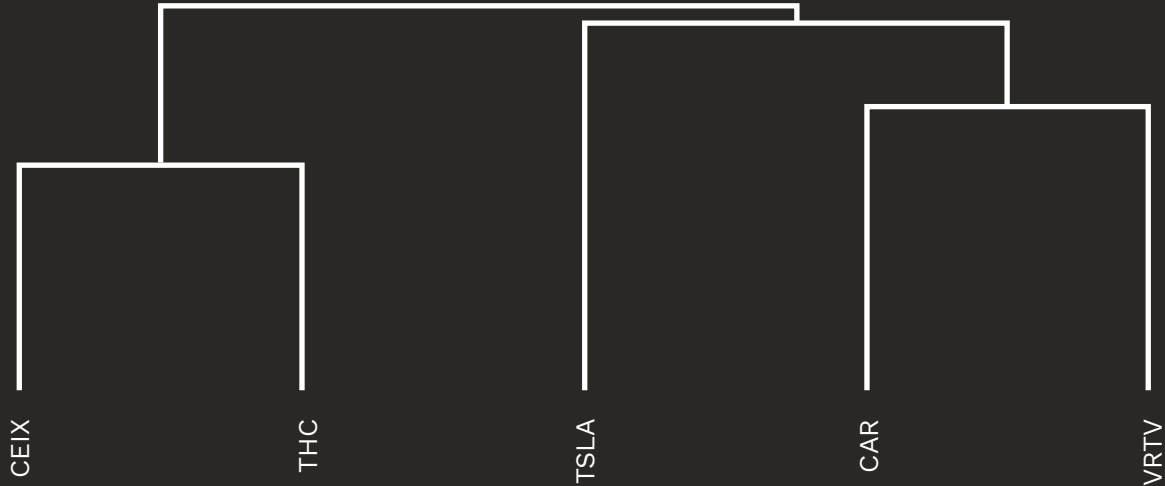


Company Name	Stock Ticker	Factors	Factors Score	Portfolio Weight %	Portfolio Weight Fraction
Tenet Healthcare Corporation	THC	Value + Quality + Size	94	33.93%	0.3393
Tesla Inc	TSLA	Momentum	95	23.89%	0.2389
Avis Budget Group, Inc.	CAR	Momentum + Size	99	16.56%	0.1656
Veritiv Corp	VRTV	Value + Quality + Size	97	13.35%	0.1335
CONSOL Energy Inc	CEIX	Momentum + Size	99	12.27%	0.1227

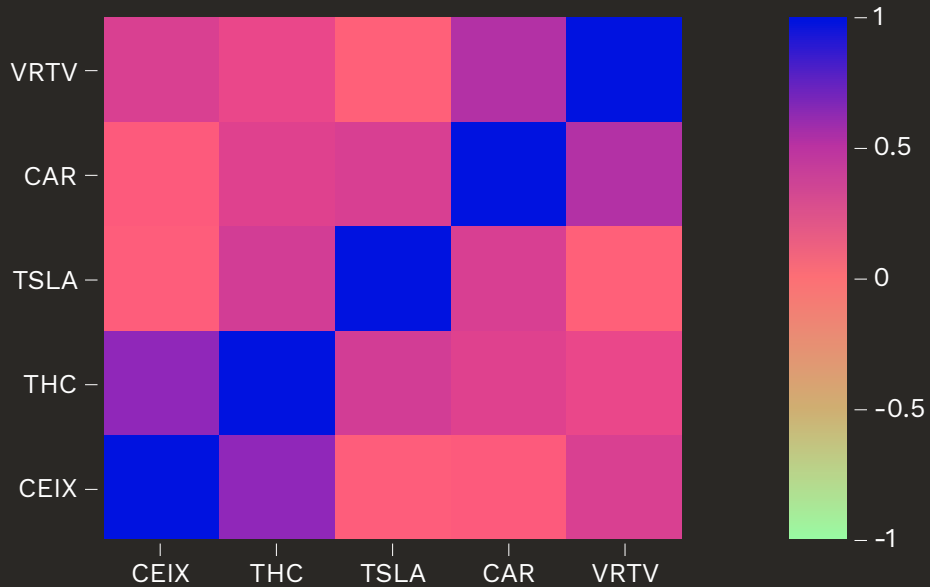
CORRELATIONS



HIERARCHICAL CLUSTERING



QUASI-DIAGONALIZATION



RECURSIVE BISECTION

