

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
3D DFA 100	07/31/2013	12/31/2023	81 - 100	16.55%	16.55%	7.77%	9.49%	6.79%	13.16%	13.16%	4.62%	6.29%	3.05%
3D DFA 100 - Tax Sensitive	07/31/2013	12/31/2023	81 - 100	16.55%	16.55%	7.77%	9.49%	6.79%	13.16%	13.16%	4.62%	6.29%	3.05%
3D DFA 20 Portfolio	07/31/2013	12/31/2023	1 - 20	8.03%	8.03%	0.12%	3.35%	2.97%	4.87%	4.87%	-2.82%	0.32%	-0.04%
3D DFA 20 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	1 - 20	8.11%	8.11%	1.25%	3.66%	2.75%	4.95%	4.95%	-1.73%	0.63%	-0.22%
3D DFA 30 Portfolio	07/31/2013	12/31/2023	21 - 40	9.42%	9.42%	0.56%	4.02%	3.42%	6.22%	6.22%	-2.39%	0.97%	0.32%
3D DFA 40 Portfolio	07/31/2013	12/31/2023	21 - 40	10.32%	10.32%	1.83%	4.98%	4.03%	7.10%	7.10%	-1.16%	1.91%	0.82%
3D DFA 40 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	21 - 40	9.48%	9.48%	2.91%	5.29%	4.33%	6.28%	6.28%	-0.11%	2.21%	1.06%
3D DFA 50 Portfolio	07/31/2013	12/31/2023	41 - 60	11.42%	11.42%	2.60%	5.53%	4.40%	8.17%	8.17%	-0.41%	2.44%	1.11%
3D DFA 50 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	41 - 60	10.94%	10.94%	3.80%	6.26%	4.68%	7.71%	7.71%	0.76%	3.15%	1.34%
3D DFA 60 Portfolio	07/31/2013	12/31/2023	41 - 60	12.21%	12.21%	4.11%	6.62%	5.10%	8.94%	8.94%	1.05%	3.50%	1.68%
3D DFA 60 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	41 - 60	12.01%	12.01%	4.75%	7.02%	5.34%	8.75%	8.75%	1.68%	3.89%	1.87%
3D DFA 70 Portfolio	07/31/2013	12/31/2023	61 - 80	13.29%	13.29%	4.56%	7.13%	5.53%	9.99%	9.99%	1.50%	4.00%	2.03%
3D DFA 70 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	61 - 80	13.01%	13.01%	5.15%	7.60%	5.69%	9.72%	9.72%	2.07%	4.45%	2.16%
3D DFA 80 Portfolio	07/31/2013	12/31/2023	81 - 100	14.50%	14.50%	6.61%	8.79%	6.48%	11.17%	11.17%	3.49%	5.61%	2.79%
3D DFA 80 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	81 - 100	14.18%	14.18%	6.68%	8.87%	6.60%	10.86%	10.86%	3.56%	5.69%	2.89%
3D DFA 90 Portfolio	01/31/2017	12/31/2023	81 - 100	15.15%	15.15%	6.53%	8.92%	-	11.80%	11.80%	3.41%	5.73%	-
3D DFA Fixed Income ETF Portfolio	03/31/2017	12/31/2023	1 - 20	6.54%	6.54%	-2.26%	1.56%	-	3.43%	3.43%	-5.14%	-1.42%	-
3D DFA Fixed Income ETF Portfolio - Tax Sensitive	04/30/2018	12/31/2023	1 - 20	5.62%	5.62%	-0.32%	2.13%	-	2.53%	2.53%	-3.25%	-0.86%	-
3D Dividend-Focused Large Cap Strategy	08/31/2022	12/31/2023	81 - 100	4.60%	4.60%	-	-	-	1.53%	1.53%	-	-	-
3D ESG Equity	12/31/2018	09/30/2023	81 - 100	7.47%	16.64%	4.83%	-	-	4.33%	13.25%	1.76%	-	-
3D ETF Global Equity Growth	07/31/2015	09/30/2023	81 - 100	5.67%	15.76%	3.34%	4.94%	-	2.57%	12.40%	0.30%	1.87%	-
3D Fixed Income ETF Portfolio	03/31/2017	12/31/2023	1 - 20	6.54%	6.54%	-2.26%	1.56%	-	3.43%	3.43%	-5.14%	-1.42%	-
3D Fixed Income ETF Portfolio - Tax Sensitive	04/30/2018	12/31/2023	1 - 20	5.62%	5.62%	-0.32%	2.13%	-	2.53%	2.53%	-3.25%	-0.86%	-
3D Global 100 Portfolio	07/31/2013	12/31/2023	81 - 100	16.55%	16.55%	7.77%	9.49%	6.79%	13.16%	13.16%	4.62%	6.29%	3.05%
3D Global 20 Portfolio	07/31/2013	12/31/2023	1 - 20	8.03%	8.03%	0.12%	3.35%	2.97%	4.87%	4.87%	-2.82%	0.32%	-0.04%
3D Global 20 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	1 - 20	8.11%	8.11%	1.25%	3.66%	2.75%	4.95%	4.95%	-1.73%	0.63%	-0.22%
3D Global 30 Portfolio	07/31/2013	12/31/2023	21 - 40	9.42%	9.42%	0.56%	4.02%	3.42%	6.22%	6.22%	-2.39%	0.97%	0.32%
3D Global 40 Portfolio	07/31/2013	12/31/2023	21 - 40	10.32%	10.32%	1.83%	4.98%	4.03%	7.10%	7.10%	-1.16%	1.91%	0.82%
3D Global 40 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	21 - 40	9.48%	9.48%	2.91%	5.29%	4.33%	6.28%	6.28%	-0.11%	2.21%	1.06%
3D Global 50 Portfolio	07/31/2013	12/31/2023	41 - 60	11.42%	11.42%	2.60%	5.53%	4.40%	8.17%	8.17%	-0.41%	2.44%	1.11%
3D Global 50 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	41 - 60	10.94%	10.94%	3.80%	6.26%	4.68%	7.71%	7.71%	0.76%	3.15%	1.34%
3D Global 60 Portfolio	07/31/2013	12/31/2023	41 - 60	12.21%	12.21%	4.11%	6.62%	5.10%	8.94%	8.94%	1.05%	3.50%	1.68%
3D Global 60 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	41 - 60	12.01%	12.01%	4.75%	7.02%	5.34%	8.75%	8.75%	1.68%	3.89%	1.87%
3D Global 70 Portfolio	07/31/2013	12/31/2023	61 - 80	13.29%	13.29%	4.56%	7.13%	5.53%	9.99%	9.99%	1.50%	4.00%	2.03%
3D Global 70 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	61 - 80	13.01%	13.01%	5.15%	7.60%	5.69%	9.72%	9.72%	2.07%	4.45%	2.16%
3D Global 80 Portfolio	07/31/2013	12/31/2023	81 - 100	14.50%	14.50%	6.61%	8.79%	6.48%	11.17%	11.17%	3.49%	5.61%	2.79%
3D Global 80 Portfolio - Tax Sensitive	07/31/2013	12/31/2023	81 - 100	14.18%	14.18%	6.68%	8.87%	6.60%	10.86%	10.86%	3.56%	5.69%	2.89%
3D Global 90 Portfolio	01/31/2017	12/31/2023	81 - 100	15.15%	15.15%	6.53%	8.92%	-	11.80%	11.80%	3.41%	5.73%	-
3D Targeted Fixed Income 2023	02/28/2017	09/30/2023	1 - 20	-	4.51%	0.71%	2.73%	-	1.45%	-2.24%	-0.28%	-	-
3D Targeted Fixed Income 2024	07/31/2018	12/31/2023	1 - 20	4.90%	4.90%	-0.12%	3.21%	-	1.83%	1.83%	-3.06%	0.19%	-
3D Targeted Fixed Income 2025	05/31/2017	12/31/2023	1 - 20	5.00%	5.00%	-0.74%	3.28%	-	1.92%	-1.92%	-3.66%	0.25%	-
3D Targeted Fixed Income 2026	11/30/2021	12/31/2023	1 - 20	5.44%	5.44%	-	-	-	2.35%	2.35%	-	-	-
3D Targeted Fixed Income 2027	03/31/2022	12/31/2023	1 - 20	5.95%	5.95%	-	-	-	2.85%	2.85%	-	-	-
3D Targeted Outcome	12/31/2020	09/30/2023	1 - 20	7.73%	15.59%	-	-	-	4.58%	12.23%	-	-	-
3D US Equity Only ETF	05/31/2020	09/30/2023	81 - 100	4.96%	17.82%	11.80%	-	-	1.89%	14.40%	8.54%	-	-
3D US Focused Equity	12/31/2018	09/30/2023	81 - 100	5.06%	18.39%	11.31%	-	-	1.99%	14.96%	8.06%	-	-
ABR 50-50 Volatility Fund	12/31/2017	01/31/2024	81 - 100	-0.27%	20.79%	13.25%	15.11%	-	-0.52%	17.29%	9.94%	11.75%	-
ABR 75-25 Volatility Strategy	10/31/2020	01/31/2024	81 - 100	0.31%	13.58%	6.29%	-	-	0.07%	10.27%	3.18%	-	-
ABR Dynamic Blend Equity & Volatility Fund	10/31/2015	01/31/2024	81 - 100	0.77%	5.00%	-2.26%	8.49%	-	0.52%	1.93%	-5.14%	5.32%	-
Advisor Partners US Equity Large Cap Core	07/31/2013	12/31/2023	81 - 100	27.27%	27.27%	9.78%	15.47%	12.07%	23.60%	23.60%	6.57%	12.11%	7.28%
Advisor Partners US Equity Small Cap Value	07/31/2013	01/31/2024	81 - 100	-3.14%	-1.49%	8.50%	8.96%	8.32%	-3.39%	-4.39%	5.32%	5.77%	4.27%
Advisor Partners US Large Cap High Quality Dividend Yield	07/31/2013	12/31/2023	81 - 100	22.80%	22.80%	10.48%	15.09%	11.64%	19.25%	19.25%	7.25%	11.74%	6.94%
Affinity Mid Cap	07/31/2013	12/31/2023	81 - 100	21.55%	21.55%	12.11%	14.00%	8.64%	18.03%	18.03%	8.84%	10.68%	4.53%
Alpha Cubed Balanced Growth	07/31/2013	12/31/2023	81 - 100	17.20%	17.20%	5.48%	8.47%	6.41%	13.80%	13.80%	2.39%	5.30%	2.74%
Alpha Quant Core Equity	07/31/2013	12/31/2023	81 - 100	12.64%	12.64%	11.51%	13.81%	11.68%	9.36%	9.36%	8.26%	10.50%	6.97%
Alpha Quant Dividend Equity	07/31/2013	12/31/2023	81 - 100	1.86%	1.86%	9.53%	12.09%	10.43%	-1.13%	-1.13%	6.33%	8.82%	5.97%
Alpha Quant SmartALPHA Defensive Equity	09/30/2013	12/31/2023	61 - 80	-1.44%	-1.44%	6.92%	10.88%	10.40%	-4.34%	-4.34%	3.79%	7.65%	5.95%
Alpha Quant SmartALPHA Defensive Growth	09/30/2013	12/31/2023	61 - 80	-1.43%	-1.43%	6.73%	11.30%	11.74%	-4.33%	-4.33%	3.61%	8.05%	7.02%
Alpha Quant SmartALPHA Defensive Value	09/30/2013	12/31/2023	61 - 80	-1.48%	-1.48%	7.17%	10.41%	8.93%	-4.38%	-4.38%	4.04%	7.18%	4.77%
Alpha Quant Value Equity	07/31/2013	12/31/2023	81 - 100	9.65%	9.65%	12.97%	13.70%	11.29%	6.44%	6.44%	9.68%	10.39%	6.66%
American Beacon AHL Managed Futures Fund	10/31/2014	01/31/2024	41 - 60	-1.23%	-5.85%	4.98%	5.82%	-	-1.48%	-8.63%	1.91%	2.72%	-
American Century Avantis Balanced	07/31/2021	12/31/2023	51 - 70	14.17%	14.17%	-	-	-	10.84%	10.84%	-	-	-
American Century Avantis Conservative	07/31/2021	12/31/2023	1 - 20	8.62%	8.62%	-	-	-	5.45%	5.45%	-	-	-
American Century Avantis Diversified Equity	07/31/2021	12/31/2023	81 - 100	19.44%	19.44%	-	-	-	15.97%	15.97%	-	-	-
American Century Avantis Moderate Conservative	07/31/2021	12/31/2023	21 - 40	11.37%	11.37%	-	-	-	8.13%	8.13%	-	-	-

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%					
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years	
American Century Avantis Moderate Growth	07/31/2021	12/31/2023	51 - 70	17.02%	17.02%	-	-	-	-	13.62%	13.62%	-	-	-
American Funds Global Growth	07/31/2013	12/31/2023	81 - 100	24.43%	24.43%	1.65%	11.52%	8.14%	20.83%	20.83%	-1.33%	8.26%	4.13%	
American Funds Growth - Aggressive	07/31/2013	12/31/2023	81 - 100	29.11%	29.11%	4.00%	12.56%	9.49%	25.39%	25.39%	0.95%	9.27%	5.22%	
American Funds Growth - Moderate	07/31/2017	12/31/2023	61 - 90	24.99%	24.99%	5.03%	11.65%	-	21.38%	21.38%	1.96%	8.39%	-	
American Funds Growth and Income	07/31/2013	12/31/2023	61 - 90	18.99%	18.99%	5.42%	10.85%	8.10%	15.54%	15.54%	2.34%	7.62%	4.10%	
American Funds Growth and Income - Conservative	07/31/2013	12/31/2023	31 - 50	9.76%	9.76%	4.47%	7.05%	5.79%	6.56%	6.56%	1.40%	3.92%	2.24%	
American Funds Growth and Income - Moderate	07/31/2013	12/31/2023	51 - 70	14.02%	14.02%	4.12%	9.01%	7.06%	10.71%	10.71%	1.06%	5.83%	3.27%	
American Funds Income - Conservative	07/31/2017	12/31/2023	11 - 30	6.07%	6.07%	0.87%	3.97%	-	2.97%	2.97%	-2.09%	0.93%	-	
American Funds Preservation	07/31/2013	12/31/2023	1 - 20	4.43%	4.43%	-0.65%	1.65%	1.58%	1.37%	1.37%	-3.57%	-1.34%	-1.17%	
American Funds Retirement Income - Conservative	10/31/2015	12/31/2023	1 - 20	7.13%	7.13%	1.72%	5.42%	-	4.00%	4.00%	-1.27%	2.33%	-	
American Funds Retirement Income - Enhanced	10/31/2015	12/31/2023	41 - 60	12.36%	12.36%	4.99%	7.97%	-	9.08%	9.08%	1.91%	4.81%	-	
American Funds Retirement Income - Moderate	10/31/2015	12/31/2023	41 - 60	9.57%	9.57%	3.54%	6.74%	-	6.37%	6.37%	0.50%	3.62%	-	
American Funds Tax-Aware Growth and Income	10/31/2019	12/31/2023	71 - 90	21.04%	21.04%	5.73%	-	-	17.53%	17.53%	2.63%	-	-	
