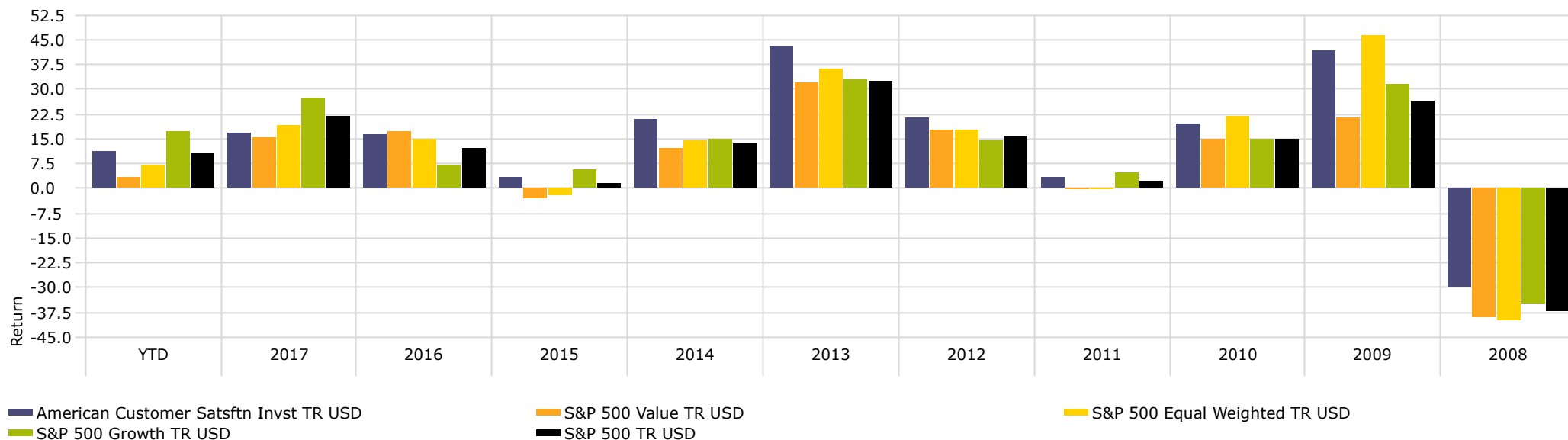


American Customer Satisfaction Investable Index



Returns



Calendar Year Returns

	YTD	2017	2016	2015	2014	2013	2012	2011	2010	2009	2008
American Customer Satsftn Invst TR USD	11.06	16.64	16.15	3.24	20.81	42.99	21.26	3.37	19.70	41.86	-29.66
S&P 500 Growth TR USD	17.24	27.44	6.89	5.52	14.89	32.75	14.61	4.65	15.05	31.57	-34.92
S&P 500 Value TR USD	3.51	15.36	17.40	-3.13	12.36	31.99	17.68	-0.48	15.10	21.18	-39.22
S&P 500 Low Volatility TR USD	5.79	17.41	10.37	4.34	17.49	23.59	10.30	14.78	13.36	19.22	-21.41
S&P 500 Momentum TR USD	19.48	28.27	5.70	5.56	11.23	31.42	17.33	1.60	18.72	17.24	-34.56
S&P 500 Enhanced Value TR USD	3.46	19.14	20.39	—	—	—	—	—	—	—	—
S&P 500 Quality TR USD	9.35	19.51	—	—	—	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	7.28	18.90	14.80	-2.20	14.49	36.16	17.65	-0.11	21.91	46.31	-39.72
S&P MidCap 400 TR	7.49	16.24	20.74	-2.18	9.77	33.50	17.88	-1.73	26.64	37.38	-36.23
S&P SmallCap 600 TR USD	14.54	13.23	26.56	-1.97	5.76	41.31	16.33	1.02	26.31	25.57	-31.07
S&P 500 TR USD	10.56	21.83	11.96	1.38	13.69	32.39	16.00	2.11	15.06	26.46	-37.00

