

Peer Comparisons

Index / Product Provider	# Value factors	#Quality factors	#Momentum factors
Hartford Multi-factor US Equity Index / Hartford	5	1	2
Russell 1000 Comprehensive Factor Index / DB Xtrackers	3	6	1
JPMorgan Diversified Return US Eq Index / JPM	4	10	1
Morningstar US Mkt Factors Tilt Index / Northern Trust FlexShares	5	0	0
MSCI Multifactor USA Index / Blackrock iShares Edge	5	7	3
Wisdom Tree US Multifactor Index / Wisdom Tree	8	8	2
Average of 6 Select Multi-factor Indexes	5	5	2
Range of 6 Select Multi-factor Indexes	2-8	0-10	0-3
WI Fidelis Multi-Cap Multi-Factor Index	8	16	7

Data obtained from online investment methodology documents provided by the index provider or product sponsor. It is believed to be reliable, but reliability cannot be guaranteed. The weightings for each component of Value, Quality and Momentum for the WI Fidelis Index are available through our methodology document at <https://www.solactive.com/indices/?index=DE000SLOFE03#documents>