American Funds Tax-Aware Growth and Income - Conservative	07/31/2013	12/31/2023	11 - 30	12.08%	12.08%	4.45%	7.43%	6.68%	8.81%	8.81%	1.39%	4.29%	2.96%	
American Funds Tax-Aware Growth and Income - Moderate	10/31/2019	01/31/2024	41 - 60	0.46%	11.41%	4.91%	-	-	0.21%	8.16%	1.83%	-	-	
American Funds Tax-Aware Income - Conservative	10/31/2019	12/31/2023	11 - 30	7.05%	7.05%	1.89%	-	-	3.92%	3.92%	-1.10%	-	-	
American Funds Tax-Aware Income - Moderate	10/31/2019	12/31/2023	41 - 60	10.74%	10.74%	3.61%	-	-	7.51%	7.51%	0.57%	-	-	
American Funds Tax-Exempt Preservation	07/31/2013	12/31/2023	1 - 20	3.96%	3.96%	-0.01%	1.65%	2.01%	0.91%	0.91%	-2.95%	-1.33%	-0.82%	
Astor Active Income Strategy	07/31/2013	12/31/2023	0 - 20	7.86%	7.86%	0.88%	2.60%	2.59%	4.71%	4.71%	-2.09%	-0.41%	-0.35%	
Astor Dynamic Allocation Strategy	07/31/2013	12/31/2023	51 - 70	10.88%	10.88%	4.89%	7.43%	6.24%	7.64%	7.64%	1.81%	4.29%	2.60%	
Ativo International ADR	07/31/2013	12/31/2023	81 - 100	25.90%	25.90%	6.04%	9.23%	5.45%	22.27%	22.27%	2.93%	6.04%	1.96%	
Ativo Small Cap	07/31/2013	12/31/2023	81 - 100	31.30%	31.30%	12.78%	16.72%	12.07%	27.52%	27.52%	9.49%	13.32%	7.28%	
AXS Market Neutral Fund	07/31/2013	01/31/2024	21 - 40	4.15%	7.82%	8.26%	4.42%	4.48%	3.90%	4.67%	5.09%	1.36%	1.18%	
AXS Thomson Reuters Venture Capital Return Tracker Fund	12/31/2014	01/31/2024	81 - 100	6.24%	49.33%	-3.17%	13.71%	-	6.00%	45.07%	-6.04%	10.39%	-	
Baron Opportunity Fund	07/31/2013	01/31/2024	81 - 100	2.66%	39.44%	-1.12%	18.91%	14.41%	2.41%	35.45%	-4.03%	15.46%	9.15%	
Beacon Capital Vantage 2.0 Aggressive	07/31/2013	12/31/2023	50 - 70	-7.39%	-7.39%	1.18%	7.93%	6.83%	-10.13%	-10.13%	-1.79%	4.78%	3.08%	
Beacon Capital Vantage 2.0 Balanced	07/31/2013	12/31/2023	40 - 60	-4.47%	-4.47%	0.57%	6.19%	5.57%	-7.29%	-7.29%	-2.39%	3.08%	2.06%	
Beacon Capital Vantage 2.0 Conservative	07/31/2013	12/31/2023	20 - 40	-1.59%	-1.59%	-0.56%	3.93%	4.03%	-4.49%	-4.49%	-3.48%	0.88%	0.82%	
BirdRock Small Cap Value	07/31/2013	12/31/2023	81 - 100	22.91%	22.91%	13.43%	11.53%	7.23%	19.35%	19.35%	10.12%	8.27%	3.40%	
BlackRock Event Driven Equity Fund	07/31/2013	01/31/2024	1 - 20	-0.50%	3.35%	2.28%	3.75%	4.98%	-0.75%	0.32%	-0.72%	0.71%	1.58%	
BlackRock Global Allocation Conservative	07/31/2018	12/31/2023	1 - 20	9.17%	9.17%	-0.32%	4.50%	-	5.98%	5.98%	-3.25%	1.44%	-	
BlackRock Global Allocation Growth	09/30/2017	12/31/2023	81 - 100	20.56%	20.56%	6.80%	11.79%	-	17.06%	17.06%	3.67%	8.53%	-	
BlackRock Global Allocation Growth Aggressive	07/31/2018	12/31/2023	81 - 100	23.59%	23.59%	8.42%	12.95%	-	20.01%	20.01%	5.25%	9.66%	-	
BlackRock Global Allocation Growth Moderate	09/30/2017	12/31/2023	41 - 60	12.73%	12.73%	2.10%	6.90%	-	9.45%	9.45%	-0.90%	3.77%	-	
BlackRock Global Allocation Moderate	09/30/2017	12/31/2023	41 - 60	17.01%	17.01%	4.77%	9.73%	-	13.62%	13.62%	1.70%	6.53%	-	
BlackRock Global Allocation Tax-Aware Conservative	07/31/2018	12/31/2023	1 - 20	9.22%	9.22%	0.72%	4.59%	-	6.04%	6.04%	-2.24%	1.52%	-	
BlackRock Global Allocation Tax-Aware Growth	07/31/2018	12/31/2023	81 - 100	20.58%	20.58%	6.94%	11.78%	-	17.08%	17.08%	3.81%	8.52%	-	
BlackRock Global Allocation Tax-Aware Growth Moderate	07/31/2018	12/31/2023	41 - 60	12.65%	12.65%	6.92%	-	-	9.37%	9.37%	-0.15%	3.79%	-	
BlackRock Global Allocation Tax-Aware Moderate	07/31/2018	12/31/2023	41 - 60	16.96%	16.96%	5.16%	9.76%	-	13.57%	13.57%	2.08%	6.56%	-	
BlackRock High Yield Bond Fund	07/31/2013	01/31/2024	21 - 40	0.29%	8.76%	2.42%	4.62%	4.45%	0.04%	5.58%	-0.59%	1.56%	1.15%	
BlackRock Long Horizon Mutual Fund 100-0	11/30/2019	12/31/2023	81 - 100	20.92%	20.92%	4.24%	-	-	17.42%	17.42%	1.18%	-	-	
BlackRock Long Horizon Mutual Fund 20-80	11/30/2019	12/31/2023	21 - 40	10.38%	10.38%	-0.97%	-	-	7.16%	7.16%	-3.89%	-	-	
BlackRock Long Horizon Mutual Fund 40-60	11/30/2019	12/31/2023	31 - 50	12.81%	12.81%	0.43%	-	-	9.53%	9.53%	-2.52%	-	-	
BlackRock Long Horizon Mutual Fund 60-40	11/30/2019	12/31/2023	41 - 60	15.74%	15.74%	1.66%	-	-	12.37%	12.37%	-1.33%	-	-	
BlackRock Long Horizon Mutual Fund 80-20	11/30/2019	12/31/2023	71 - 90	18.70%	18.70%	3.06%	-	-	15.26%	15.26%	0.04%	-	-	
BlackRock MidCap Growth Equity Fund	07/31/2013	01/31/2024	81 - 100	-0.86%	14.86%	-1.71%	10.31%	11.60%	-1.11%	11.52%	-4.61%	7.08%	6.90%	
BlackRock Multi-Asset Income Conservative	01/31/2018	10/31/2023	1 - 20	-	2.23%	3.66%	3.33%	-	-	-	0.62%	0.30%	-	
BlackRock Multi-Asset Income Moderate	01/31/2018	10/31/2023	41 - 60	-	2.82%	1.79%	2.38%	-	-	-	-0.19%	-1.20%	-0.62%	
BlackRock Multi-Asset Income Moderate Growth	01/31/2018	10/31/2023	81 - 100	-	2.17%	0.52%	2.55%	-	-	-	-0.83%	-2.44%	-0.46%	
BlackRock Multi-Asset Income Tax Aware Conservative	02/28/2017	12/31/2023	1 - 20	10.28%	10.28%	2.11%	4.85%	-	7.06%	7.06%	-0.89%	1.78%	-	
BlackRock Multi-Asset Income Tax Aware Moderate	07/31/2017	12/31/2023	41 - 60	11.64%	11.64%	3.60%	6.17%	-	8.39%	8.39%	0.56%	3.06%	-	
BlackRock Multi-Asset Income Tax Aware Moderate Growth	03/31/2017	12/31/2023	81 - 100	11.67%	11.67%	2.87%	5.35%	-	8.41%	8.41%	-0.15%	2.27%	-	
BlackRock Target Allocation ESG ETF 100-0	06/30/2017	12/31/2023	81 - 100	22.89%	22.89%	5.82%	12.56%	-	19.33%	19.33%	2.72%	9.27%	-	
BlackRock Target Allocation ESG ETF 40-60	06/30/2018	12/31/2023	31 - 50	12.82%	12.82%	0.51%	6.21%	-	9.54%	9.54%	-2.45%	3.10%	-	
BlackRock Target Allocation ESG ETF 60-40	06/30/2017	12/31/2023	41 - 60	16.14%	16.14%	2.22%	8.25%	-	12.77%	12.77%	-0.78%	5.08%	-	
BlackRock Target Allocation ESG ETF 80-20	06/30/2017	12/31/2023	71 - 90	19.69%	19.69%	4.12%	10.54%	-	16.22%	16.22%	1.06%	7.31%	-	
BlackRock Target Allocation ETF 0-100	11/30/2014	12/31/2023	1 - 20	5.15%	5.15%	-2.75%	1.18%	-	2.07%	2.07%	-5.62%	-1.80%	-	
BlackRock Target Allocation ETF 100-0	11/30/2014	12/31/2023	81 - 100	22.28%	22.28%	6.87%	12.82%	-	18.74%	18.74%	3.74%	9.54%	-	
BlackRock Target Allocation ETF 10-90	03/31/2015	12/31/2023	11 - 30	6.70%	6.70%	-1.75%	2.48%	-	3.58%	3.58%	-4.64%	-0.53%	-	
BlackRock Target Allocation ETF 20-80	11/30/2014	12/31/2023	11 - 30	8.60%	8.60%	-0.75%	3.77%	-	5.43%	5.43%	-3.67%	0.73%	-	
BlackRock Target Allocation ETF 30-70	03/31/2015	12/31/2023	21 - 40	10.12%	10.12%	0.43%	5.29%	-	6.91%	6.91%	-2.52%	2.20%	-	
BlackRock Target Allocation ETF 40-60	11/30/2014	12/31/2023	31 - 50	11.86%	11.86%	1.46%	6.56%	-	8.60%	8.60%	-1.52%	3.45%	-	
BlackRock Target Allocation ETF 50-50	03/31/2015	12/31/2023	41 - 60	13.77%	13.77%	2.35%	7.71%	-	10.46%	10.46%	-0.66%	4.56%	-	
BlackRock Target Allocation ETF 60-40	11/30/2014	12/31/2023	41 - 60	15.57%	15.57%	3.38%	8.92%	-	12.21%	12.21%	0.35%	5.74%	-	
BlackRock Target Allocation ETF 70-30	03/31/2015	12/31/2023	61 - 80	17.15%	17.15%	4.31%	9.99%	-	13.75%	13.75%	1.25%	6.78%	-	

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
BlackRock Target Allocation ETF 80-20	11/30/2014	12/31/2023	71 - 90	18.99%	18.99%	5.52%	11.19%	-	15.53%	15.53%	2.43%	7.95%	-
BlackRock Target Allocation ETF 90-10	03/31/2015	12/31/2023	81 - 100	20.63%	20.63%	6.25%	11.99%	-	17.14%	17.14%	3.14%	8.72%	-
BlackRock Target Allocation Multi-Manager with Alts 100-0	02/28/2015	11/30/2023	-	14.95%	10.36%	6.20%	9.85%	-	11.61%	7.14%	3.09%	6.64%	-
BlackRock Target Allocation Multi-Manager with Alts 20-80	02/28/2015	11/30/2023	-	4.51%	2.89%	-0.60%	3.56%	-	1.44%	-0.13%	-3.53%	0.52%	-
BlackRock Target Allocation Multi-Manager with Alts 40-60	02/28/2015	11/30/2023	-	7.26%	4.78%	1.66%	5.81%	-	4.12%	-1.71%	-1.33%	2.71%	-
BlackRock Target Allocation Multi-Manager with Alts 60-40	02/28/2015	11/30/2023	-	10.12%	6.84%	3.52%	7.57%	-	6.91%	3.71%	0.49%	4.42%	-
BlackRock Target Allocation Multi-Manager with Alts 80-20	02/28/2015	11/30/2023	-	13.47%	9.22%	5.30%	9.10%	-	10.17%	6.03%	2.21%	5.92%	-
BlackRock Target Allocation Tax-Aware ETF 0-100	02/28/2018	12/31/2023	-	5.38%	5.38%	-0.68%	1.92%	-	2.30%	2.30%	-3.60%	-1.07%	-
BlackRock Target Allocation Tax-Aware ETF 10-90	02/28/2018	12/31/2023	-	7.17%	7.17%	0.18%	2.96%	-	4.04%	4.04%	-2.77%	-0.06%	-
BlackRock Target Allocation Tax-Aware ETF 20-80	02/28/2018	12/31/2023	-	8.83%	8.83%	0.92%	4.30%	-	5.66%	5.66%	-2.04%	1.24%	-
BlackRock Target Allocation Tax-Aware ETF 30-70	02/28/2018	12/31/2023	-	10.51%	10.51%	1.70%	5.37%	-	7.29%	7.29%	-1.29%	2.29%	-
BlackRock Target Allocation Tax-Aware ETF 40-60	02/28/2018	12/31/2023	-	11.79%	11.79%	2.41%	6.59%	-	8.53%	8.53%	-0.60%	3.48%	-
BlackRock Target Allocation Tax-Aware ETF 50-50	02/28/2018	12/31/2023	-	13.52%	13.52%	3.18%	7.71%	-	10.22%	10.22%	0.16%	4.56%	-
BlackRock Target Allocation Tax-Aware ETF 60-40	02/28/2018	12/31/2023	-	15.36%	15.36%	4.00%	8.91%	-	12.01%	12.01%	0.95%	5.73%	-
BlackRock Target Allocation Tax-Aware ETF 70-30	02/28/2018	12/31/2023	-	16.96%	16.96%	4.64%	9.82%	-	13.56%	13.56%	1.57%	6.61%	-
BlackRock Target Allocation Tax-Aware ETF 80-20	02/28/2018	12/31/2023	-	18.67%	18.67%	5.48%	10.83%	-	15.22%	15.22%	2.39%	7.59%	-
BlackRock Target Allocation Tax-Aware ETF 90-10	02/28/2018	12/31/2023	81 - 100	20.23%	20.23%	6.21%	11.95%	-	16.75%	16.75%	3.10%	8.69%	-
BlackRock Technology Opportunities Fund	07/31/2013	01/31/2024	81 - 100	4.29%	39.23%	-2.12%	18.18%	17.91%	4.04%	35.25%	-5.01%	14.75%	11.93%
BlackSwan Growth & Treasury Core ETF	01/31/2019	01/31/2024	41 - 60	0.60%	7.59%	-2.86%	4.37%	-	0.35%	4.44%	-5.73%	1.31%	-
Calvert Equity Fund	07/31/2013	01/31/2024	81 - 100	0.25%	12.72%	9.55%	15.09%	13.50%	0.00%	9.44%	6.35%	11.74%	8.43%
Calvert ESG Core Bond Fund	07/31/2013	01/31/2024	1 - 20	0.23%	3.97%	-1.73%	1.83%	2.45%	-0.02%	0.92%	-4.62%	-1.16%	-0.47%
Calvert Responsible Municipal Income Fund	07/31/2013	01/31/2024	1 - 20	0.66%	6.26%	1.29%	2.79%	2.34%	0.41%	3.16%	-1.68%	-0.22%	-0.56%
Calvert Short Duration Income Fund	07/31/2013	01/31/2024	1 - 20	0.66%	6.26%	1.29%	2.79%	2.34%	0.41%	3.16%	-1.68%	-0.22%	-0.56%
