

PORTFOLIO CHARACTERISTICS

September 30, 2024

AMPLIFY SOURCES OF ALPHA Value (%) 3.2 2.0 Dividend yield 8.1 5.4 Earnings yield 15.1 9.8 Cash flow yield 13.1 10.0 Quality (%) 27.2 24.2 Operating morgin 27.2 24.2 Return on equity 18.8 10.5 Momentum (%) 49.0 8.9 Average tr-12 stock return 49.0 8.9 Sentiment (%) 9.8 12.0 Asset growth 9.8 12.0 Earnings growth 23.8 16.1 NEUTRALIZE UNCOMPENSATED RISK Sector Exposure (%) Communication services 5.5 4.3 Consumer staples 5.0 6.4 Energy 3.1 2.7 Consumer staples 5.0 6.4 Energy 3.1 2.7 Financials 12.2 10.1 Health care 7.6 9.3 Industrials <		AJO Vista Emerging Markets Small Cap	Emerging Markets Small Company Cap-Weighted Index
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Sources: Axioma, Datastream, FactSet, MSCI, Worldscope