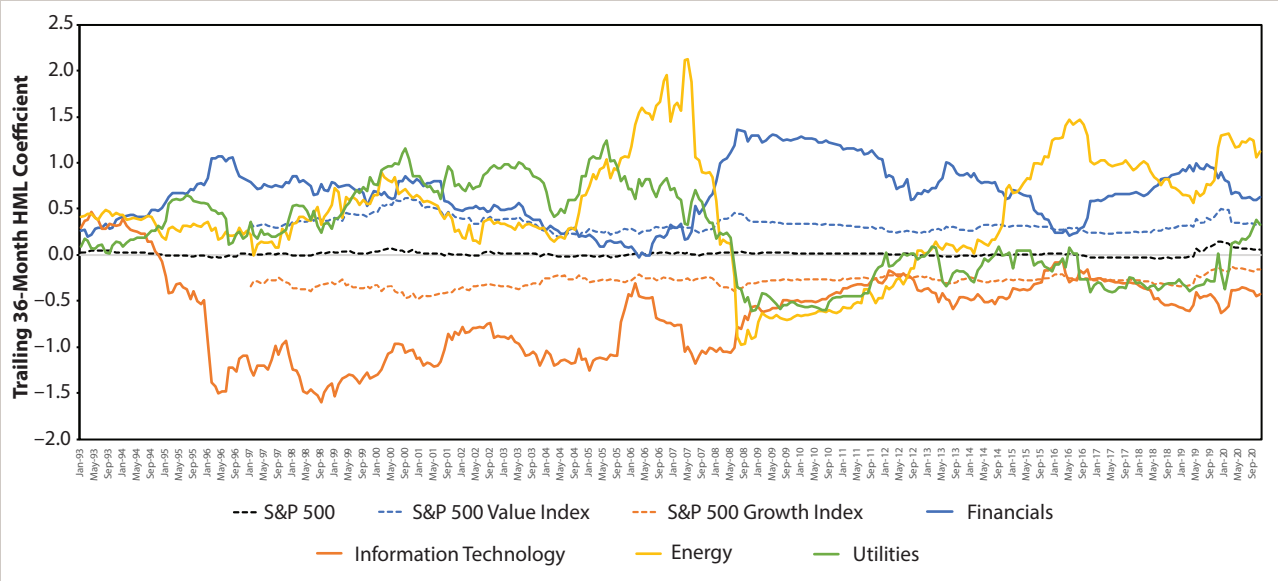Figure 1: Trailing 36-Month High Minus Low (HML) Coefficients of S&P 500 Index, S&P 500 Value Index, S&P 500 Growth Index and Selected S&P 500 Sectors (1993 – 2020)