Camelot Premium Stock Dividend	07/31/2013	11/30/2023	81 - 100	-	-6.87%	8.34%	4.91%	5.17%	-	-9.63%	5.17%	1.83%	1.74%
Camelot Premium Stock Growth	07/31/2013	11/30/2023	81 - 100	-	0.57%	7.89%	7.59%	5.81%	-	-2.39%	4.73%	4.44%	2.25%
Catalyst - Millburn Hedge Strategy Fund	02/29/2016	01/31/2024	61 - 80	2.51%	1.73%	9.16%	7.03%	-	2.26%	-1.25%	5.97%	3.90%	-
Chapquoit Dynamic Aggressive	07/31/2013	12/31/2023	81 - 100	5.69%	5.69%	-0.37%	12.59%	11.89%	2.60%	2.60%	-3.30%	9.31%	7.14%
Chapquoit Dynamic Conservative	07/31/2013	12/31/2023	1 - 20	5.19%	5.19%	-0.06%	6.30%	6.92%	2.11%	2.11%	-3.00%	3.19%	3.15%
Chapquoit Dynamic Moderate	07/31/2013	12/31/2023	41 - 60	4.22%	4.22%	-0.71%	10.57%	10.58%	1.17%	1.17%	-3.63%	7.35%	6.09%
Clark Navigator All Cap Core	07/31/2013	12/31/2023	-	25.47%	25.47%	10.45%	11.92%	9.22%	21.84%	21.84%	7.23%	8.65%	5.00%
Clark Navigator Alternative	07/31/2013	12/31/2023	-	7.87%	7.87%	2.79%	4.75%	3.67%	4.71%	4.71%	-0.23%	1.68%	0.53%
Clark Navigator Fixed Income Total Return	07/31/2013	12/31/2023	10 - 30	8.82%	8.82%	0.25%	3.78%	4.35%	5.64%	5.64%	-2.70%	0.73%	1.08%
Clark Navigator Global Risk Management Conservative	07/31/2019	12/31/2023	10 - 30	12.41%	12.41%	2.97%	-	-	9.14%	9.14%	-0.05%	-	-
Clark Navigator Global Risk Management Growth	07/31/2019	12/31/2023	50 - 70	17.00%	17.00%	5.55%	-	-	13.60%	13.60%	2.46%	-	-
Clark Navigator Global Risk Management Moderate	07/31/2019	12/31/2023	30 - 50	14.90%	14.90%	4.10%	-	-	11.56%	11.56%	1.05%	-	-
Clark Navigator Global Tactical	07/31/2013	12/31/2023	60 - 80	18.31%	18.31%	6.45%	12.43%	7.44%	14.88%	14.88%	3.34%	9.15%	3.57%
Clark Navigator High Dividend Equity	07/31/2013	12/31/2023	-	12.46%	12.46%	9.44%	10.35%	8.84%	9.19%	9.19%	6.25%	7.13%	4.69%
Clark Navigator International ADR	07/31/2013	12/31/2023	-	17.52%	17.52%	6.13%	11.36%	7.48%	14.11%	14.11%	3.02%	8.11%	3.60%
Clark Navigator International Strategic Beta	07/31/2013	12/31/2023	-	14.73%	14.73%	-0.94%	5.97%	2.94%	11.39%	11.39%	-3.86%	2.87%	-0.07%
Clark Navigator MultiStrategy 25-75	07/31/2013	12/31/2023	15 - 35	13.86%	13.86%	3.45%	6.41%	5.97%	10.55%	10.55%	0.41%	3.30%	2.39%
Clark Navigator MultiStrategy 50-50	07/31/2013	12/31/2023	40 - 60	17.70%	17.70%	4.95%	8.41%	7.48%	14.28%	14.28%	1.88%	5.24%	3.61%
Clark Navigator MultiStrategy 75-25	07/31/2013	12/31/2023	65 - 85	21.55%	21.55%	6.17%	10.13%	8.86%	18.03%	18.03%	3.06%	6.92%	4.71%
Clark Navigator Small Cap US Equity	07/31/2013	12/31/2023	-	18.50%	18.50%	11.48%	13.53%	9.02%	15.06%	15.06%	8.22%	10.22%	4.84%
Clark Navigator Style Opportunity	07/31/2013	12/31/2023	-	24.70%	24.70%	7.17%	11.63%	10.01%	21.10%	21.10%	4.03%	8.38%	5.64%
Clark Navigator Tax Free Fixed Income Core	07/31/2013	12/31/2023	10 - 30	6.24%	6.24%	-0.18%	2.25%	3.19%	3.13%	3.13%	-3.11%	-0.75%	0.14%
Clark Navigator Taxable Fixed Income Core	07/31/2013	12/31/2023	10 - 30	9.16%	9.16%	-2.08%	2.24%	2.38%	5.98%	5.98%	-4.96%	-0.76%	-0.52%
Clark Navigator US Strategic Beta	07/31/2013	12/31/2023	-	26.33%	26.33%	8.09%	13.90%	10.80%	22.69%	22.69%	4.93%	10.58%	6.27%
Cohen & Steers Institutional Realty	07/31/2013	01/31/2024	81 - 100	-4.54%	-2.63%	5.12%	6.05%	8.01%	-4.79%	-5.50%	2.04%	2.94%	4.03%
Dana Catholic ESG Equity	07/31/2013	12/31/2023	-	14.89%	14.89%	6.31%	12.88%	9.69%	11.54%	11.54%	3.20%	9.59%	5.38%
Dana ESG SRI Equity	07/31/2013	12/31/2023	-	14.38%	14.38%	6.44%	12.64%	9.26%	11.05%	11.05%	3.33%	9.35%	5.03%
Dana Large Cap Equity	07/31/2013	12/31/2023	-	19.82%	19.82%	7.49%	13.90%	10.70%	16.34%	16.34%	4.35%	10.58%	6.19%
Day Hagan - NDR Smart Sector US Equity with Catastrophic Stop	07/31/2013	06/30/2020	40 - 60	-	7.12%	10.83%	10.96%	14.02%	-	3.98%	7.59%	7.73%	10.70%
Day Hagan Global Tactical Allocation Strategy	07/31/2013	12/31/2023	51 - 70	10.94%	10.94%	3.11%	7.13%	4.59%	7.71%	7.71%	0.08%	4.00%	1.27%
Dean Mid Cap Value	07/31/2013	01/31/2024	-	-0.51%	7.69%	12.64%	10.54%	9.95%	-0.76%	4.54%	9.36%	7.31%	5.59%
Dearborn Partners Core Rising Dividend	07/31/2013	12/31/2023	81 - 100	15.33%	15.33%	8.89%	13.66%	11.05%	11.98%	11.98%	5.71%	10.35%	6.47%
Dearborn Partners US Large Cap	12/31/2013	01/31/2024	81 - 100	0.39%	9.05%	8.40%	11.69%	9.15%	0.14%	5.86%	5.23%	8.43%	4.94%
Diamond Hill Long Short Fund	07/31/2013	01/31/2024	61 - 80	2.67%	8.17%	9.06%	7.57%	6.15%	2.43%	5.01%	5.87%	4.42%	2.53%
Dimensional Core ETF 0/100 Wealth Model	02/28/2022	12/31/2023	0 - 20	5.52%	5.52%	-	-	-	2.43%	2.43%	-	-	-
Dimensional Core ETF 100/0 Wealth Model	02/28/2022	12/31/2023	80 - 100	19.82%	19.82%	-	-	-	16.35%	16.35%	-	-	-
Dimensional Core ETF 20/80 Wealth Model	02/28/2022	12/31/2023	10 - 30	8.98%	8.98%	-	-	-	5.80%	5.80%	-	-	-
Dimensional Core ETF 40/60 Wealth Model	02/28/2022	12/31/2023	30 - 50	11.73%	11.73%	-	-	-	8.48%	8.48%	-	-	-
Dimensional Core ETF 60/40 Wealth Model	02/28/2022	12/31/2023	50 - 70	14.52%	14.52%	-	-	-	11.19%	11.19%	-	-	-
Dimensional Core ETF 80/20 Wealth Model	02/28/2022	12/31/2023	70 - 90	17.33%	17.33%	-	-	-	13.92%	13.92%	-	-	-
Dimensional Core Plus ETF 0/100 Wealth Model	08/31/2022	12/31/2023	0 - 20	5.52%	5.52%	-	-	-	2.43%	2.43%	-	-	-
Dimensional Core Plus ETF 100/0 Wealth Model	08/31/2022	12/31/2023	80 - 100	19.86%	19.86%	-	-	-	16.38%	16.38%	-	-	-

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
Dimensional Core Plus ETF 20/80 Wealth Model	08/31/2022	12/31/2023	10 - 30	9.13%	9.13%	-	-	-	5.94%	5.94%	-	-	-
Dimensional Core Plus ETF 40/60 Wealth Model	08/31/2022	12/31/2023	30 - 50	11.92%	11.92%	-	-	-	8.66%	8.66%	-	-	-
Dimensional Core Plus ETF 60/40 Wealth Model	08/31/2022	12/31/2023	50 - 70	14.92%	14.92%	-	-	-	11.58%	11.58%	-	-	-
Dimensional Core Plus ETF 80/20 Wealth Model	08/31/2022	12/31/2023	70 - 90	17.34%	17.34%	-	-	-	13.93%	13.93%	-	-	-
Dorsey Wright SRS Core Model	07/31/2013	01/31/2024	-	7.88%	19.53%	12.02%	15.07%	13.21%	7.63%	16.06%	8.76%	11.72%	8.19%
Dorsey Wright SRS International Model	07/31/2013	01/31/2024	85 - 100	0.32%	13.58%	0.54%	7.09%	8.41%	0.07%	10.27%	-2.41%	3.96%	4.34%
Dorsey Wright Tactical Fixed Income Model	07/31/2013	01/31/2024	-	-1.07%	-1.92%	-4.01%	3.27%	4.00%	-1.32%	-4.81%	-6.84%	0.24%	0.79%
DoubleLine Fixed Income Model	12/31/2015	12/31/2023	-	6.06%	6.06%	-0.37%	1.63%	-	2.96%	2.96%	-3.30%	-1.36%	-
DoubleLine Global Bond Fund	02/29/2016	01/31/2024	1 - 20	-1.74%	0.00%	-7.10%	-3.22%	-	-1.99%	-2.94%	-9.85%	-6.07%	-
DWS Science and Technology Fund	07/31/2013	01/31/2024	81 - 100	5.68%	51.25%	9.36%	20.20%	16.42%	5.43%	46.95%	6.16%	16.72%	10.75%
Eagle Ridge Global Quality	07/31/2013	12/31/2023	81 - 100	28.33%	28.33%	9.21%	14.14%	12.54%	24.63%	24.63%	6.02%	10.82%	7.66%
Eagle Ridge Small Cap Quality	07/31/2013	12/31/2023	81 - 100	9.83%	9.83%	6.59%	9.67%	7.22%	6.62%	6.62%	3.47%	6.47%	3.39%
Eaton Vance Floating Rate Fund	07/31/2013	01/31/2024	1 - 20	0.62%	9.89%	4.39%	4.26%	3.80%	0.37%	6.69%	1.33%	1.21%	0.63%
EQIS 5 Year Corp Bond ETF Ladder	07/31/2013	01/31/2024	1 - 20	0.04%	3.87%	0.21%	1.69%	1.48%	-0.20%	0.82%	-2.74%	-1.29%	-1.25%
EQIS 5 Year High Yield ETF Ladder	02/28/2019	01/31/2024	21 - 40	-0.14%	6.62%	2.21%	2.46%	-	-0.39%	3.50%	-0.79%	-0.54%	-
EQIS 7 Year Muni ETF Ladder	03/31/2019	01/31/2024	1 - 20	-0.21%	0.98%	-1.31%	0.49%	-	-0.46%	-1.99%	-4.21%	-2.46%	-
EQIS Active Global Opportunistic	11/30/2014	01/31/2024	81 - 100	-4.67%	2.25%	4.42%	3.10%	-	-4.92%	-0.76%	1.36%	0.07%	-
EQIS Alternative ETF Strategy	09/30/2019	01/31/2024	41 - 60	0.37%	3.08%	-2.41%	-	-	0.12%	0.05%	-5.29%	-	-
EQIS Asia	07/31/2013	01/31/2024	81 - 100	-0.22%	19.18%	3.61%	9.30%	8.41%	-0.47%	15.72%	0.57%	6.11%	4.35%
EQIS Asia ETF	07/31/2013	01/31/2024	61 - 80	0.67%	8.57%	1.53%	5.83%	5.39%	0.42%	5.40%	-1.46%	2.73%	1.92%
EQIS Biotech	07/31/2014	01/31/2024	81 - 100	-1.27%	-0.93%	-1.12%	2.95%	-	-1.52%	-3.85%	-4.04%	-0.07%	-
EQIS Buy-Write Blend ETF	07/31/2013	01/31/2024	61 - 80	-2.36%	-0.38%	7.04%	7.25%	6.31%	-2.61%	-3.31%	3.91%	4.11%	2.66%
EQIS Commodities ETF	07/31/2013	01/31/2024	81 - 100	-3.42%	-1.76%	7.39%	10.08%	7.08%	-3.67%	-4.65%	4.24%	6.86%	3.28%
EQIS Communications ETF	10/31/2020	01/31/2024	81 - 100	4.43%	38.30%	5.01%	-	-	4.18%	34.34%	1.93%	-	-
EQIS Consumer Discretionary ETF	10/31/2020	01/31/2024	81 - 100	-3.96%	16.28%	1.78%	-	-	-4.21%	12.90%	-1.22%	-	-
EQIS Consumer Staples ETF	10/31/2020	01/31/2024	81 - 100	0.87%	1.89%	6.92%	-	-	0.63%	-1.10%	3.79%	-	-
EQIS Convertibles ETF	07/31/2021	01/31/2024	81 - 100	-1.37%	6.35%	-	-	-	-1.62%	3.23%	-	-	-
EQIS Disruptive Technology ETF	10/31/2020	01/31/2024	81 - 100	-6.46%	10.72%	-16.97%	-	-	-6.71%	7.48%	-19.46%	-	-
EQIS Diversifiers ETF Strategy	09/30/2019	01/31/2024	81 - 100	-0.45%	-7.37%	-1.35%	-	-	-0.70%	-10.12%	-4.25%	-	-
EQIS Domestic Real Estate ETF	07/31/2013	01/31/2024	81 - 100	-4.52%	-5.78%	0.78%	1.32%	5.22%	-4.77%	-8.56%	-2.18%	-1.66%	1.78%
EQIS Domestic REIT	09/30/2015	01/31/2024	81 - 100	-3.45%	-4.26%	5.20%	3.13%	-	-3.70%	-7.09%	2.11%	0.10%	-
EQIS Dynamic Fixed Income ETF Strategy	09/30/2019	01/31/2024	1 - 20	-0.15%	2.06%	-2.43%	-	-	-0.40%	-0.94%	-5.31%	-	-
EQIS Dynamic International Equity ETF Strategy	09/30/2019	01/31/2024	81 - 100	-1.40%	5.76%	-0.41%	-	-	-1.64%	2.66%	-3.34%	-	-
EQIS Dynamic US Equity ETF Strategy	09/30/2019	01/31/2024	61 - 80	0.61%	5.00%	5.86%	-	-	0.36%	1.93%	2.76%	-	-
EQIS Emerging Market Debt ETF	07/31/2013	01/31/2024	41 - 60	-1.36%	3.04%	-4.71%	-0.54%	2.17%	-1.61%	0.02%	-7.52%	-3.47%	-0.69%
EQIS Energy	05/31/2015	01/31/2024	81 - 100	-2.07%	-3.65%	33.66%	18.40%	-	-2.32%	-6.49%	29.81%	14.95%	-
EQIS Energy ETF	10/31/2020	01/31/2024	81 - 100	-0.74%	-5.06%	33.11%	-	-	-0.98%	-7.87%	29.28%	-	-
EQIS ESG High Yield Debt ETF	07/31/2021	01/31/2024	21 - 40	0.14%	6.40%	-	-	-	-0.11%	3.29%	-	-	-
EQIS Europe	07/31/2013	01/31/2024	81 - 100	-0.24%	15.39%	13.17%	14.52%	8.79%	-0.49%	12.03%	9.87%	11.19%	4.66%
EQIS Europe ETF Strategy	07/31/2013	01/31/2024	81 - 100	-1.46%	6.19%	3.90%	6.44%	4.05%	-1.71%	3.08%	0.85%	3.32%	0.83%