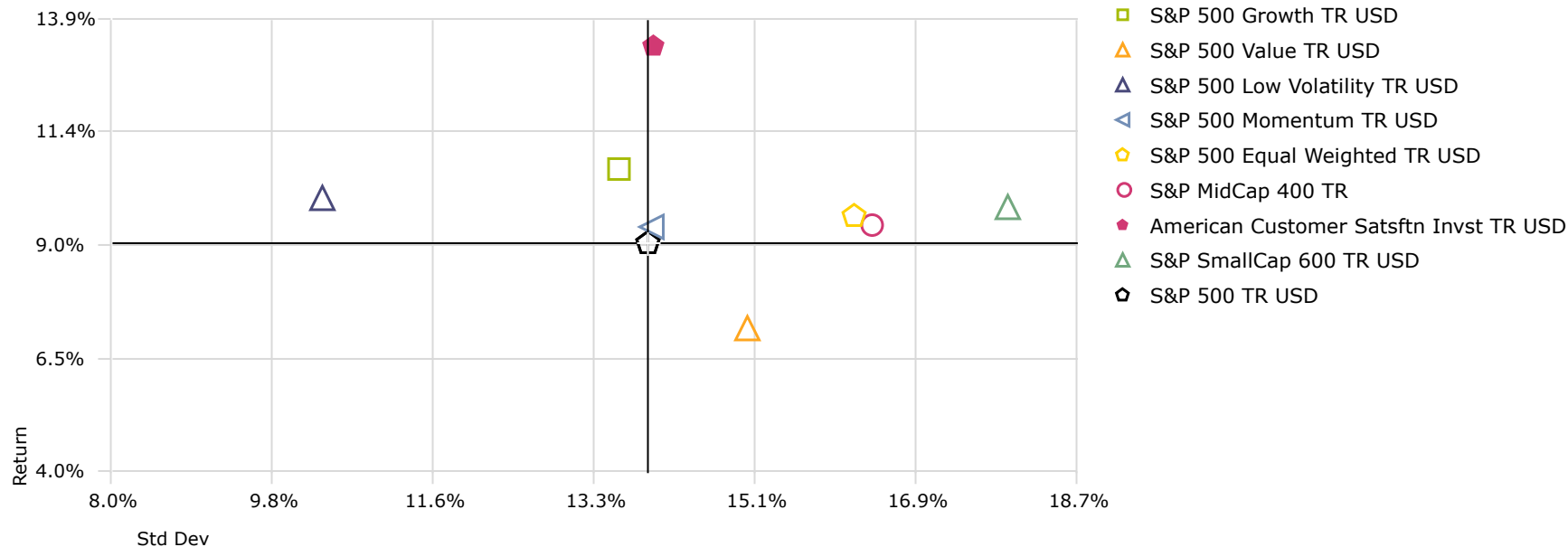
American Customer Satisfaction Investable Index



Risk-Reward

Time Period: 2/1/2006 to 9/30/2018

Calculation Benchmark: S&P 500 TR USD



Portfolio Statistics

As of Date: 9/30/2018

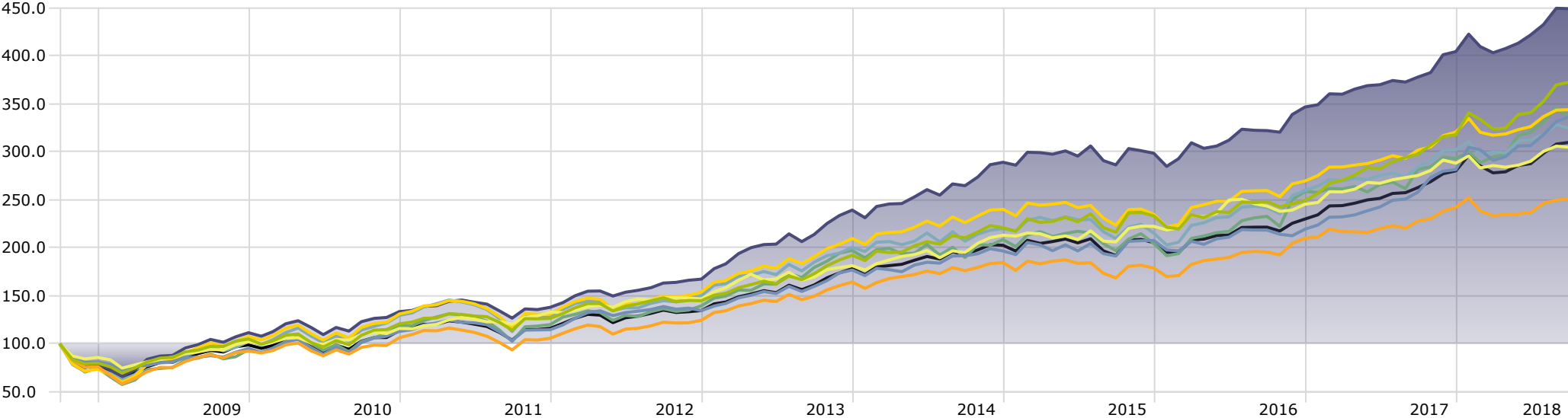
	American Customer Satisfaction Investable Index	S&P 500 TR USD	+/- Bmk
P/B - Daily	7.10	6.53	0.57
P/C - Daily	13.55	16.54	-2.99
P/E - Daily	—	—	—
P/EBITDA - Daily	17.26	17.92	-0.66
P/FCF - Daily	29.73	31.52	-1.80
P/S - Daily	2.92	4.57	-1.65
Wtd Avg Market Cap (in Mil)	192,725.75	247,560.29	-54,834.53
Active Share	77.26	—	—

