

WI Fidelis Multi-Cap Multi-Factor Index Input Table

Momentum 33% (including EPS strength)		Quality 34% (including ESG, Profitability, Financial Health and Growth)		Value 33% (including volatility and dividend yield)	
12-Month Relative Strength (.12)	Current Year Revision Trend last 4 weeks (.03)	Inspire Social Impact Score ESG (.05)	Current Ratio (.02)	Current Dividend Yield (0.08)	Price to Book Value divided by Estimated 3-5 year Growth Rate (.03)
3-Month Relative Strength (.06)	Current Year Revision Trend last 12 weeks (.02)	Enterprise Value / EBITDA (.03)	Quick Ratio (.02)	Average Consensus Value vs. Price (.05)	Price to Cash Flow divided by Estimated 3-5 year Growth Rate (.03)
Lastest Quarter Earnings Surprise (.03)	Expected Earnings Surprise (.01)	Return on Invested Capital (ROIC) (.03)	Sales Growth Year over Year (.02)	Price to Sales divided by Estimated 3-5 year Growth Rate (.05)	5 Year Beta (.03)
Last Quarter Earnings Surprise (.03)		Free Cash Flow / Market Cap % (.03)	Earnings Per Share (EPS) Growth Year over Year (.02)	Price to Earnings divided by Estimated 3-5 year Growth Rate (.03)	2 Year Beta (.03)
		Return on Assets (ROA) (.02)	Net Income Growth 1 year (.01)		
		Return on Equity (ROE) (.02)	Sales Growth 1 year (.01)		
		Profit margin (.02)	EPS Growth last 5 years (.01)		
		Debt to Equity (D/E) (.02)	P/B Growth last 5 years (.01)		