EQIS Financial	05/31/2017	01/31/2024	81 - 100	0.92%	4.47%	11.69%	3.97%	-	0.67%	1.40%	8.43%	0.91%	-
EQIS Financials ETF	10/31/2020	01/31/2024	81 - 100	1.93%	6.89%	11.70%	-	-	1.68%	3.76%	8.44%	-	-
EQIS Fixed Income Aggressive ETF Strategy	08/31/2019	01/31/2024	21 - 40	0.05%	2.35%	-2.68%	-	-	-0.20%	-0.66%	-5.55%	-	-
EQIS Fixed Income CA Municipal ETF	06/30/2018	01/31/2024	1 - 20	0.43%	3.06%	-1.28%	1.78%	-	0.18%	0.03%	-4.19%	-1.21%	-
EQIS Fixed Income Conservative ETF Strategy	08/31/2019	01/31/2024	1 - 20	0.18%	2.83%	-1.85%	-	-	-0.07%	-0.19%	-4.74%	-	-
EQIS Fixed Income Moderate Aggressive ETF Strategy	08/31/2019	01/31/2024	21 - 40	0.07%	2.71%	-2.46%	-	-	-0.18%	-0.30%	-5.34%	-	-
EQIS Fixed Income Moderate Conservative ETF Strategy	08/31/2019	01/31/2024	21 - 40	0.15%	2.86%	-1.84%	-	-	-0.10%	-0.16%	-4.73%	-	-
EQIS Fixed Income Moderate ETF Strategy	08/31/2019	01/31/2024	11 - 30	0.06%	2.74%	-2.19%	-	-	-0.18%	-0.27%	-5.07%	-	-
EQIS Fixed Income NY Municipal ETF	06/30/2018	01/31/2024	1 - 20	0.70%	3.48%	-1.14%	1.92%	-	0.45%	0.44%	-4.05%	-1.07%	-
EQIS Foreign Fixed Income ETF	07/31/2013	01/31/2024	1 - 20	-0.28%	2.45%	-2.91%	0.38%	0.87%	-0.53%	-0.55%	-5.77%	-2.57%	-1.74%
EQIS Foreign Real Estate ETF	07/31/2013	01/31/2024	81 - 100	-4.51%	-7.43%	-6.13%	-3.58%	0.89%	-4.76%	-10.17%	-8.90%	-6.43%	-1.74%
EQIS Global Equity Ex-US ETF	10/31/2020	01/31/2024	81 - 100	-1.66%	2.66%	0.48%	-	-	-1.91%	-0.36%	-2.48%	-	-
EQIS Healthcare	01/31/2014	01/31/2024	81 - 100	2.66%	3.64%	5.31%	5.44%	8.54%	2.41%	0.60%	2.23%	2.35%	4.45%
EQIS Healthcare ETF	10/31/2020	01/31/2024	81 - 100	2.33%	5.02%	5.01%	-	-	2.08%	1.94%	1.93%	-	-
EQIS High Yield Debt ETF	07/31/2013	01/31/2024	41 - 60	0.44%	7.35%	0.83%	3.81%	3.46%	0.19%	4.22%	-2.13%	0.77%	0.35%
EQIS Industrials ETF	10/31/2020	01/31/2024	81 - 100	-1.12%	14.22%	11.01%	-	-	-1.37%	10.89%	7.77%	-	-
EQIS Insider Purchase Focus	11/30/2015	01/31/2024	81 - 100	-4.44%	-1.36%	9.71%	11.58%	-	-4.69%	-4.27%	6.50%	8.32%	-
EQIS International Equity ETF Strategy	09/30/2019	01/31/2024	81 - 100	-1.58%	4.39%	0.36%	-	-	-1.83%	1.33%	-2.59%	-	-
EQIS Large Cap Growth	07/31/2013	01/31/2024	81 - 100	3.19%	36.31%	11.54%	14.83%	13.46%	2.94%	32.40%	8.29%	11.48%	8.39%
EQIS Large Cap Growth ETF	07/31/2013	01/31/2024	81 - 100	2.74%	28.58%	8.28%	15.88%	14.41%	2.49%	24.88%	5.11%	12.51%	9.15%
EQIS Large Cap Value	07/31/2013	01/31/2024	81 - 100	1.63%	11.15%	10.52%	8.20%	8.81%	1.38%	7.91%	7.29%	5.03%	4.67%
EQIS Large Cap Value ETF	07/31/2013	01/31/2024	81 - 100	0.21%	11.15%	12.13%	11.18%	10.35%	-0.04%	7.91%	8.86%	7.93%	5.90%
EQIS Latin America	07/31/2013	01/31/2024	81 - 100	-1.79%	22.99%	18.38%	3.45%	4.14%	-2.04%	19.42%	14.94%	0.41%	0.90%
EQIS Latin America ETF Strategy	07/31/2013	01/31/2024	81 - 100	-4.54%	11.34%	9.42%	1.19%	1.56%	-4.79%	8.09%	6.22%	-1.79%	-1.20%
EQIS Managed Futures ETF	11/30/2015	01/31/2024	81 - 100	1.63%	0.38%	3.56%	0.75%	-	1.39%	-2.57%	0.53%	-2.21%	-

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
EQIS Materials ETF	10/31/2020	01/31/2024	81 - 100	-4.10%	-1.41%	7.74%	-	-	-4.35%	-4.31%	4.58%	-	-
EQIS Mid Cap Growth	07/31/2013	01/31/2024	81 - 100	-0.40%	13.81%	0.54%	8.27%	9.47%	-0.65%	10.49%	-2.42%	5.10%	5.20%
EQIS Mid Cap Growth ETF	07/31/2013	01/31/2024	81 - 100	-0.40%	10.32%	2.36%	9.99%	9.20%	-0.65%	7.10%	-0.65%	6.77%	4.99%
EQIS Mid Cap Value	07/31/2013	01/31/2024	81 - 100	-1.60%	0.15%	6.80%	7.01%	7.83%	-1.85%	-2.80%	3.67%	3.88%	3.88%
EQIS Mid Cap Value ETF	07/31/2013	01/31/2024	81 - 100	-2.73%	-0.09%	9.09%	9.05%	8.80%	-2.98%	-3.03%	5.90%	5.86%	4.66%
EQIS MLP	02/28/2015	01/31/2024	81 - 100	6.02%	6.54%	23.78%	13.03%	-	5.78%	3.42%	20.20%	9.73%	-
EQIS Multi Asset Income Aggressive ETF Strategy	08/31/2019	01/31/2024	71 - 90	-2.70%	-6.58%	3.79%	-	-	-2.95%	-9.34%	0.74%	-	-
EQIS Multi Asset Income Conservative ETF Strategy	08/31/2019	01/31/2024	1 - 20	-0.12%	3.11%	1.59%	-	-	-0.36%	0.08%	-1.39%	-	-
EQIS Multi Asset Income Moderate Aggressive ETF Strategy	08/31/2019	01/31/2024	61 - 80	-2.22%	-5.06%	3.77%	-	-	-2.47%	-7.86%	0.72%	-	-
EQIS Multi Asset Income Moderate Conservative ETF Strategy	08/31/2019	12/31/2023	11 - 30	7.51%	7.51%	2.34%	-	-	4.37%	4.37%	-0.66%	-	-
EQIS Multi Asset Income Moderate ETF Strategy	08/31/2019	01/31/2024	51 - 70	-1.55%	-2.32%	2.71%	-	-	-1.80%	-5.20%	-0.31%	-	-
EQIS Municipal Fixed Income ETF	07/31/2013	01/31/2024	1 - 20	-0.15%	1.09%	-0.71%	0.84%	0.87%	-0.40%	-1.88%	-3.63%	-2.12%	-1.75%
EQIS Precious Metals ETF	07/31/2013	01/31/2024	81 - 100	-3.71%	-2.77%	-2.67%	6.72%	2.82%	-3.96%	-5.64%	-5.54%	3.59%	-0.17%
EQIS Preferred Stock ETF	07/31/2013	01/31/2024	41 - 60	3.28%	-0.32%	-2.32%	2.75%	4.29%	3.03%	-3.25%	-5.20%	-0.26%	1.03%
EQIS Principal Protector ETF Strategy	08/31/2013	01/31/2024	41 - 60	0.31%	3.50%	-1.81%	1.55%	2.37%	0.06%	0.47%	-4.70%	-1.43%	-0.53%
EQIS Purchasing Power Protector ETF Strategy	09/30/2013	01/31/2024	1 - 20	0.39%	2.43%	-0.71%	2.67%	1.89%	0.14%	-0.58%	-3.63%	-0.35%	-0.92%
EQIS Short Term Credit	10/31/2020	12/31/2023	1 - 20	4.68%	4.68%	1.27%	-	-	1.61%	1.61%	-1.71%	-	-
EQIS Small Cap Growth	07/31/2013	01/31/2024	81 - 100	0.72%	6.91%	1.94%	6.27%	8.84%	0.48%	3.78%	-1.06%	3.15%	4.69%
EQIS Small Cap Growth ETF	07/31/2013	01/31/2024	81 - 100	-2.77%	5.21%	-1.19%	7.24%	7.85%	-3.02%	2.12%	-4.10%	4.10%	3.89%
EQIS Small Cap Value	07/31/2013	01/31/2024	81 - 100	-4.29%	16.44%	11.51%	12.79%	7.77%	-4.54%	13.06%	8.25%	9.50%	3.83%
EQIS Small Cap Value ETF	07/31/2013	01/31/2024	81 - 100	-5.17%	-3.50%	4.97%	6.95%	7.25%	-5.42%	-6.36%	1.89%	3.81%	3.41%
EQIS Taxable Fixed Income ETF Strategy	07/31/2013	01/31/2024	1 - 20	-0.02%	3.59%	-2.22%	1.52%	2.10%	-0.27%	0.55%	-5.10%	-1.46%	-0.75%
EQIS Technology	07/31/2013	01/31/2024	81 - 100	1.10%	27.73%	0.83%	12.68%	14.54%	0.85%	24.04%	-2.14%	9.40%	9.25%
EQIS Technology ETF	10/31/2020	01/31/2024	81 - 100	2.16%	42.07%	12.95%	-	-	1.91%	38.00%	9.66%	-	-
EQIS US Equity ETF Strategy	09/30/2019	01/31/2024	81 - 100	0.91%	15.43%	8.80%	-	-	0.66%	12.07%	5.62%	-	-
EQIS Utilities	07/31/2013	01/31/2024	81 - 100	-3.37%	-10.28%	2.81%	0.24%	5.67%	-3.62%	-12.95%	-0.20%	-2.71%	2.14%
EQIS Utilities ETF	10/31/2020	01/31/2024	81 - 100	-3.28%	-10.51%	1.64%	-	-	-3.53%	-13.17%	-1.34%	-	-
EQIS Women CEO Focus	12/31/2015	01/31/2024	81 - 100	1.38%	8.32%	12.06%	13.02%	-	1.13%	5.15%	8.80%	9.73%	-
Fidelity Emerging Markets	07/31/2013	01/31/2024	81 - 100	-3.21%	0.34%	-7.22%	5.76%	5.94%	-3.46%	-2.61%	-9.97%	2.66%	2.36%
Fidelity Money Market Fund	07/31/2013	01/31/2024	-	0.47%	5.39%	2.58%	2.13%	1.57%	0.22%	2.31%	-0.43%	-0.87%	-1.18%
Fidelity Target Allocation 20/80 (I) Model Portfolio	07/31/2018	12/31/2023	1 - 20	8.25%	8.25%	7.58%	4.99%	-	5.09%	5.09%	4.43%	1.92%	-
Fidelity Target Allocation 20/80 (Z) Model Portfolio	12/31/2018	12/31/2023	1 - 20	8.29%	8.29%	0.21%	4.22%	-	5.12%	5.12%	-2.74%	1.17%	-
Fidelity Target Allocation 40/60 (I) Model Portfolio	07/31/2018	12/31/2023	21 - 40	11.76%	11.76%	9.32%	7.42%	-	8.51%	8.51%	6.13%	4.28%	-
Fidelity Target Allocation 40/60 (Z) Model Portfolio	12/31/2018	12/31/2023	21 - 40	11.83%	11.83%	1.29%	6.70%	-	8.57%	8.57%	-1.68%	3.58%	-
Fidelity Target Allocation 60/40 (I) Model Portfolio	07/31/2018	12/31/2023	41 - 60	15.71%	15.71%	10.81%	9.52%	-	12.34%	12.34%	7.57%	6.32%	-
Fidelity Target Allocation 60/40 (Z) Model Portfolio	12/31/2018	12/31/2023	41 - 60	15.77%	15.77%	2.67%	8.96%	-	12.41%	12.41%	-0.35%	5.78%	-
Fidelity Target Allocation 70/30 (I) Model Portfolio	07/31/2018	12/31/2023	61 - 80	17.36%	17.36%	11.04%	10.45%	-	13.96%	13.96%	7.80%	7.23%	-
Fidelity Target Allocation 70/30 (Z) Model Portfolio	12/31/2018	12/31/2023	61 - 80	17.40%	17.40%	3.43%	10.03%	-	13.99%	13.99%	0.39%	6.82%	-
Fidelity Target Allocation 85/15 (I) Model Portfolio	07/31/2018	12/31/2023	81 - 100	20.20%	20.20%	11.75%	12.15%	-	16.72%	16.72%	8.49%	8.88%	-
Fidelity Target Allocation 85/15 (Z) Model Portfolio	12/31/2018	12/31/2023	81 - 100	20.28%	20.28%	4.94%	11.92%	-	16.79%	16.79%	1.87%	8.66%	-
Financial Trust American Disciplined Equity	07/31/2013	12/31/2023	81 - 100	15.64%	15.64%	8.87%	12.82%	9.50%	12.28%	12.28%	5.69%	9.53%	5.23%
Financial Trust American Disciplined Equity	07/31/2013	12/31/2023	81 - 100	15.64%	15.64%	8.87%	12.82%	9.50%	12.28%	12.28%	5.69%	9.53%	5.23%
Financial Trust Asia Value Momentum	07/31/2013	12/31/2023	81 - 100	4.64%	4.64%	-8.45%	11.43%	8.39%	1.57%	1.57%	-11.16%	8.18%	4.33%
Financial Trust Europe Value Momentum	07/31/2013	12/31/2023	81 - 100	17.80%	17.80%	0.55%	8.39%	3.49%	14.38%	14.38%	-2.41%	5.22%	0.38%
Financial Trust Flexible Income	07/31/2013	12/31/2023	1 - 20	3.47%	3.47%	0.92%	2.09%	1.48%	0.44%	0.44%	-2.04%	-0.91%	-1.25%
Financial Trust Global Cash Flow	10/31/2014	12/31/2023	21 - 40	7.38%	7.38%	1.76%	4.15%	-	4.24%	4.24%	-1.23%	1.10%	-
Financial Trust Global REIT	07/31/2013	12/31/2023	81 - 100	2.82%	2.82%	-1.74%	5.23%	6.18%	-0.20%	-0.20%	-4.64%	2.15%	2.55%
Financial Trust Health Value	07/31/2013	12/31/2023	81 - 100	-8.76%	-8.76%	-3.20%	3.94%	5.05%	-11.46%	-11.46%	-6.05%	0.89%	1.64%
Financial Trust International Value Momentum	07/31/2013	12/31/2023	81 - 100	13.69%	13.69%	4.42%	13.58%	6.58%	10.38%	10.38%	1.35%	10.27%	2.88%
Financial Trust Latin Value Momentum	07/31/2013	12/31/2023	81 - 100	35.00%	35.00%	14.28%	3.91%	5.11%	31.11%	31.11%	10.95%	0.85%	1.68%
Financial Trust Value Momentum Leaders	07/31/2013	12/31/2023	81 - 100	27.19%	27.19%	16.41%	13.02%	7.28%	23.52%	23.52%	13.03%	9.72%	3.43%
Financial Trust VMV Emerging Markets	07/31/2013	12/31/2023	81 - 100	19.80%	19.80%	-2.98%	4.94%	1.11%	16.32%	16.32%	-5.84%	1.85%	-1.55%
Financial Trust VMV Non-US Developed Country	07/31/2013	12/31/2023	81 - 100	7.51%	7.51%	-4.69%	10.24%	4.18%	4.36%	4.36%	-7.51%	7.02%	0.93%