American Customer Satisfaction Investable Index - 10Y



Investment Growth

Time Period: 10/1/2008 to 9/30/2018



- S&P 500 Growth TR USD
- S&P 500 Value TR USD
- S&P 500 Low Volatility TR USD
- S&P 500 Momentum TR USD
- S&P 500 Equal Weighted TR USD
- S&P MidCap 400 TR
- S&P SmallCap 600 TR USD
- American Customer Satsftn Invst TR USD
- S&P 500 TR USD

Time Period: 10/1/2008 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Cumulative Return	Return	Std Dev	Excess Return	Sharpe Ratio	R2
American Customer Satsftn Invst TR USD	348.86	16.20	14.61	4.24	1.08	90.40
S&P 500 TR USD	209.62	11.97	14.40	0.00	0.84	100.00
S&P 500 Value TR USD	150.56	9.62	15.67	-2.34	0.65	95.82
S&P 500 Low Volatility TR USD	204.64	11.78	10.62	-0.18	1.07	70.71
S&P 500 Momentum TR USD	236.13	12.89	13.73	0.92	0.93	83.81
S&P 500 Enhanced Value TR USD	—	—	—	—	—	—
S&P 500 Quality TR USD	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	243.67	13.14	16.95	1.17	0.80	94.45
S&P MidCap 400 TR	224.47	12.49	17.05	0.53	0.76	88.08
S&P SmallCap 600 TR USD	235.35	12.86	19.03	0.90	0.72	79.91
S&P 500 Growth TR USD	272.23	14.05	13.88	2.08	1.00	95.59
S&P 500 TR USD	209.62	11.97	14.40	0.00	0.84	100.00

Source: Morningstar Direct

American Customer Satisfaction Investable Index - 10Y



Market Performance

Time Period: 10/1/2008 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Up Period Percent	Down Period Percent	Best Month	Worst Month	Best Quarter	Worst Quarter	Up Capture Ratio	Down Capture Ratio	R2
American Customer Satsftn Invst TR USD	69.17	30.83	15.29	-19.41	20.72	-21.42	104.56	81.48	90.40
S&P 500 Growth TR USD	65.83	34.17	10.59	-16.51	14.60	-20.24	101.29	89.12	95.59
S&P 500 Value TR USD	65.83	34.17	11.31	-17.11	17.94	-23.82	98.33	112.12	95.82
S&P 500 Low Volatility TR USD	64.17	35.83	6.81	-12.83	13.16	-14.27	71.84	50.93	70.71
S&P 500 Momentum TR USD	67.50	32.50	11.50	-14.00	15.56	-18.95	95.78	86.68	83.81
S&P 500 Enhanced Value TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Quality TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	70.00	30.00	18.70	-21.06	25.14	-26.56	110.05	110.21	94.45
S&P MidCap 400 TR	65.83	34.17	14.87	-21.74	19.98	-25.55	108.56	111.68	88.08
S&P SmallCap 600 TR USD	65.83	34.17	17.46	-20.15	21.06	-25.17	115.80	121.96	79.91
S&P 500 TR USD	70.83	29.17	10.93	-16.79	15.93	-21.94	100.00	100.00	100.00

Risk

Time Period: 10/1/2008 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

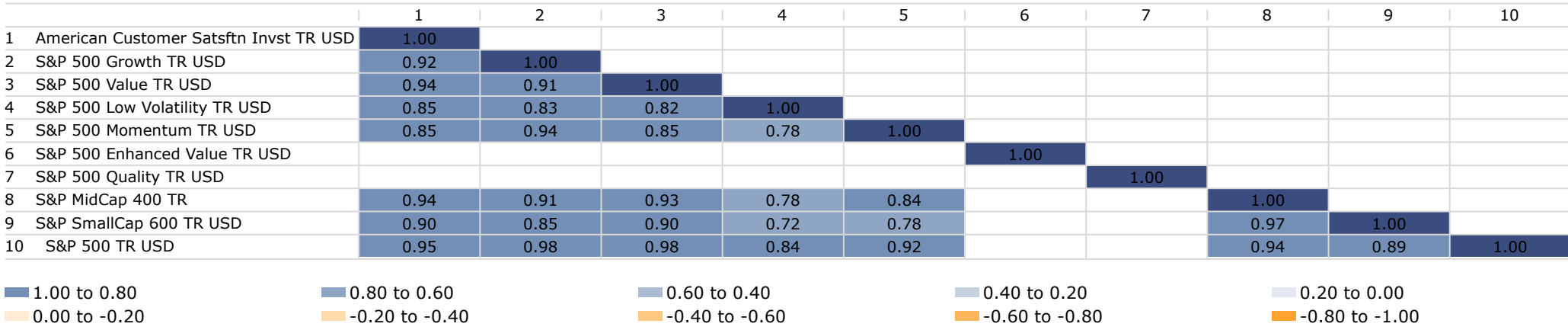
	Return	Std Dev	Downside Deviation	Alpha	Beta	R2	Sharpe Ratio	Treynor Ratio (geo)	Tracking Error
American Customer Satsftn Invst TR USD	16.20	14.61	2.53	4.21	0.97	90.40	1.08	16.38	4.56
S&P 500 Growth TR USD	14.05	13.88	1.81	2.48	0.94	95.59	1.00	14.51	3.03
S&P 500 Value TR USD	9.62	15.67	2.72	-2.72	1.07	95.82	0.65	8.68	3.34
S&P 500 Low Volatility TR USD	11.78	10.62	5.59	3.94	0.62	70.71	1.07	18.38	7.94
S&P 500 Momentum TR USD	12.89	13.73	4.38	2.27	0.87	83.81	0.93	14.34	5.82
S&P 500 Enhanced Value TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Quality TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	13.14	16.95	2.43	-0.29	1.14	94.45	0.80	11.15	4.50
S&P MidCap 400 TR	12.49	17.05	4.07	-0.44	1.11	88.08	0.76	10.90	6.10
S&P SmallCap 600 TR USD	12.86	19.03	5.59	-0.60	1.18	79.91	0.72	10.57	8.92
S&P 500 TR USD	11.97	14.40	0.00	0.00	1.00	100.00	0.84	11.59	0.00

