

1 Year

Time Period: 2/1/2016 to 1/31/2017

	Alpha	Beta	Sharpe Ratio	R2	Std Dev	Information Ratio (arith)	Information Ratio (geo)
American Beacon Bridgeway Lg Cp Val Inst	3.02	0.84	2.79	86.68	7.81	-0.15	-0.12
JPMorgan Equity Income R6	-1.59	0.91	2.35	97.89	7.95	-3.05	-2.44
Vanguard Equity-Income Adm	-1.33	0.85	2.31	92.73	7.64	-2.24	-1.79
Russell 1000 Value TR USD	0.00	1.00	2.58	100.00	8.61		
US Fund Large Value	-1.59	0.98	2.36	97.95	8.51	-2.04	-1.63

3 Years

Time Period: 2/1/2014 to 1/31/2017

	Alpha	Beta	Sharpe Ratio	R2	Std Dev	Information Ratio (arith)	Information Ratio (geo)
American Beacon Bridgeway Lg Cp Val Inst	1.22	0.97	1.04	94.87	10.59	0.42	0.38
JPMorgan Equity Income R6	1.16	0.91	1.05	96.14	9.81	0.14	0.13
Vanguard Equity-Income Adm	1.43	0.89	1.07	93.37	9.73	0.14	0.13
Russell 1000 Value TR USD	0.00	1.00	0.95	100.00	10.62		
US Fund Large Value	-1.66	0.99	0.79	98.94	10.54	-1.77	-1.60

5 Years

Time Period: 2/1/2012 to 1/31/2017

	Alpha	Beta	Sharpe Ratio	R2	Std Dev	Information Ratio (arith)	Information Ratio (geo)
American Beacon Bridgeway Lg Cp Val Inst	1.88	0.97	1.45	95.39	10.47	0.74	0.65
JPMorgan Equity Income R6	0.88	0.89	1.36	94.70	9.64	-0.24	-0.21
Vanguard Equity-Income Adm	0.91	0.88	1.35	93.60	9.62	-0.25	-0.22
Russell 1000 Value TR USD	0.00	1.00	1.30	100.00	10.54		
US Fund Large Value	-1.65	0.98	1.13	98.83	10.39	-1.87	-1.64

10 Years

Time Period: 2/1/2007 to 1/31/2017

	Alpha	Beta	Sharpe Ratio	R2	Std Dev	Information Ratio (arith)	Information Ratio (geo)
American Beacon Bridgeway Lg Cp Val Inst	1.87	0.93	0.50	96.49	15.23	0.54	0.51
JPMorgan Equity Income R6	2.48	0.81	0.56	95.47	13.41	0.44	0.42
Vanguard Equity-Income Adm	2.28	0.85	0.53	95.94	14.06	0.49	0.46
Russell 1000 Value TR USD	0.00	1.00	0.38	100.00	16.14		
US Fund Large Value	-0.61	0.96	0.34	98.95	15.58	-0.46	-0.44

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Source: Morningstar Direct