First Trust All Equity ETF Asset Allocation Model	11/30/2016	01/31/2024	-	0.53%	7.28%	3.90%	8.32%	-	0.28%	4.14%	0.85%	5.15%	-
First Trust Alternatives Strategic Focus ETF Model	10/31/2017	12/31/2023	-	1.60%	1.60%	4.98%	4.23%	-	-1.38%	-1.38%	1.91%	1.17%	-
First Trust Buffer ETF	10/31/2020	01/31/2024	61 - 80	1.09%	15.84%	8.03%	-	-	0.84%	12.47%	4.87%	-	-
First Trust Core Plus Fixed Income Model	07/31/2013	01/31/2024	-	-0.16%	2.16%	-2.99%	0.49%	1.21%	-0.41%	-0.41%	-5.85%	-2.47%	-1.47%
First Trust Defensive Equity ETF Asset Allocation Model	02/29/2020	01/31/2024	-	0.68%	8.00%	8.44%	-	-	0.43%	4.84%	5.27%	-	-
First Trust Diversified Low Duration Fixed Income Model	11/30/2016	01/31/2024	-	0.34%	5.38%	0.51%	1.72%	-	0.10%	2.30%	-2.44%	-1.26%	-
First Trust Domestic Equity ETF Asset Allocation Model	07/31/2019	01/31/2024	-	0.68%	7.40%	5.89%	-	-	0.43%	4.26%	2.79%	-	-
First Trust Equity Income ETF Asset Allocation Model	01/31/2017	01/31/2024	-	-0.48%	3.46%	8.55%	8.13%	-	-0.73%	0.42%	5.38%	4.96%	-
First Trust High Income Model	11/30/2016	01/31/2024	-	-0.02%	3.77%	-1.11%	1.26%	-	-0.27%	0.73%	-4.02%	-1.72%	-
First Trust High Income Municipal Model	05/31/2018	01/31/2024	-	0.25%	3.04%	-0.29%	2.04%	-	0.00%	0.02%	-3.22%	-0.95%	-
First Trust International Equity ETF Asset Allocation Model	02/28/2018	01/31/2024	-	-1.45%	6.92%	-0.03%	2.10%	-	-1.70%	3.79%	-2.97%	-0.90%	-
First Trust Limited Duration Municipal Model	05/31/2018	01/31/2024	-	0.12%	2.78%	0.13%	1.70%	-	-0.13%	-0.24%	-2.81%	-1.28%	-

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
First Trust Model ETF Asset Allocation - Aggressive Growth	11/30/2016	01/31/2024	81 - 100	0.55%	6.30%	3.31%	7.31%	-	0.30%	3.19%	0.28%	4.17%	-
First Trust Model ETF Asset Allocation - Balanced Growth	11/30/2016	01/31/2024	41 - 60	0.35%	2.91%	1.17%	4.95%	-	0.11%	-0.11%	-1.80%	1.88%	-
First Trust Model ETF Asset Allocation - Conservative	11/30/2016	01/31/2024	1 - 20	0.10%	2.78%	0.46%	2.65%	-	-0.14%	-0.23%	-2.49%	-0.36%	-
First Trust Model ETF Asset Allocation - Conservative Growth	11/30/2016	01/31/2024	21 - 40	0.19%	2.83%	1.43%	4.17%	-	-0.05%	-0.19%	-1.55%	1.12%	-
First Trust Model ETF Asset Allocation - Moderate Growth	11/30/2016	01/31/2024	61 - 80	0.62%	5.43%	2.51%	6.39%	-	0.37%	2.34%	-0.50%	3.28%	-
FirstTrust Choe Vest Defensive Growth U.S. Equity Buffer ETF Model	02/28/2021	01/31/2024	-	0.91%	11.16%	3.35%	-	-	0.66%	7.92%	0.32%	-	-
FirstTrust Choe Vest Moderate Growth U.S. Equity Buffer ETF Model	02/28/2021	01/31/2024	-	1.04%	14.69%	7.35%	-	-	0.79%	11.35%	4.21%	-	-
Focus Point Macro	07/31/2013	12/31/2023	51 - 70	7.24%	7.24%	4.90%	9.18%	6.92%	4.11%	4.11%	1.82%	6.00%	3.15%
Franklin Income Fund	07/31/2013	01/31/2024	41 - 60	-0.38%	4.19%	6.74%	6.54%	5.38%	-0.63%	1.13%	3.62%	3.42%	1.91%
Glenmede Large Cap Core	02/29/2016	12/31/2023	-	17.92%	17.92%	-	-	-	-14.50%	14.50%	-	-	-
Glenmede Large Cap Growth	02/29/2016	12/31/2023	-	27.48%	27.48%	11.18%	17.54%	-	23.80%	23.80%	7.94%	14.12%	-
Glenmede Responsible ESG	07/31/2016	12/31/2023	-	15.87%	15.87%	8.97%	11.77%	-	12.50%	12.50%	5.79%	8.51%	-
Glenmede Small Cap Diversified Model	07/31/2013	12/31/2023	-	18.12%	18.12%	11.48%	14.61%	9.06%	14.69%	14.69%	8.23%	11.27%	4.87%
Glenmede Women In Leadership	09/30/2018	12/31/2023	-	17.99%	17.99%	8.87%	12.72%	-	14.56%	14.56%	5.69%	9.44%	-
Global X Core Aggressive Model	09/30/2018	12/31/2023	81 - 100	15.62%	15.62%	0.22%	7.90%	-	12.26%	12.26%	-2.73%	4.75%	-
Global X Core Conservative Model	12/31/2018	12/31/2023	1 - 20	4.17%	4.17%	-1.44%	2.41%	-	1.12%	1.12%	-4.34%	-0.60%	-
Global X Core Moderate Model	01/31/2019	12/31/2023	41 - 60	11.59%	11.59%	0.30%	7.11%	-	8.34%	8.34%	-2.65%	3.98%	-
Global X Core Moderately Aggressive Model	11/30/2018	12/31/2023	61 - 80	13.82%	13.82%	-0.01%	7.82%	-	10.51%	10.51%	-2.95%	4.67%	-
Global X Core Moderately Conservative Model	12/31/2018	12/31/2023	21 - 40	8.46%	8.46%	-0.91%	4.39%	-	5.30%	5.30%	-3.83%	1.33%	-
Global X Digital Innovation	08/31/2020	12/31/2023	-	24.05%	24.05%	-9.53%	-	-	20.46%	20.46%	-12.21%	-	-
Global X Equity Income	12/31/2018	12/31/2023	80 - 100	7.29%	7.29%	1.76%	6.57%	-	4.15%	4.15%	-1.22%	3.45%	-
Global X Sustainable Core Series Aggressive	10/31/2020	12/31/2023	71 - 100	13.10%	13.10%	-1.07%	-	-	9.81%	9.81%	-3.98%	-	-
Global X Sustainable Core Series Moderate	12/31/2020	12/31/2023	40 - 70	10.94%	10.94%	-0.27%	-	-	7.70%	7.70%	-3.21%	-	-
Green Alpha Growth & Income Portfolio	07/31/2013	12/31/2023	81 - 100	28.71%	28.71%	2.83%	17.01%	12.15%	24.99%	24.99%	-0.19%	13.61%	7.34%
Green Alpha Growth & Income Portfolio	07/31/2013	12/31/2023	81 - 100	28.71%	28.71%	2.83%	17.01%	12.15%	24.99%	24.99%	-0.19%	13.61%	7.34%
Green Alpha Next Economy Strategy	07/31/2013	12/31/2023	81 - 100	21.63%	21.63%	-3.18%	17.83%	11.24%	18.10%	18.10%	-6.04%	14.40%	6.62%
Heritage Diversified Growth	07/31/2013	01/31/2024	81 - 100	-1.24%	17.59%	5.54%	8.91%	-	-1.49%	14.18%	2.45%	5.73%	-
Heritage Relative Strength Sector	07/31/2013	12/31/2023	81 - 100	15.02%	15.02%	3.75%	8.99%	7.30%	11.67%	11.67%	0.71%	5.80%	3.46%
Heritage Short-Term Gold	07/31/2013	01/31/2024	1 - 20	-2.54%	1.74%	2.17%	3.30%	2.15%	-2.79%	-1.25%	-0.83%	0.27%	-0.71%
HIP 100 Large Cap Core ESG	07/31/2013	12/31/2023	81 - 100	26.71%	26.71%	8.97%	12.40%	10.40%	23.05%	23.05%	5.78%	9.13%	5.95%
HIP 100 Large Cap Core SRI Fossil-Free	07/31/2013	12/31/2023	81 - 100	26.78%	26.78%	9.88%	15.62%	12.57%	23.13%	23.13%	6.67%	12.26%	7.69%
HIP Global Dividend ESG	06/30/2015	12/31/2023	81 - 100	12.50%	12.50%	6.72%	6.42%	-	9.22%	9.22%	3.60%	3.30%	-
HIP Great Places To Work	08/31/2013	12/31/2023	81 - 100	40.80%	40.80%	12.74%	17.08%	13.72%	36.77%	36.77%	9.45%	13.68%	8.60%
HIP Sustainable REITs ESG	07/31/2013	12/31/2023	81 - 100	15.38%	15.38%	4.52%	4.30%	5.80%	12.02%	12.02%	1.45%	1.23%	2.24%
HJIM Asia	07/31/2013	01/31/2024	81 - 100	-0.07%	6.59%	-2.58%	6.16%	5.69%	-0.32%	3.47%	-5.45%	3.05%	2.16%
HJIM Asia ex Japan	07/31/2013	01/31/2024	81 - 100	-2.78%	3.20%	-4.04%	5.48%	5.70%	-3.03%	0.17%	-6.87%	2.38%	2.16%
HJIM Emerging Markets	07/31/2013	12/31/2023	81 - 100	13.19%	13.19%	-3.70%	5.45%	4.50%	9.89%	9.89%	-6.54%	2.36%	1.19%
HJIM Europe	07/31/2013	01/31/2024	81 - 100	-1.04%	11.73%	5.98%	9.50%	6.04%	-1.29%	8.47%	2.88%	6.30%	2.44%
HJIM Global Large Cap	07/31/2013	01/31/2024	81 - 100	1.94%	18.88%	5.39%	11.02%	9.03%	1.69%	15.43%	2.30%	7.78%	4.85%
HJIM Global Small Cap	07/31/2013	12/31/2023	81 - 100	25.97%	25.97%	0.76%	11.33%	8.45%	22.33%	22.33%	-2.20%	8.08%	4.38%
HJIM International ESG Large Cap	07/31/2013	05/31/2023	81 - 100	-	-0.46%	8.67%	6.85%	7.39%	-	-3.40%	5.49%	3.72%	3.53%
HJIM International Large Cap	07/31/2013	12/31/2023	81 - 100	21.56%	21.56%	1.96%	10.31%	6.08%	18.04%	18.04%	-1.03%	7.09%	2.48%
HJIM International Select	07/31/2013	12/31/2023	81 - 100	21.97%	21.97%	-3.37%	10.56%	7.81%	18.44%	18.44%	-6.22%	7.33%	3.87%
HJIM Latin America	07/31/2013	01/31/2024	81 - 100	-4.06%	11.94%	9.95%	4.08%	5.15%	-4.31%	8.68%	6.73%	1.02%	1.72%
Horizon Active Asset Allocation Investor	07/31/2013	01/31/2024	81 - 100	-0.21%	11.69%	5.29%	8.36%	7.16%	-0.46%	8.43%	2.20%	5.19%	3.34%
Horizon Active Income Investor	11/30/2013	01/31/2024	1 - 20	-0.17%	2.18%	-2.92%	1.23%	1.20%	-0.42%	-0.82%	-5.78%	-1.75%	-1.48%
Horizon Active Risk Assist Investor	10/31/2014	01/31/2024	61 - 80	0.21%	12.80%	4.36%	5.11%	-	-0.03%	9.52%	1.30%	2.03%	-
Horizon Defined Risk Investor	02/28/2018	01/31/2024	41 - 60	1.07%	12.10%	6.36%	7.13%	-	0.82%	8.84%	3.25%	4.00%	-
Horizon ESG Defensive Core Inv	11/30/2013	01/31/2024	81 - 100	-0.17%	2.18%	-2.92%	1.23%	1.20%	-0.42%	-0.82%	-5.78%	-1.75%	-1.48%
Horizon Investment Services Dividend Plus	07/31/2013	12/31/2023	81 - 100	16.39%	16.39%	7.41%	10.93%	8.69%	13.00%	13.00%	4.27%	7.69%	4.58%
Horizon Investment Services Dividend Plus	07/31/2013	12/31/2023	81 - 100	16.39%	16.39%	7.41%	10.93%	8.69%	13.00%	13.00%	4.27%	7.69%	4.58%
Horizon Investment Services Enhanced Christian Values Strategy	07/31/2013	12/31/2023	81 - 100	24.08%	24.08%	13.30%	13.38%	6.89%	20.49%	20.49%	10.00%	10.07%	3.12%
Horizon Investment Services Enhanced Socially Responsible Strategy	07/31/2013	12/31/2023	81 - 100	19.59%	19.59%	12.60%	17.67%	10.38%	16.12%	16.12%	9.32%	14.25%	5.93%
Horizon Investment Services Enhanced SRI Fossil Fuel Free	07/31/2013	12/31/2023	81 - 100	21.43%	21.43%	14.10%	15.48%	9.05%	17.91%	17.91%	10.78%	12.12%	4.86%
Horizon Investment Services Upside Plus	07/31/2013	12/31/2023	81 - 100	24.76%	24.76%	10.00%	14.27%	6.99%	21.16%	21.16%	6.79%	10.94%	3.20%
Horizon U.S. Defensive Equity Investor	08/31/2019	01/31/2024	81 - 100	3.08%	15.60%	10.71%	-	-	2.84%	12.24%	7.48%	-	-
Huber Large Cap Value	07/31/2013	12/31/2023	81 - 100	12.41%	12.41%	10.52%	11.82%	7.41%	9.13%	9.13%	7.30%	8.55%	3.55%
Invenomic Institutional BIVIX	08/31/2017	01/31/2024	81 - 100	-2.68%	3.02%	38.89%	26.13%	-	-2.93%	0.00%	34.91%	22.48%	-
Invesco BulletShares Corporate 0-10 Year Portfolio	02/29/2020	12/31/2023	-	7.98%	7.98%	-0.50%	-	-	4.83%	4.83%	-3.42%	-	-
Invesco BulletShares Corporate 0-3 Year Portfolio	02/29/2020	12/31/2023	-	5.71%	5.71%	1.53%	-	-	2.62%	2.62%	-1.45%	-	-
Invesco BulletShares Corporate 0-5 Year Portfolio	02/29/2020	12/31/2023	-	6.31%	6.31%	0.87%	-	-	3.20%	3.20%	-2.10%	-	-
Invesco BulletShares Corporate 0-7 Year Portfolio	02/29/2020	12/31/2023	-	7.19%	7.19%	0.33%	-	-	4.05%	4.05%	-2.62%	-	-
Invesco BulletShares Municipal 0-10 Year Portfolio	02/29/2020	12/31/2023	-	5.99%	5.99%	-0.07%	-	-	2.89%	2.89%	-3.00%	-	-
Invesco BulletShares Municipal 0-3 Year Portfolio	02/29/2020	12/31/2023	-	3.87%	3.87%	1.14%	-	-	0.82%	0.82%	-1.83%	-	-
Invesco BulletShares Municipal 0-5 Year Portfolio	02/29/2020	12/31/2023	-	4.38%	4.38%	0.73%	-	-	1.32%	1.32%	-2.23%	-	-