American Customer Satisfaction Investable Index - 10Y



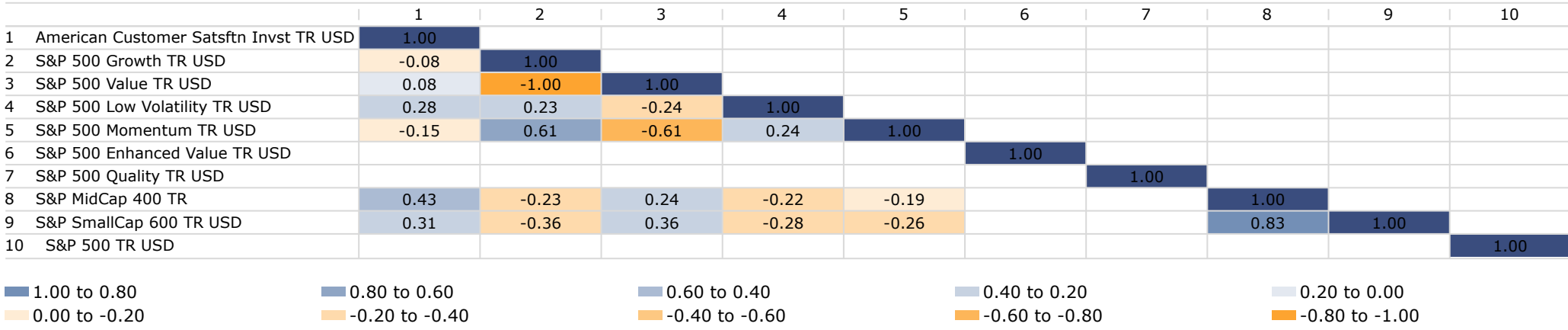
Correlation Matrix

Time Period: 10/1/2008 to 9/30/2018



Correlation Matrix (Excess Returns vs. S&P 500 TR USD)

