

| <b>DJF Reconstruction Statistics</b>                   |       |
|--|-------|
| Number of PCs Retained                                 | 3     |
| Minimum PC Correlation with Marshall (2003) SAM        | 0.200 |
| Reconstruction correlation with Marshall (2003) SAM    | 0.838 |
| Validation series correlation with Marshall (2003) SAM | 0.807 |
| Reduction of Error                                     | 0.650 |