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
Invesco BulletShares Municipal 0-7 Year Portfolio	02/29/2020	12/31/2023	-	4.90%	4.90%	0.44%	-	-	1.83%	1.83%	-2.51%	-	-
Invesco Dynamic Active/Passive 100/0 Portfolio	11/30/2018	12/31/2023	-	18.95%	18.95%	3.46%	10.85%	-	15.50%	15.50%	0.43%	7.62%	-
Invesco Dynamic Active/Passive 20/80 Portfolio	11/30/2018	12/31/2023	-	9.14%	9.14%	-1.17%	2.61%	-	5.95%	5.95%	-4.08%	-0.40%	-
Invesco Dynamic Active/Passive 40/60 Portfolio	11/30/2018	12/31/2023	-	11.82%	11.82%	-0.09%	4.78%	-	8.56%	8.56%	-3.03%	1.71%	-
Invesco Dynamic Active/Passive 60/40 Portfolio	11/30/2018	12/31/2023	-	14.52%	14.52%	1.41%	7.09%	-	11.19%	11.19%	-1.57%	3.96%	-
Invesco Dynamic Active/Passive 80/20 Portfolio	11/30/2018	12/31/2023	-	16.99%	16.99%	2.57%	9.15%	-	13.59%	13.59%	-0.44%	5.96%	-
Invesco Dynamic U.S. Factor Rotation Portfolio	04/30/2018	12/31/2023	-	17.57%	17.57%	9.95%	13.39%	-	14.16%	14.16%	6.74%	10.08%	-
Invesco Energy Fund	07/31/2013	01/31/2024	81 - 100	-1.18%	-3.87%	32.30%	8.36%	-1.41%	-1.43%	-6.71%	28.49%	5.18%	-3.61%
Invesco Rochester® Municipal Opportunities Fund	07/31/2013	01/31/2024	21 - 40	0.30%	4.15%	-0.49%	3.88%	5.86%	0.06%	1.10%	-3.41%	0.83%	2.30%
Invesco Strategic ETF 0/100 Portfolio	11/30/2017	12/31/2023	-	7.83%	7.83%	-0.94%	2.13%	-	4.68%	4.68%	-3.85%	-0.87%	-
Invesco Strategic ETF 10/90 Portfolio	11/30/2017	12/31/2023	-	9.00%	9.00%	0.06%	3.32%	-	5.82%	5.82%	-2.88%	0.29%	-
Invesco Strategic ETF 100/0 Portfolio	11/30/2017	12/31/2023	-	13.95%	13.95%	7.57%	11.09%	-	10.63%	10.63%	4.42%	7.85%	-
Invesco Strategic ETF 20/80 Portfolio	11/30/2017	12/31/2023	-	9.01%	9.01%	0.64%	4.28%	-	5.82%	5.82%	-2.32%	1.22%	-
Invesco Strategic ETF 30/70 Portfolio	11/30/2017	12/31/2023	-	9.66%	9.66%	1.49%	5.21%	-	6.45%	6.45%	-1.49%	2.13%	-
Invesco Strategic ETF 40/60 Portfolio	11/30/2017	12/31/2023	-	10.02%	10.02%	2.21%	6.03%	-	6.81%	6.81%	-0.79%	2.92%	-
Invesco Strategic ETF 50/50 Portfolio	11/30/2017	12/31/2023	-	10.85%	10.85%	3.08%	6.91%	-	7.62%	7.62%	0.05%	3.78%	-
Invesco Strategic ETF 60/40 Portfolio	11/30/2017	12/31/2023	-	11.46%	11.46%	3.92%	7.72%	-	8.21%	8.21%	0.88%	4.57%	-
Invesco Strategic ETF 70/30 Portfolio	11/30/2017	12/31/2023	-	11.97%	11.97%	4.77%	8.55%	-	8.70%	8.70%	1.70%	5.37%	-
Invesco Strategic ETF 80/20 Portfolio	11/30/2017	12/31/2023	-	12.65%	12.65%	5.70%	9.44%	-	9.37%	9.37%	2.60%	6.24%	-
Invesco Strategic ETF 90/10 Portfolio	11/30/2017	12/31/2023	-	13.42%	13.42%	6.83%	10.45%	-	10.12%	10.12%	3.70%	7.23%	-
Invesco Taxable Money Fund	07/31/2013	01/31/2024	-	0.48%	5.49%	2.61%	2.17%	1.54%	0.23%	2.40%	-0.40%	-0.83%	-1.20%
IQ Merger Arbitrage ETF	07/31/2013	01/31/2024	1 - 20	-0.81%	-0.08%	-1.60%	0.05%	2.01%	-1.06%	-3.02%	-4.49%	-2.89%	-0.82%
Ironwood Small Cap Core	07/31/2013	12/31/2023	81 - 100	35.64%	35.64%	3.44%	14.83%	9.03%	31.74%	31.74%	0.40%	11.48%	4.85%
iSectors Capital Preservation	07/31/2013	12/31/2023	1 - 20	5.34%	5.34%	0.77%	1.72%	1.32%	2.26%	2.26%	-2.19%	-1.26%	-1.38%
iSectors Domestic Equity	07/31/2013	12/31/2023	81 - 100	11.97%	11.97%	7.72%	11.68%	9.62%	8.70%	8.70%	4.57%	8.43%	5.32%
iSectors Domestic Fixed Income	07/31/2013	12/31/2023	1 - 20	5.74%	5.74%	0.77%	2.35%	1.99%	2.65%	2.65%	-2.19%	-0.65%	-0.83%
iSectors Endowment	07/31/2013	12/31/2023	51 - 70	8.82%	8.82%	2.78%	3.72%	2.84%	5.64%	5.64%	-0.24%	0.68%	-0.15%
iSectors Global Balanced	07/31/2013	12/31/2023	51 - 70	9.79%	9.79%	1.17%	5.14%	4.08%	6.58%	6.58%	-1.81%	2.06%	0.85%
iSectors Global Conservative	07/31/2013	12/31/2023	11 - 30	8.07%	8.07%	-0.36%	3.17%	2.49%	4.91%	4.91%	-3.29%	0.15%	-0.43%
iSectors Global Equity	07/31/2013	12/31/2023	81 - 100	13.78%	13.78%	4.58%	9.17%	7.23%	10.47%	10.47%	1.52%	5.98%	3.40%
iSectors Global Fixed Income	07/31/2013	12/31/2023	1 - 20	6.18%	6.18%	-2.22%	1.10%	0.76%	3.07%	3.07%	-5.10%	-1.87%	-1.84%
iSectors Global Growth	07/31/2013	12/31/2023	81 - 100	11.90%	11.90%	2.96%	7.25%	5.71%	8.64%	8.64%	-0.06%	4.11%	2.18%
iSectors Inflation Protection	07/31/2013	12/31/2023	21 - 40	2.09%	2.09%	3.59%	6.60%	2.76%	-0.91%	-0.91%	0.55%	3.48%	-0.21%
iSectors Liquid Alternatives	07/31/2013	12/31/2023	41 - 60	8.19%	8.19%	1.30%	4.07%	2.38%	5.03%	5.03%	-1.68%	1.02%	-0.52%
iSectors Post-MPT Growth	07/31/2013	12/31/2023	71 - 90	7.52%	7.52%	0.85%	5.90%	6.18%	4.37%	4.37%	-2.12%	2.80%	2.55%
iSectors Post-MPT Moderate	07/31/2013	12/31/2023	51 - 70	3.81%	3.81%	1.59%	6.78%	6.33%	0.77%	0.77%	-1.40%	3.66%	2.68%
iSectors Precious Metals	07/31/2013	12/31/2023	61 - 80	1.30%	1.30%	-2.87%	7.68%	3.72%	-1.68%	-1.68%	-5.74%	4.53%	0.57%
iSectors Tactical Global Balanced	07/31/2013	12/31/2023	51 - 70	-0.34%	-0.34%	3.90%	5.31%	3.39%	-3.27%	-3.27%	0.86%	2.22%	0.30%
JPMorgan Government Bond Fund	07/31/2013	01/31/2024	1 - 20	-0.11%	1.28%	-3.32%	0.41%	1.20%	-0.36%	-1.69%	-6.17%	-2.54%	-1.48%
JPMorgan Tactical ETF Portfolios (100-0)	03/31/2020	09/30/2023	81 - 100	-	15.53%	4.97%	-	-	-	12.18%	1.89%	-	-
JPMorgan Tactical ETF Portfolios (20-80)	03/31/2020	09/30/2023	1 - 20	-	3.95%	-1.89%	-	-	-	0.90%	-4.78%	-	-
JPMorgan Tactical ETF Portfolios (40-60)	03/31/2020	09/30/2023	21 - 40	-	7.60%	0.49%	-	-	-	4.46%	-2.46%	-	-
JPMorgan Tactical ETF Portfolios (60-40)	03/31/2020	09/30/2023	41 - 60	-	11.38%	2.72%	-	-	-	8.14%	-0.30%	-	-
JPMorgan Tactical ETF Portfolios (75-25)	03/31/2020	09/30/2023	61 - 80	-	13.21%	3.76%	-	-	-	9.91%	0.72%	-	-
Kensington Dynamic Growth Strategy	02/28/2015	01/31/2024	-	1.74%	19.04%	10.25%	17.78%	-	1.49%	15.59%	7.04%	14.36%	-
Kensington Managed Income	07/31/2013	12/31/2023	1 - 20	5.01%	5.01%	0.89%	4.25%	4.38%	1.93%	1.93%	-2.07%	1.19%	1.10%
Lee Adaptive Large Cap Sector	02/29/2016	12/31/2023	81 - 100	14.33%	14.33%	10.73%	12.81%	-	11.00%	11.00%	7.50%	9.52%	-
Lord Abbett High Yield Municipal Bond Fund	07/31/2013	01/31/2024	21 - 40	0.59%	3.86%	-1.94%	2.13%	4.03%	0.34%	0.82%	-4.82%	-0.86%	0.82%
Lord Abbett Intermediate Tax Free Fund	07/31/2013	01/31/2024	1 - 20	0.07%	3.40%	-1.04%	1.81%	2.54%	-0.18%	0.37%	-3.95%	-1.18%	-0.39%
Lord Abbett National Tax Free Fund	07/31/2013	01/31/2024	21 - 40	0.02%	3.93%	-1.65%	1.98%	3.27%	-0.23%	0.88%	-4.54%	-1.02%	0.20%
Loudon Large Cap Value	07/31/2013	01/31/2024	81 - 100	-1.58%	8.43%	9.28%	9.37%	7.45%	-1.83%	5.26%	6.09%	6.18%	3.57%
Lunt Factor Rotation	08/31/2020	12/31/2023	80 - 100	5.18%	5.18%	5.38%	-	-	2.10%	2.10%	2.29%	-	-
Main Management Active Sector Rotation	07/31/2013	05/31/2023	-	-	5.38%	15.05%	9.23%	11.40%	-	2.29%	11.70%	6.03%	6.75%
Martin Best Ideas Growth With A Value Discipline	07/31/2013	12/31/2023	81 - 100	14.16%	14.16%	5.12%	15.09%	11.25%	10.84%	10.84%	2.04%	11.75%	6.63%
Martin Global Eco-Investing	02/28/2017	12/31/2023	81 - 100	18.72%	18.72%	4.72%	12.20%	-	15.28%	15.28%	1.65%	8.92%	-
Martin International Tortue Capital	07/31/2013	12/31/2023	81 - 100	21.56%	21.56%	4.62%	10.42%	6.42%	18.04%	18.04%	1.55%	7.19%	2.75%
MFS Corporate Bond Fund	07/31/2013	01/31/2024	21 - 40	0.05%	4.52%	-2.94%	2.34%	2.76%	-0.20%	1.46%	-5.80%	-0.67%	-0.21%
MFS Emerging Markets Debt Fund	07/31/2013	01/31/2024	41 - 60	-0.75%	5.29%	-2.81%	1.49%	3.00%	-1.00%	2.21%	-5.68%	-1.50%	-0.02%
Morningstar All-Cap Equity SMA	07/31/2013	12/31/2023	70 - 100	21.63%	21.63%	11.52%	13.62%	9.24%	18.11%	18.11%	8.27%	10.31%	5.02%
Morningstar Dividend Non-MLP SMA	08/31/2015	12/31/2023	-	3.27%	3.27%	9.10%	9.57%	-	0.24%	0.24%	5.91%	6.37%	-
Morningstar Dividend SMA	07/31/2013	12/31/2023	-	5.20%	5.20%	10.08%	9.83%	7.48%	2.12%	2.12%	6.87%	6.63%	3.60%
Morningstar ETF Aggressive Growth	07/31/2013	12/31/2023	-	18.73%	18.73%	6.77%	10.81%	7.79%	15.29%	15.29%	3.64%	7.57%	3.85%
Morningstar ETF Aggressive Growth - Tax Sensitive	08/31/2016	12/31/2023	-	18.96%	18.96%	6.95%	10.91%	-	15.51%	15.51%	3.82%	7.68%	-
Morningstar ETF Conservative	07/31/2013	12/31/2023	-	8.54%	8.54%	-0.66%	3.14%	2.77%	5.37%	5.37%	-3.58%	0.12%	-0.21%
Morningstar ETF Conservative - Tax Sensitive	08/31/2016	12/31/2023	-	7.76%	7.76%	1.35%	3.51%	-	4.61%	4.61%	-1.62%	0.48%	-

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
Morningstar ETF Fixed Income Allocation	10/31/2019	12/31/2023	-	6.18%	6.18%	-1.83%	-	-	3.08%	3.08%	-4.72%	-	-
Morningstar ETF Growth	07/31/2013	12/31/2023	-	16.79%	16.79%	5.23%	9.43%	6.91%	13.40%	13.40%	2.14%	6.23%	3.14%
Morningstar ETF Growth - Tax Sensitive	08/31/2016	12/31/2023	-	16.80%	16.80%	5.57%	9.26%	-	13.40%	13.40%	2.48%	6.07%	-
Morningstar ETF Income & Growth	07/31/2013	12/31/2023	-	11.35%	11.35%	1.15%	5.25%	4.24%	8.10%	8.10%	-1.83%	2.17%	0.98%
Morningstar ETF Income & Growth - Tax Sensitive	08/31/2016	12/31/2023	-	10.55%	10.55%	2.73%	5.40%	-	7.32%	7.32%	-0.29%	2.32%	-
Morningstar ETF Moderate Growth	07/31/2013	12/31/2023	-	14.11%	14.11%	3.12%	7.44%	5.66%	10.79%	10.79%	0.09%	4.30%	2.13%
Morningstar ETF Moderate Growth - Tax Sensitive	08/31/2016	12/31/2023	-	13.75%	13.75%	4.30%	7.43%	-	10.44%	10.44%	1.24%	4.29%	-
Morningstar Growth	07/31/2013	12/31/2023	-	16.79%	16.79%	5.23%	9.43%	6.91%	13.40%	13.40%	2.14%	6.23%	3.14%
Morningstar Growth - Tax Sensitive	08/31/2016	12/31/2023	-	16.80%	16.80%	5.57%	9.26%	-	13.40%	13.40%	2.48%	6.07%	-
Morningstar Hare Non-MLP SMA	08/31/2015	12/31/2023	-	36.06%	36.06%	8.00%	15.36%	-	32.16%	32.16%	4.84%	12.00%	-
Morningstar Hare SMA	07/31/2013	12/31/2023	-	36.08%	36.08%	8.04%	15.45%	12.77%	32.18%	32.18%	4.88%	12.09%	7.84%
Morningstar Income & Growth	07/31/2013	12/31/2023	-	11.35%	11.35%	1.15%	5.25%	4.24%	8.10%	8.10%	-1.83%	2.17%	0.98%
Morningstar International Equity ADR SMA	07/31/2013	12/31/2023	-	18.53%	18.53%	9.68%	7.90%	4.21%	15.09%	15.09%	6.47%	4.74%	0.96%
Morningstar Moderate Growth	07/31/2013	12/31/2023	-	14.11%	14.11%	3.12%	7.44%	5.66%	10.79%	10.79%	0.09%	4.30%	2.13%
Morningstar Small/Mid-Cap Equity SMA	07/31/2013	12/31/2023	-	14.61%	14.61%	12.82%	13.74%	8.22%	11.27%	11.27%	9.54%	10.43%	4.20%