Time Period: 10/1/2008 to 9/30/2018



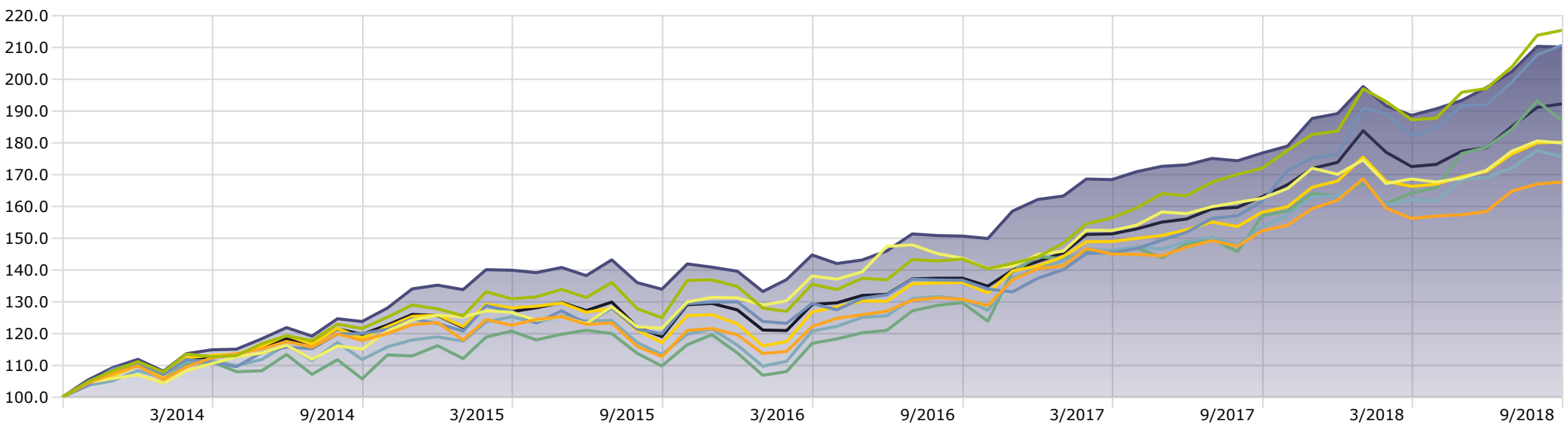
Source: Morningstar Direct

American Customer Satisfaction Investable Index - 5Y



Investment Growth

Time Period: 10/1/2013 to 9/30/2018



- S&P 500 Growth TR USD
- S&P 500 Value TR USD
- S&P 500 Low Volatility TR USD
- S&P 500 Momentum TR USD
- S&P 500 Equal Weighted TR USD
- S&P MidCap 400 TR
- S&P SmallCap 600 TR USD
- American Customer Satsftn Invst TR USD
- S&P 500 TR USD

Time Period: 10/1/2013 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Cumulative Return	Return	Std Dev	Excess Return	Sharpe Ratio	R2
American Customer Satsftn Invst TR USD	109.98	15.99	8.99	2.05	1.64	83.61
S&P 500 Growth TR USD	115.21	16.57	10.29	2.62	1.50	91.80
S&P 500 Value TR USD	67.57	10.88	9.77	-3.07	1.05	88.80
S&P 500 Low Volatility TR USD	79.83	12.45	8.44	-1.49	1.37	59.33
S&P 500 Momentum TR USD	110.49	16.05	10.14	2.10	1.48	77.42
S&P 500 Enhanced Value TR USD	—	—	—	—	—	—
S&P 500 Quality TR USD	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	80.12	12.49	9.76	-1.46	1.20	93.19
S&P MidCap 400 TR	75.49	11.91	10.56	-2.04	1.07	72.77
S&P SmallCap 600 TR USD	86.90	13.32	13.28	-0.62	0.97	53.75
S&P 500 TR USD	92.10	13.95	9.55	0.00	1.36	100.00

Source: Morningstar Direct

American Customer Satisfaction Investable Index - 5Y



Market Performance

Time Period: 10/1/2013 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Up Period Percent	Down Period Percent	Best Month	Worst Month	Best Quarter	Worst Quarter	Up Capture Ratio	Down Capture Ratio	R2
American Customer Satsftn Invst TR USD	65.00	35.00	5.94	-5.00	11.87	-3.10	95.20	63.02	83.61
S&P 500 Growth TR USD	66.67	33.33	9.40	-6.08	11.15	-4.83	109.21	94.45	91.80
S&P 500 Value TR USD	70.00	30.00	7.32	-5.98	9.83	-8.25	88.81	106.27	88.80
S&P 500 Low Volatility TR USD	65.00	35.00	6.81	-4.91	9.24	-2.81	77.45	56.28	59.33
S&P 500 Momentum TR USD	66.67	33.33	8.23	-5.16	10.67	-3.07	101.91	80.64	77.42
S&P 500 Enhanced Value TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Quality TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	75.00	25.00	7.94	-5.60	9.85	-7.55	93.95	100.86	93.19
S&P MidCap 400 TR	68.33	31.67	8.52	-5.69	8.33	-8.50	89.73	96.41	72.77
S&P SmallCap 600 TR USD	66.67	33.33	12.55	-6.17	11.13	-9.27	99.16	105.07	53.75
S&P 500 TR USD	75.00	25.00	8.44	-6.03	10.51	-6.44	100.00	100.00	100.00

