



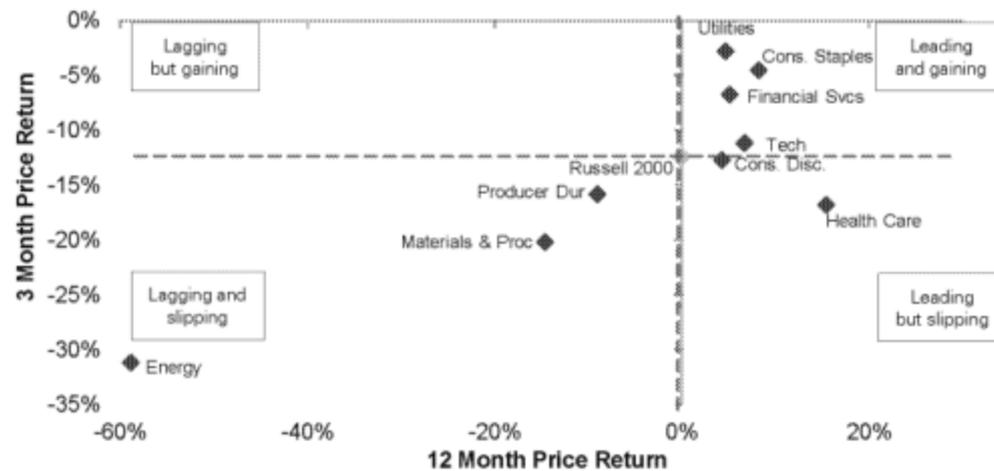
Figure 36: Russell 2000 sector ytd vs. mtd performance (price returns)

	12 Month	YTD	3 Month	1 Month	1 Week	Since 8/25/2015 Mkt Trough	Current Price vs. 5yr High	2015 PE (ex. Neg EPS)	Sector Weight
Russell 2000	-0.1%	-8.6%	-12.4%	-5.1%	-3.5%	-0.3%	84.9%	17.4	
Consumer Discretionary	4.3%	-8.5%	-12.7%	-4.9%	-2.8%	-0.1%	85.4%	17.8	15.8%
Consumer Staples	8.1%	-4.9%	-1.5%	-1.7%	-3.7%	2.3%	92.3%	18.9	3.5%
Energy	-58.9%	-37.0%	-31.1%	-17.2%	-5.0%	0.1%	32.2%	NA	2.7%
Financial Services	5.1%	-4.7%	-6.7%	-0.4%	-1.0%	3.4%	91.4%	16.1	26.2%
Health Care	15.4%	-1.7%	-16.8%	-12.0%	-11.8%	-7.5%	78.0%	22.4	15.9%
Materials & Processing	-14.6%	-19.5%	-20.2%	-9.7%	-3.1%	-3.6%	74.9%	16.2	5.3%
Producer Durables	-9.1%	-16.3%	-15.8%	-6.3%	-2.2%	-1.7%	79.6%	15.2	11.5%
Information Technology	6.7%	-5.1%	-11.1%	-3.0%	-1.3%	1.9%	84.4%	19.7	14.5%
Utilities	4.7%	-8.5%	-2.8%	0.8%	1.5%	3.2%	88.4%	18.4	4.6%

Note: Two biggest outperforming (underperforming) sectors are highlighted in green (red)
All sectors within 5% of their 5 year high are highlighted in yellow

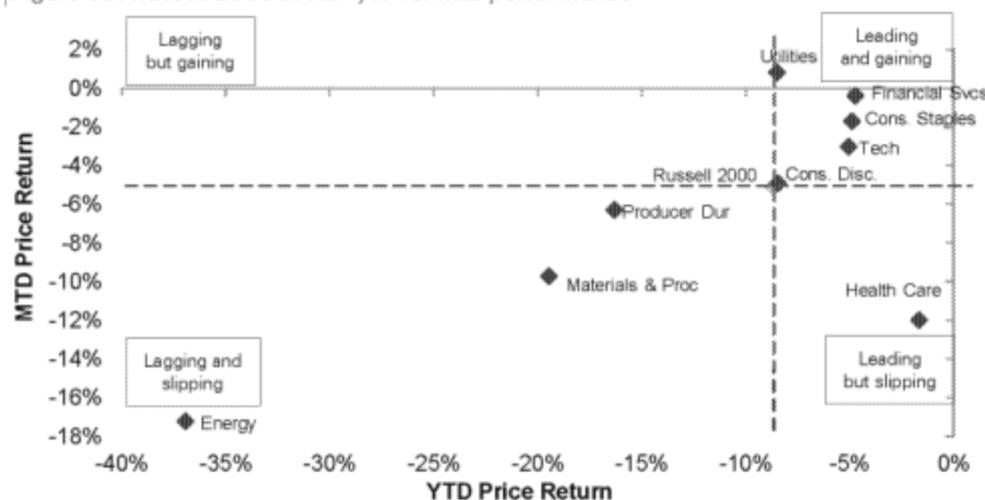
Source: Deutsche Bank, Thomson Reuters, Bloomberg Finance LP Prices as of 9/30/2015

Figure 37: Russell 2000 sector 12m vs. 3m performance



Source: Deutsche Bank, Thomson Reuters, Bloomberg Finance LP Prices as of 9/30/2015

Figure 38: Russell 2000 sector ytd vs. mtd performance



Source: Deutsche Bank, Thomson Reuters, Bloomberg Finance LP Prices as of 9/30/2015