Morningstar Tortoise Non-MLP SMA	08/31/2015	12/31/2023	65 - 100	20.84%	20.84%	11.41%	12.73%	-	17.34%	17.34%	8.16%	9.44%	-
Morningstar Tortoise SMA	07/31/2013	12/31/2023	65 - 100	21.33%	21.33%	12.05%	12.68%	9.99%	17.82%	17.82%	8.78%	9.39%	5.62%
NDR Dynamic Allocation	11/30/2017	01/31/2024	40 - 70	0.53%	7.16%	1.69%	7.78%	-	0.28%	4.03%	-1.30%	4.63%	-
NDR Global Allocation	07/31/2013	09/30/2022	40 - 70	-	-17.82%	1.11%	2.10%	5.53%	-	-20.27%	-1.86%	-0.90%	2.03%
NDR Monthly ETF Model	07/31/2013	09/30/2022	40 - 70	-	-18.80%	5.63%	5.66%	7.61%	-	-21.23%	2.54%	2.57%	3.70%
NDR Sector Allocation	03/31/2019	01/31/2024	70 - 100	1.02%	18.70%	11.48%	14.11%	-	0.77%	15.26%	8.23%	10.78%	-
NDR Weekly ETF Model	07/31/2013	09/30/2022	70 - 100	-	-17.19%	4.41%	4.75%	7.55%	-	-19.66%	1.35%	1.68%	3.66%
Neuberger Berman Large Cap Disciplined Growth	07/31/2013	12/31/2023	81 - 100	44.46%	44.46%	8.77%	20.43%	15.14%	40.33%	40.33%	5.59%	16.93%	9.73%
Nia Global Solutions	02/29/2016	12/31/2023	81 - 100	15.53%	15.53%	-4.11%	18.68%	-	12.17%	12.17%	-6.95%	15.23%	-
Northern Trust DSP - Growth with Income	05/31/2016	12/31/2023	-	12.24%	12.24%	2.91%	6.50%	-	8.97%	8.97%	-0.11%	3.38%	-
Northern Trust DSP - Growth with Moderate Income	05/31/2016	12/31/2023	-	15.12%	15.12%	4.91%	8.19%	-	11.78%	11.78%	1.84%	5.03%	-
Northern Trust DSP - Income	05/31/2016	12/31/2023	-	6.04%	6.04%	-1.46%	2.36%	-	2.93%	2.93%	-4.36%	-0.64%	-
Northern Trust DSP - Income with Moderate Growth	05/31/2016	12/31/2023	-	8.55%	8.55%	0.71%	4.14%	-	5.38%	5.38%	-2.25%	1.09%	-
Northern Trust DSP - Max Growth	05/31/2016	12/31/2023	-	17.63%	17.63%	6.32%	9.68%	-	14.21%	14.21%	3.21%	6.47%	-
Northern Trust DSP - Tax Sensitive Growth with Income	02/29/2016	01/31/2024	-	-0.06%	6.08%	3.03%	5.18%	-	-0.31%	2.98%	0.01%	2.10%	-
Northern Trust DSP - Tax Sensitive Income	02/29/2016	01/31/2024	-	0.09%	2.98%	-0.28%	2.29%	-	-0.16%	-0.04%	-3.21%	-0.71%	-
Northern Trust DSP - Tax Sensitive Income with Moderate Growth	02/29/2016	01/31/2024	-	-0.08%	4.02%	1.38%	3.55%	-	-0.32%	0.98%	-1.60%	0.52%	-
Northern Trust DSP - Tax Sensitive Max Growth	02/29/2016	01/31/2024	-	-0.39%	8.66%	5.68%	7.58%	-	-0.64%	5.48%	2.59%	4.43%	-
Northern Trust DSP - Tax Sensitive Growth with Moderate Income	02/29/2016	01/31/2024	-	-0.23%	7.37%	4.52%	6.38%	-	-0.48%	4.23%	1.46%	3.27%	-
Nuveen Sector Emerging Markets (ADR)	07/31/2013	12/31/2023	81 - 100	19.79%	19.79%	-3.53%	6.48%	4.73%	16.31%	16.31%	-6.38%	3.36%	1.38%
Nuveen Small Cap Select	07/31/2013	12/31/2023	81 - 100	18.73%	18.73%	6.49%	13.53%	9.43%	15.29%	15.29%	3.37%	10.22%	5.17%
Ocean Park Conservative Allocation	07/31/2013	12/31/2023	1 - 20	4.41%	4.41%	0.24%	3.76%	3.41%	1.35%	1.35%	-2.70%	0.72%	0.32%
Ocean Park Municipal Bond	08/31/2014	12/31/2023	1 - 20	4.38%	4.38%	1.45%	3.45%	-	1.32%	1.32%	-1.53%	0.42%	-
Ocean Park Strategic Income	07/31/2013	12/31/2023	1 - 20	5.08%	5.08%	0.64%	3.83%	3.79%	2.00%	2.00%	-2.32%	0.79%	0.62%
Ocean Park Tactical Bond	11/30/2017	12/31/2023	11 - 30	7.38%	7.38%	1.36%	6.17%	-	4.24%	4.24%	-1.62%	3.06%	-
Parametric Commodity Strategy Fund	07/31/2013	01/31/2024	61 - 80	1.35%	-5.46%	12.87%	10.59%	2.58%	1.10%	-8.25%	9.58%	7.36%	-0.36%
PIMCO Credit Opportunities Bond Fund	07/31/2013	01/31/2024	1 - 20	0.53%	6.48%	2.09%	3.34%	3.17%	0.28%	3.36%	-0.90%	0.31%	0.12%
PIMCO Emerging Markets Bond Fund	07/31/2013	01/31/2024	41 - 60	-0.69%	7.21%	-2.64%	1.36%	3.09%	-0.94%	4.08%	-5.51%	-1.62%	0.05%
PIMCO Income Fund	07/31/2013	01/31/2024	1 - 20	0.61%	6.34%	1.22%	3.19%	4.36%	0.36%	3.23%	-1.76%	0.16%	1.08%
PIMCO Long Term Credit Fund	07/31/2013	01/31/2024	41 - 60	-0.39%	2.15%	-6.39%	1.77%	3.97%	-0.64%	-0.85%	-9.16%	-1.22%	0.77%
PIMCO Long Term Real Return Fund	07/31/2013	01/31/2024	41 - 60	-0.07%	-4.66%	-9.96%	0.99%	1.64%	-0.32%	-7.48%	-12.64%	-1.98%	-1.12%
PIMCO Mortgage Opportunities and Bond Fund	07/31/2013	01/31/2024	1 - 20	0.40%	5.24%	0.52%	2.38%	3.09%	0.15%	2.16%	-2.44%	-0.63%	0.06%
PIMCO Taxable Fixed Income ETF: Capital Preservation Model	02/29/2020	12/31/2023	1 - 20	5.63%	5.63%	0.11%	-	-	2.54%	2.54%	-2.83%	-	-
PIMCO Taxable Fixed Income ETF: Enhanced Core Model	02/29/2020	12/31/2023	10 - 30	7.53%	7.53%	-1.69%	-	-	4.39%	4.39%	-4.58%	-	-
PIMCO Total Return Fund	07/31/2013	01/31/2024	1 - 20	0.20%	2.97%	-3.03%	1.11%	1.81%	-0.05%	-0.05%	-5.89%	-1.86%	-0.98%
Principal Street Partners Equity Income Strategy	07/31/2013	11/30/2023	81 - 100	-	-4.54%	8.93%	4.13%	7.26%	-	-7.36%	5.75%	1.07%	3.42%
ProShares Credit Suisse 130-30 ETF	07/31/2013	01/31/2024	81 - 100	1.51%	16.07%	10.48%	12.38%	11.65%	1.26%	12.70%	7.26%	9.10%	6.95%
Redmond Small Cap Core	07/31/2013	12/31/2023	81 - 100	15.94%	15.94%	-2.80%	9.05%	6.37%	12.56%	12.56%	-5.67%	5.86%	2.70%
Riverfront Advantage Conservative Income Builder	07/31/2013	12/31/2023	-	10.84%	10.84%	1.13%	5.79%	4.58%	7.61%	7.61%	-1.84%	2.69%	1.26%
Riverfront Advantage Dynamic Equity Income	07/31/2013	12/31/2023	-	18.50%	18.50%	3.93%	9.40%	6.85%	15.07%	15.07%	0.89%	6.20%	3.10%
Riverfront Advantage Global Allocation	07/31/2013	12/31/2023	-	20.40%	20.40%	5.11%	10.60%	7.04%	16.91%	16.91%	2.03%	7.37%	3.24%
Riverfront Advantage Global Growth	07/31/2013	12/31/2023	-	22.91%	22.91%	5.83%	11.45%	7.32%	19.36%	19.36%	2.73%	8.20%	3.47%
Riverfront Advantage Moderate Growth & Income	07/31/2013	12/31/2023	-	14.40%	14.40%	3.21%	7.97%	6.04%	11.07%	11.07%	0.19%	4.82%	2.44%
Riverfront ETF Advantage Dynamic Equity Income	07/31/2013	12/31/2023	-	18.92%	18.92%	4.20%	9.60%	6.93%	15.47%	15.47%	1.14%	6.40%	3.16%
Riverfront ETF Advantage Global Growth	07/31/2013	12/31/2023	-	22.42%	22.42%	6.28%	11.71%	7.52%	18.88%	18.88%	3.17%	8.45%	3.63%
Riverfront ETF Advantage Moderate Growth & Income	07/31/2013	12/31/2023	-	14.81%	14.81%	3.01%	7.96%	6.07%	11.47%	11.47%	-0.02%	4.81%	2.46%
Russell Investments Tax-Managed Balanced	07/31/2013	12/31/2023	-	14.42%	14.42%	3.57%	7.62%	5.88%	11.09%	11.09%	0.54%	4.48%	2.31%
Russell Investments Tax-Managed Balanced Growth	07/31/2016	12/31/2023	-	16.00%	16.00%	4.23%	8.58%	-	12.63%	12.63%	1.17%	5.41%	-
Russell Investments Tax-Managed Conservative	07/31/2013	12/31/2023	-	9.00%	9.00%	1.11%	4.15%	3.92%	5.82%	5.82%	-1.86%	1.10%	0.73%
Russell Investments Tax-Managed Equity Growth	07/31/2013	12/31/2023	-	18.98%	18.98%	5.44%	10.55%	7.48%	15.52%	15.52%	2.35%	7.33%	3.60%

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
Russell Investments Tax-Managed Growth	07/31/2013	12/31/2023	-	16.85%	16.85%	4.56%	9.21%	6.77%	13.46%	13.46%	1.50%	6.02%	3.03%
Russell Investments Tax-Managed Moderate	07/31/2013	12/31/2023	-	11.34%	11.34%	2.24%	5.71%	4.81%	8.09%	8.09%	-0.76%	2.62%	1.45%
Russell Investments Tax-Managed Moderate Growth	07/31/2016	12/31/2023	-	12.50%	12.50%	2.76%	6.52%	-	9.22%	9.22%	-0.25%	3.40%	-
Russell TaxManaged International Equity Fund	08/31/2015	01/31/2024	81 - 100	-2.14%	1.75%	0.44%	3.62%	-	-2.39%	-1.23%	-2.52%	0.58%	-
Russell TaxManaged Real Assets Fund	08/31/2019	01/31/2024	81 - 100	-4.94%	-5.19%	4.72%	-	-	-5.19%	-7.99%	1.65%	-	-
Russell TaxManaged US Large Cap Fund	07/31/2013	01/31/2024	81 - 100	1.67%	18.60%	9.23%	12.53%	10.90%	1.43%	15.16%	6.04%	9.25%	6.35%
Russell Tax-Managed US Small-Mid Cap Fund	07/31/2013	01/31/2024	81 - 100	-2.44%	3.29%	2.81%	7.42%	6.81%	-2.69%	0.26%	-0.22%	4.28%	3.06%
Sapphire Star Mid Cap Growth	07/31/2013	12/31/2023	81 - 100	22.99%	22.99%	5.19%	14.82%	12.81%	19.43%	19.43%	2.11%	11.48%	7.87%
Sapphire Star Small Cap Growth	07/31/2013	12/31/2023	81 - 100	16.62%	16.62%	5.48%	12.34%	10.93%	13.23%	13.23%	2.38%	9.06%	6.37%
Schwab Municipal Money Fund	07/31/2013	01/31/2024	1 - 20	0.20%	3.08%	1.40%	1.13%	0.75%	-0.05%	0.06%	-1.58%	-1.84%	-1.84%
Schwab Value Advantage Money Fund	07/31/2013	01/31/2024	-	0.43%	5.44%	2.59%	2.14%	1.54%	0.18%	2.35%	-0.42%	-0.86%	-1.21%
Shelton International Select Equity Fund	09/30/2016	01/31/2024	81 - 100	-1.76%	2.78%	-0.95%	5.35%	-	-2.01%	-0.24%	-3.87%	2.26%	-
Sierra Club Green Alpha	07/31/2013	12/31/2023	81 - 100	10.37%	10.37%	-5.59%	20.07%	10.93%	7.14%	7.14%	-8.39%	16.58%	6.37%
SignalPoint Balanced Point	07/31/2013	12/31/2023	51 - 70	15.14%	15.14%	5.84%	10.48%	6.97%	11.80%	11.80%	2.75%	7.26%	3.19%
SignalPoint Global Signal	07/31/2013	12/31/2023	81 - 100	15.03%	15.03%	4.70%	9.16%	5.83%	11.68%	11.68%	1.63%	5.97%	2.27%
SignalPoint International Signal	07/31/2013	12/31/2023	61 - 80	13.44%	13.44%	1.96%	5.88%	3.69%	10.14%	10.14%	-1.03%	2.78%	0.54%
SignalPoint Moderate Income	07/31/2013	12/31/2023	31 - 50	8.06%	8.06%	0.19%	3.92%	3.34%	4.90%	4.90%	-2.76%	0.88%	0.26%
SignalPoint Signal 10	07/31/2013	12/31/2023	81 - 100	16.40%	16.40%	7.67%	12.45%	7.93%	13.02%	13.02%	4.52%	9.17%	3.96%
SignalPoint Stable Income	07/31/2013	12/31/2023	1 - 30	6.03%	6.03%	-1.97%	2.36%	2.65%	2.93%	2.93%	-4.86%	-0.65%	-0.30%
SignalPoint Universal Signal	07/31/2013	12/31/2023	51 - 70	10.92%	10.92%	3.37%	6.35%	4.72%	7.69%	7.69%	0.34%	3.23%	1.38%
Smead Value Fund	01/31/2015	01/31/2024	81 - 100	-0.46%	8.48%	15.09%	14.68%	-	-0.71%	5.31%	11.74%	11.34%	-
SPDR S&P Biotech ETF	07/31/2013	01/31/2024	81 - 100	-1.95%	-1.68%	-16.94%	0.96%	6.05%	-2.20%	-4.58%	-19.43%	-2.02%	2.44%
State Street Active Asset Allocation ETF Portfolios (Cons)	07/31/2013	12/31/2023	1 - 20	8.85%	8.85%	-0.11%	4.01%	3.48%	5.67%	5.67%	-3.04%	0.97%	0.37%
State Street Active Asset Allocation ETF Portfolios (Growth)	07/31/2013	12/31/2023	61 - 80	17.40%	17.40%	5.57%	10.74%	7.58%	14.00%	14.00%	2.48%	7.51%	3.68%
State Street Active Asset Allocation ETF Portfolios (Max Growth)	07/31/2013	12/31/2023	81 - 100	17.24%	17.24%	5.48%	10.97%	7.88%	13.84%	13.84%	2.39%	7.73%	3.92%
State Street Active Asset Allocation ETF Portfolios (Mod Con)	07/31/2013	12/31/2023	15 - 40	11.35%	11.35%	1.66%	5.99%	4.69%	8.10%	8.10%	-1.33%	2.89%	1.35%
