

# Major Factor Performance From 2000 - 2020

Time Range: 1/1/2000 - 12/31/2009			Time Range: 1/1/2010 - 12/31/2020			Time Range: 1/1/2000 - 12/31/2020			
Investment Name	Cumulative Return	Annualized Return	Investment Name	Cumulative Return	Annualized Return	Investment Name	Cumulative Return	Annualized Return	Excess over S&P 500
MSCI USA Enhanced Value GR USD	69.84%	5.44%	MSCI USA Enhanced Value GR USD	224.30%	11.29%	MSCI USA Enhanced Value GR USD	450.79%	8.46%	1.85%
MSCI USA Equal Weighted GR USD	42.80%	3.63%	MSCI USA Equal Weighted GR USD	303.24%	13.51%	MSCI USA Equal Weighted GR USD	475.82%	8.69%	2.08%
MSCI USA High Dividend Yield GR USD	34.76%	3.03%	MSCI USA High Dividend Yield GR USD	269.33%	12.61%	MSCI USA High Dividend Yield GR USD	397.71%	7.94%	1.33%
MSCI USA Minimum Volatility (USD) GR USD	24.09%	2.18%	MSCI USA Minimum Volatility (USD) GR USD	302.55%	13.50%	MSCI USA Minimum Volatility (USD) GR USD	399.51%	7.96%	1.35%
MSCI USA Momentum GR USD	5.10%	0.50%	MSCI USA Momentum GR USD	477.26%	17.28%	MSCI USA Momentum GR USD	506.68%	8.96%	2.35%
MSCI USA Quality GR USD	2.74%	0.24%	MSCI USA Quality GR USD	403.64%	15.83%	MSCI USA Quality GR USD	416.08%	8.13%	1.52%
DFA US Small Cap Value I	139.51%	9.13%	DFA US Small Cap Value I	182.02%	9.88%	DFA US Small Cap Value I	575.47%	9.52%	2.91%
S&P 500 TR USD	-9.10%	-0.95%	S&P 500 TR USD	322.28%	13.99%	S&P 500 TR USD	283.86%	6.61%	0.00%