Risk

Time Period: 10/1/2013 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

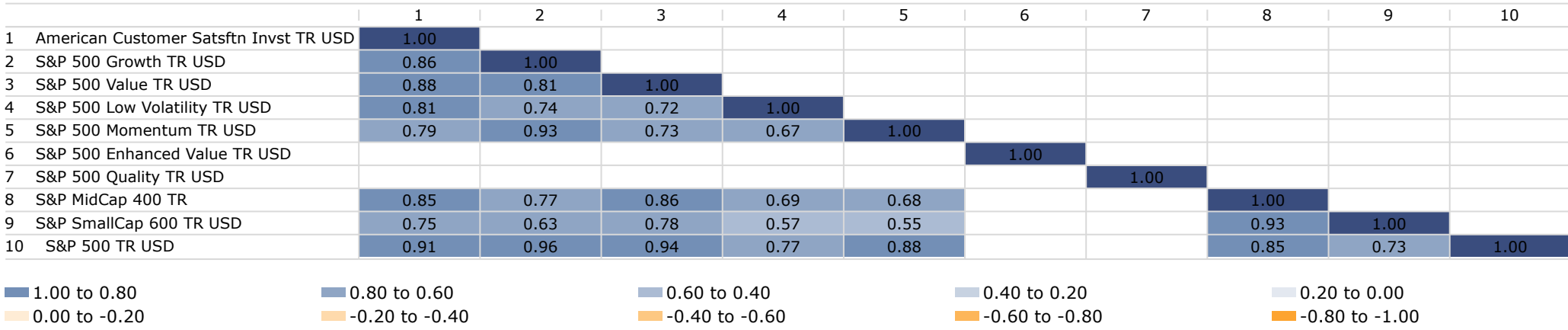
	Return	Std Dev	Downside Deviation	Alpha	Beta	R2	Sharpe Ratio	Treynor Ratio (geo)	Tracking Error
American Customer Satsftn Invst TR USD	15.99	8.99	2.41	3.55	0.86	83.61	1.64	17.82	3.87
S&P 500 Growth TR USD	16.57	10.29	1.81	1.96	1.03	91.80	1.50	15.43	2.96
S&P 500 Value TR USD	10.88	9.77	2.72	-2.27	0.96	88.80	1.05	10.63	3.29
S&P 500 Low Volatility TR USD	12.45	8.44	4.41	2.71	0.68	59.33	1.37	17.34	6.18
S&P 500 Momentum TR USD	16.05	10.14	3.36	2.79	0.93	77.42	1.48	16.53	4.85
S&P 500 Enhanced Value TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Quality TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	12.49	9.76	1.93	-1.11	0.99	93.19	1.20	12.02	2.55
S&P MidCap 400 TR	11.91	10.56	4.07	-0.99	0.94	72.77	1.07	11.95	5.53
S&P SmallCap 600 TR USD	13.32	13.28	5.79	-0.39	1.02	53.75	0.97	12.45	9.02
S&P 500 TR USD	13.95	9.55	0.00	0.00	1.00	100.00	1.36	13.31	0.00

American Customer Satisfaction Investable Index - 5Y



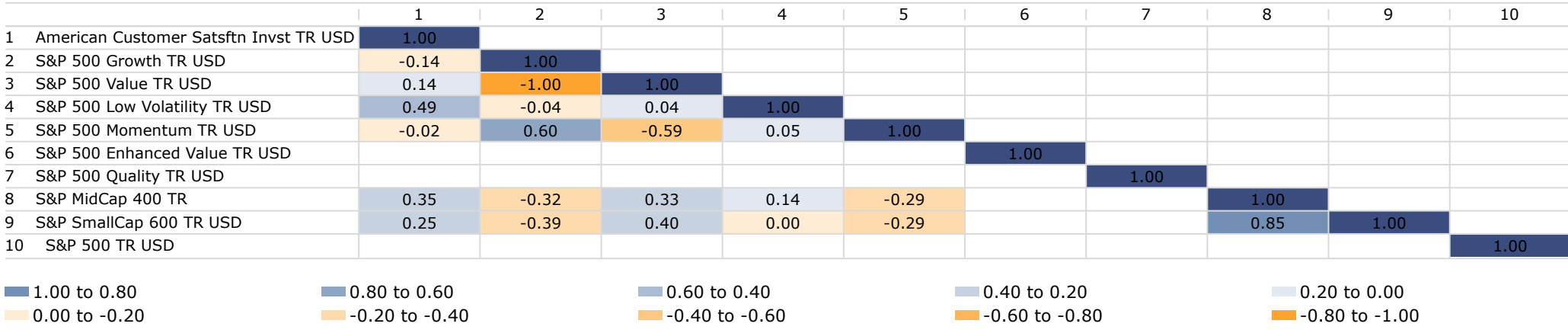
Correlation Matrix

Time Period: 10/1/2013 to 9/30/2018



Correlation Matrix (Excess Returns vs. S&P 500 TR USD)