State Street Active Asset Allocation ETF Portfolios (Mod Growth)	07/31/2013	12/31/2023	41 - 60	15.87%	15.87%	4.61%	9.48%	6.99%	12.50%	12.50%	1.55%	6.28%	3.21%
State Street Active Asset Allocation ETF Portfolios (Moderate)	07/31/2013	12/31/2023	40 - 60	14.00%	14.00%	3.43%	8.10%	6.10%	10.68%	10.68%	0.39%	4.94%	2.49%
StoneRidge Small-Mid Cap Growth	07/31/2013	01/31/2024	81 - 100	-4.64%	-0.89%	-2.40%	7.77%	6.75%	-4.89%	-3.82%	-5.28%	4.61%	3.01%
Swan Defined Risk Emerging Markets Fund	02/28/2015	01/31/2024	21 - 40	-2.22%	-0.60%	-3.22%	-0.68%	-	-2.47%	-3.52%	-6.07%	-3.61%	-
Swan Defined Risk Fund	07/31/2013	01/31/2024	41 - 60	0.14%	9.78%	4.68%	5.61%	4.32%	-0.11%	6.58%	1.62%	2.52%	1.05%
Swan Defined Risk Growth Fund	02/28/2019	01/31/2024	61 - 80	0.49%	13.30%	5.58%	8.73%	-	0.24%	10.00%	2.48%	5.55%	-
Symmetry Panoramic 100-0	07/31/2013	12/31/2023	81 - 100	15.94%	15.94%	6.54%	10.03%	6.92%	12.57%	12.57%	3.42%	6.82%	3.15%
Symmetry Panoramic 100-0	07/31/2013	12/31/2023	81 - 100	15.94%	15.94%	6.54%	10.03%	6.92%	12.57%	12.57%	3.42%	6.82%	3.15%
Symmetry Panoramic 20-80	07/31/2013	12/31/2023	11 - 30	7.20%	7.20%	-0.34%	2.86%	2.33%	4.06%	4.06%	-3.27%	-0.16%	-0.56%
Symmetry Panoramic 20-80	07/31/2013	12/31/2023	11 - 30	7.20%	7.20%	-0.34%	2.86%	2.33%	4.06%	4.06%	-3.27%	-0.16%	-0.56%
Symmetry Panoramic 40-60	07/31/2013	12/31/2023	31 - 50	9.49%	9.49%	1.50%	4.80%	3.60%	6.29%	6.29%	-1.48%	1.73%	0.47%
Symmetry Panoramic 40-60	07/31/2013	12/31/2023	31 - 50	9.49%	9.49%	1.50%	4.80%	3.60%	6.29%	6.29%	-1.48%	1.73%	0.47%
Symmetry Panoramic 60-40	07/31/2013	12/31/2023	51 - 70	12.18%	12.18%	3.09%	6.60%	4.85%	8.92%	8.92%	0.07%	3.48%	1.48%
Symmetry Panoramic 60-40	07/31/2013	12/31/2023	51 - 70	12.18%	12.18%	3.09%	6.60%	4.85%	8.92%	8.92%	0.07%	3.48%	1.48%
Symmetry Panoramic 80-20	07/31/2013	12/31/2023	71 - 90	14.19%	14.19%	4.92%	8.43%	5.98%	10.87%	10.87%	1.84%	5.26%	2.39%
Symmetry Panoramic 80-20	07/31/2013	12/31/2023	71 - 90	14.19%	14.19%	4.92%	8.43%	5.98%	10.87%	10.87%	1.84%	5.26%	2.39%
Symmetry Tax-Managed Panoramic 100-0	07/31/2013	12/31/2023	81 - 100	17.46%	17.46%	6.69%	10.31%	7.07%	14.05%	14.05%	3.57%	7.09%	3.27%
Symmetry Tax-Managed Panoramic 100-0	07/31/2013	12/31/2023	81 - 100	17.46%	17.46%	6.69%	10.31%	7.07%	14.05%	14.05%	3.57%	7.09%	3.27%
Symmetry Tax-Managed Panoramic 20-80	07/31/2013	12/31/2023	11 - 30	7.16%	7.16%	0.50%	2.86%	2.33%	4.03%	4.03%	-2.45%	-0.16%	-0.56%
Symmetry Tax-Managed Panoramic 20-80	07/31/2013	12/31/2023	11 - 30	7.16%	7.16%	0.50%	2.86%	2.33%	4.03%	4.03%	-2.45%	-0.16%	-0.56%
Symmetry Tax-Managed Panoramic 40-60	07/31/2013	12/31/2023	31 - 50	9.82%	9.82%	2.19%	4.87%	3.75%	6.62%	6.62%	-0.81%	1.80%	0.59%
Symmetry Tax-Managed Panoramic 40-60	07/31/2013	12/31/2023	31 - 50	9.82%	9.82%	2.19%	4.87%	3.75%	6.62%	6.62%	-0.81%	1.80%	0.59%
Symmetry Tax-Managed Panoramic 60-40	07/31/2013	12/31/2023	51 - 70	12.42%	12.42%	3.81%	6.81%	4.98%	9.14%	9.14%	0.77%	3.68%	1.58%
Symmetry Tax-Managed Panoramic 60-40	07/31/2013	12/31/2023	51 - 70	12.42%	12.42%	3.81%	6.81%	4.98%	9.14%	9.14%	0.77%	3.68%	1.58%
Symmetry Tax-Managed Panoramic 80-20	07/31/2013	12/31/2023	71 - 90	15.18%	15.18%	5.28%	8.67%	6.12%	11.83%	11.83%	2.19%	5.49%	2.50%
Symmetry Tax-Managed Panoramic 80-20	07/31/2013	12/31/2023	71 - 90	15.18%	15.18%	5.28%	8.67%	6.12%	11.83%	11.83%	2.19%	5.49%	2.50%
TCW Total Return Bond Fund	07/31/2013	01/31/2024	1 - 20	-0.37%	0.41%	-4.64%	-0.07%	1.14%	-0.62%	-2.55%	-7.45%	-3.01%	-1.53%
Templeton Global Bond Fund	07/31/2013	01/31/2024	1 - 20	-2.98%	-3.03%	-3.47%	-3.36%	-0.39%	-3.22%	-5.89%	-6.32%	-6.21%	-2.78%
Thompson Alpha Seeker	07/31/2020	01/31/2024	41 - 60	0.23%	0.23%	0.15%	-	-	-0.01%	-2.72%	-7.99%	-	-
TIAACREF Core Impact Bond Fund	07/31/2013	01/31/2024	1 - 20	0.11%	2.24%	-3.41%	0.65%	1.86%	-0.14%	-0.76%	-6.26%	-2.31%	-0.95%
Toews Conservative Income	07/31/2013	12/31/2023	11 - 30	2.76%	2.76%	-0.73%	1.46%	1.55%	-0.25%	-0.25%	-3.65%	-1.52%	-1.20%
Toews Hedged Balanced	07/31/2013	12/31/2023	51 - 70	9.07%	9.07%	-0.24%	5.02%	2.39%	5.88%	5.88%	-3.18%	1.95%	-0.51%
Toews Hedged Balanced Growth	07/31/2013	12/31/2023	71 - 90	12.19%	12.19%	0.60%	6.04%	2.41%	8.92%	8.92%	-2.36%	2.94%	-0.50%
Toews Hedged Balanced Income	07/31/2013	12/31/2023	21 - 40	6.42%	6.42%	-0.98%	4.40%	2.54%	3.30%	3.30%	-3.90%	1.34%	-0.39%
Toews Hedged Capital Preservation	07/31/2013	12/31/2023	1 - 20	5.14%	5.14%	-0.46%	3.23%	2.17%	2.06%	2.06%	-3.39%	0.20%	-0.69%
Toews Hedged Equity	07/31/2013	12/31/2023	81 - 100	12.32%	12.32%	-0.54%	6.68%	2.09%	9.04%	9.04%	-3.46%	3.56%	-0.76%
Toews Hedged Growth	07/31/2013	12/31/2023	81 - 100	11.28%	11.28%	-0.20%	5.76%	2.39%	8.04%	8.04%	-3.14%	2.66%	-0.52%
Toews High Income	07/31/2013	12/31/2023	1 - 20	4.65%	4.65%	-0.18%	2.41%	2.52%	1.59%	1.59%	-3.12%	-0.60%	-0.40%
Toews Managed Risk Blueprint	06/30/2018	12/31/2023	-	12.77%	12.77%	4.90%	11.23%	-	9.48%	9.48%	1.83%	7.99%	-

Models Returns

Model Name	Inception	Performance as of	Risk Score (100)	Gross					Net of Maximum Potential Fees of 2.98%				
				YTD	1 Year	3 Years	5 Years	10 Years	YTD	1 Year	3 Years	5 Years	10 Years
Toews Moderate Income	07/31/2013	12/31/2023	11 - 30	5.17%	5.17%	-0.20%	2.18%	2.14%	2.09%	2.09%	-3.14%	-0.82%	-0.72%
Triboro All Cap Core	07/31/2013	12/31/2023	81 - 100	20.47%	20.47%	4.48%	11.56%	7.69%	16.98%	16.98%	1.42%	8.31%	3.77%
Triboro Socially Responsible All Cap	07/31/2013	12/31/2023	81 - 100	19.63%	19.63%	7.23%	10.97%	8.61%	16.16%	16.16%	4.09%	7.73%	4.51%
VanEck Municipal Allocation Strategy	02/28/2018	12/31/2023	1 - 20	5.45%	5.45%	-2.64%	0.20%	-	2.36%	2.36%	-5.51%	-2.74%	-
Vanguard Emerging Markets ETF	05/31/2016	01/31/2024	81 - 100	-0.57%	8.65%	-0.88%	4.53%	-	-0.82%	5.47%	-3.80%	1.47%	-
Vanguard Short-Term Inflation-Protected Securities ETF	07/31/2013	01/31/2024	-	0.45%	4.35%	2.29%	3.31%	2.00%	0.20%	1.29%	-0.71%	0.28%	-0.83%
Virtus AllianzGI Convertible	07/31/2013	01/31/2024	81 - 100	-1.39%	2.24%	-3.82%	10.93%	8.96%	-1.64%	-0.76%	-6.65%	7.69%	4.79%
Wasatch Global Value Fund	07/31/2013	01/31/2024	81 - 100	-1.00%	0.17%	9.34%	7.85%	7.46%	-1.25%	-2.78%	6.14%	4.69%	3.58%
WestEnd Advisors Global Balanced Model	07/31/2013	12/31/2023	51 - 70	14.00%	14.00%	2.25%	8.88%	6.92%	10.68%	10.68%	-0.75%	5.70%	3.15%
WestEnd Advisors Global Conservative Model	02/28/2015	12/31/2023	1 - 20	9.56%	9.56%	-0.29%	5.27%	-	6.37%	6.37%	-3.22%	2.18%	-
WestEnd Advisors Global Equity Model	07/31/2013	12/31/2023	50 - 100	20.06%	20.06%	5.57%	13.26%	10.06%	16.58%	16.58%	2.47%	9.96%	5.67%
WestEnd Advisors Large-Cap Core Equity Model	07/31/2013	12/31/2023	-	27.02%	27.02%	6.86%	14.90%	10.36%	23.35%	23.35%	3.73%	11.55%	5.92%
WestEnd Advisors U.S. Sector Model	07/31/2013	12/31/2023	50 - 100	22.24%	22.24%	8.07%	16.10%	13.00%	18.70%	18.70%	4.91%	12.72%	8.03%
Western Asset Intermediate Municipals Fund	11/30/2018	01/31/2024	1 - 20	0.11%	3.38%	-0.04%	2.12%	-	-0.14%	0.35%	-2.98%	-0.88%	-
Western Asset Managed Municipals Fund	05/31/2018	01/31/2024	1 - 20	0.11%	3.69%	-0.52%	2.15%	-	-0.14%	0.65%	-3.45%	-0.85%	-
Western Asset Municipal High Income Fund	07/31/2013	01/31/2024	21 - 40	0.22%	7.51%	3.19%	4.23%	3.31%	-0.02%	4.37%	0.17%	1.17%	0.23%
Western Asset Short Duration Municipal Income Fund	07/31/2013	01/31/2024	1 - 20	-0.21%	2.38%	0.11%	1.23%	1.09%	-0.46%	-0.62%	-2.83%	-1.74%	-1.57%
Wilshire Global ETF Allocation Aggressive	07/31/2013	12/31/2023	81 - 100	10.90%	10.90%	2.17%	8.26%	6.15%	7.67%	7.67%	-0.83%	5.10%	2.53%
Wilshire Global ETF Allocation Conservative	07/31/2013	12/31/2023	1 - 20	8.44%	8.44%	-0.72%	4.68%	4.00%	5.27%	5.27%	-3.64%	1.61%	0.80%
Wilshire Global ETF Allocation Moderate	07/31/2013	12/31/2023	51 - 70	9.62%	9.62%	0.68%	6.66%	5.23%	6.42%	6.42%	-2.28%	3.54%	1.78%
Wilshire Global ETF Allocation Moderate Aggressive	07/31/2013	12/31/2023	71 - 90	10.17%	10.17%	1.42%	7.55%	5.72%	6.95%	6.95%	-1.56%	4.40%	2.18%
Wilshire Global ETF Allocation Moderate Conservative	07/31/2013	12/31/2023	21 - 40	9.11%	9.11%	-0.01%	5.66%	4.58%	5.93%	5.93%	-2.95%	2.57%	1.26%
Windward Equity Income Strategy	08/31/2017	01/31/2024	81 - 100	2.05%	17.80%	10.53%	12.27%	-	1.80%	14.38%	7.30%	9.00%	-
Windward Large Cap Growth	07/31/2013	10/31/2023	81 - 100	-	10.05%	7.56%	13.41%	12.01%	-	6.84%	4.41%	10.10%	7.24%
Windward RAAM	07/31/2013	10/31/2023	81 - 100	-	8.38%	6.55%	10.79%	10.92%	-	5.21%	3.43%	7.55%	6.36%
WisdomTree India Earning ETF	07/31/2013	01/31/2024	81 - 100	3.77%	31.46%	17.08%	14.51%	11.76%	3.53%	27.68%	13.68%	11.17%	7.03%
Zacks Aggressive ETF	06/30/2019	12/31/2023	81 - 100	18.96%	18.96%	7.20%	-	-	15.51%	15.51%	4.07%	-	-
Zacks All Cap Core	07/31/2013	12/31/2023	81 - 100	24.41%	24.41%	10.47%	15.06%	11.71%	20.82%	20.82%	7.25%	11.71%	6.99%
Zacks Conservative ETF	06/30/2019	12/31/2023	1 - 20	12.01%	12.01%	3.02%	-	-	8.75%	8.75%	0.00%	-	-
Zacks Dividend	07/31/2013	12/31/2023	81 - 100	4.95%	4.95%	9.09%	10.45%	9.03%	1.87%	1.87%	5.90%	7.23%	4.85%
Zacks Focus Growth	07/31/2013	12/31/2023	81 - 100	44.37%	44.37%	10.46%	18.29%	15.00%	40.25%	40.25%	7.23%	14.86%	9.62%
Zacks Mid Cap Core	07/31/2013	12/31/2023	81 - 100	15.67%	15.67%	8.89%	13.85%	11.11%	12.30%	12.30%	5.70%	10.54%	6.52%
Zacks Moderate Aggressive ETF	05/31/2018	12/31/2023	71 - 90	17.19%	17.19%	6.24%	11.34%	-	13.78%	13.78%	3.13%	8.09%	-
Zacks Moderate Conservative ETF	07/31/2019	12/31/2023	21 - 40	13.32%	13.32%	3.93%	-	-	10.02%	10.02%	0.88%	-	-
Zacks Moderate ETF	04/30/2018	12/31/2023	51 - 70	15.45%	15.45%	5.15%	10.18%	-	12.10%	12.10%	2.07%	6.97%	-
Zacks Small Cap Equity	07/31/2013	12/31/2023	81 - 100	17.83%	17.83%	7.98%	14.93%	9.71%	14.41%	14.41%	4.82%	11.58%	5.39%
Zacks Ultra Aggressive ETF	04/30/2019	12/31/2023	81 - 100	19.81%	19.81%	7.58%	-	-	16.34%	16.34%	4.43%	-	-

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