Time Period: 10/1/2013 to 9/30/2018



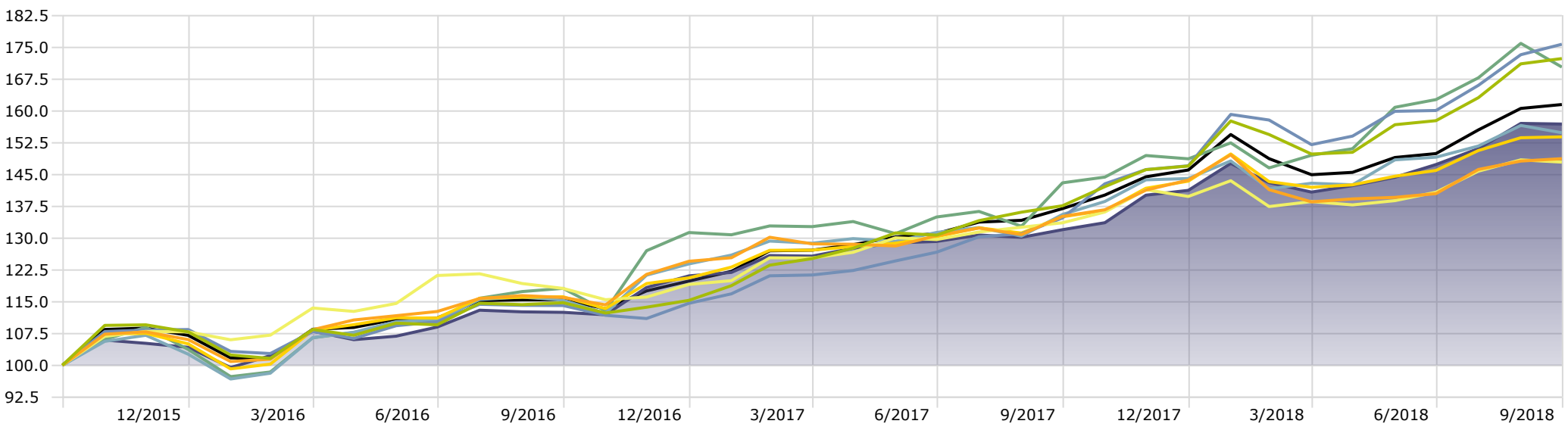
Source: Morningstar Direct

American Customer Satisfaction Investable Index - 3Y



Investment Growth

Time Period: 10/1/2015 to 9/30/2018



- S&P 500 Growth TR USD
- S&P 500 Value TR USD
- S&P 500 Low Volatility TR USD
- S&P 500 Momentum TR USD
- S&P 500 Equal Weighted TR USD
- S&P MidCap 400 TR
- S&P SmallCap 600 TR USD
- American Customer Satsftn Invst TR USD
- S&P 500 TR USD

Time Period: 10/1/2015 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Cumulative Return	Return	Std Dev	Excess Return	Sharpe Ratio	R2
American Customer Satsftn Invst TR USD	56.83	16.18	8.34	-1.12	1.74	79.44
S&P 500 Growth TR USD	72.26	19.88	10.17	2.57	1.76	88.94
S&P 500 Value TR USD	48.67	14.13	9.51	-3.18	1.34	84.42
S&P 500 Low Volatility TR USD	47.87	13.93	8.11	-3.38	1.54	55.38
S&P 500 Momentum TR USD	75.63	20.65	9.67	3.34	1.91	75.81
S&P 500 Enhanced Value TR USD	56.45	16.09	12.64	-1.22	1.17	71.28
S&P 500 Quality TR USD	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	53.82	15.43	9.40	-1.87	1.48	91.09
S&P MidCap 400 TR	54.78	15.68	10.37	-1.63	1.37	71.77
S&P SmallCap 600 TR USD	70.26	19.41	13.33	2.10	1.34	50.41
S&P 500 TR USD	61.43	17.31	9.18	0.00	1.69	100.00

Source: Morningstar Direct

American Customer Satisfaction Investable Index - 3Y



Market Performance

Time Period: 10/1/2015 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Up Period Percent	Down Period Percent	Best Month	Worst Month	Best Quarter	Worst Quarter	Up Capture Ratio	Down Capture Ratio	R2
American Customer Satsftn Invst TR USD	66.67	33.33	5.94	-4.57	7.64	-0.29	84.16	53.72	79.44
S&P 500 Growth TR USD	72.22	27.78	9.40	-5.04	9.28	0.48	110.00	98.18	88.94
S&P 500 Value TR USD	72.22	27.78	7.32	-5.48	7.35	-3.57	87.41	102.58	84.42
S&P 500 Low Volatility TR USD	66.67	33.33	6.81	-4.24	7.86	-2.51	72.46	44.18	55.38
S&P 500 Momentum TR USD	75.00	25.00	8.23	-4.75	9.75	-0.41	108.54	79.37	75.81
S&P 500 Enhanced Value TR USD	63.89	36.11	10.68	-7.90	14.56	-2.67	101.54	126.86	71.28
S&P 500 Quality TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	80.56	19.44	7.94	-5.60	6.22	-1.01	91.94	98.78	91.09
S&P MidCap 400 TR	72.22	27.78	8.52	-5.69	7.42	-0.77	93.33	100.33	71.77
S&P SmallCap 600 TR USD	72.22	27.78	12.55	-6.17	11.13	0.57	111.28	111.10	50.41
S&P 500 TR USD	83.33	16.67	8.44	-4.96	7.71	-0.76	100.00	100.00	100.00

Risk

Time Period: 10/1/2015 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

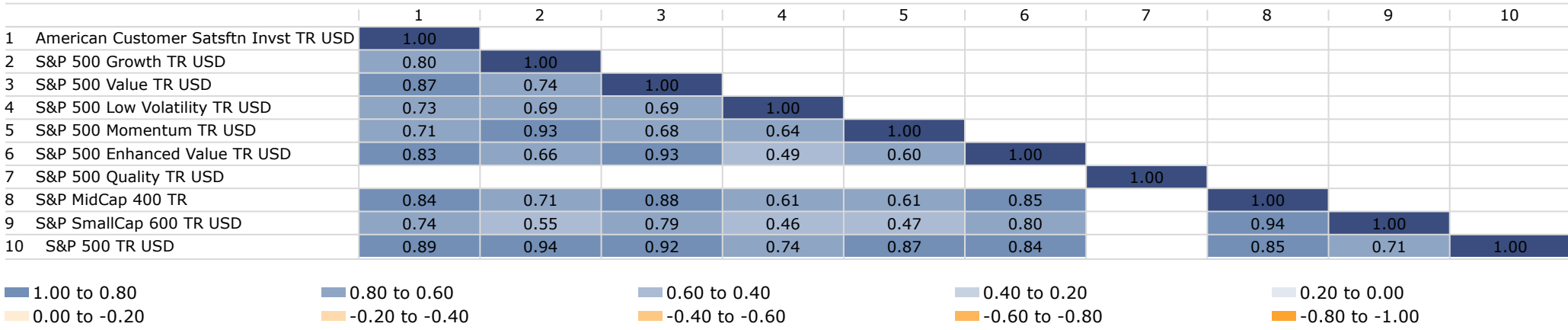
	Return	Std Dev	Downside Deviation	Alpha	Beta	R2	Sharpe Ratio	Treynor Ratio (geo)	Tracking Error
American Customer Satsftn Invst TR USD	16.18	8.34	2.87	1.92	0.81	79.44	1.74	18.69	4.17
S&P 500 Growth TR USD	19.88	10.17	2.07	1.63	1.04	88.94	1.76	18.02	3.40
S&P 500 Value TR USD	14.13	9.51	3.09	-2.02	0.95	84.42	1.34	13.74	3.79
S&P 500 Low Volatility TR USD	13.93	8.11	4.36	2.26	0.66	55.38	1.54	19.57	6.27
S&P 500 Momentum TR USD	20.65	9.67	3.10	4.23	0.91	75.81	1.91	21.39	4.81
S&P 500 Enhanced Value TR USD	16.09	12.64	4.31	-3.23	1.16	71.28	1.17	12.92	6.95
S&P 500 Quality TR USD	—	—	—	—	—	—	—	—	—
S&P 500 Equal Weighted TR USD	15.43	9.40	2.10	-1.26	0.98	91.09	1.48	14.71	2.82
S&P MidCap 400 TR	15.68	10.37	3.80	-0.64	0.96	71.77	1.37	15.28	5.53
S&P SmallCap 600 TR USD	19.41	13.33	5.36	1.77	1.03	50.41	1.34	17.79	9.39
S&P 500 TR USD	17.31	9.18	0.00	0.00	1.00	100.00	1.69	16.24	0.00

American Customer Satisfaction Investable Index - 3Y



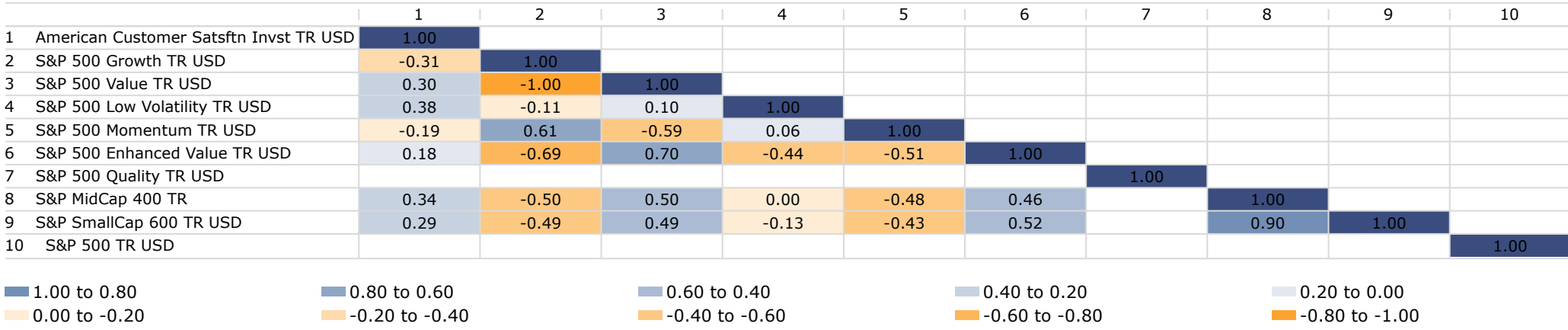
Correlation Matrix

Time Period: 10/1/2015 to 9/30/2018



Correlation Matrix (Excess Returns vs. S&P 500 TR USD)

Time Period: 10/1/2015 to 9/30/2018



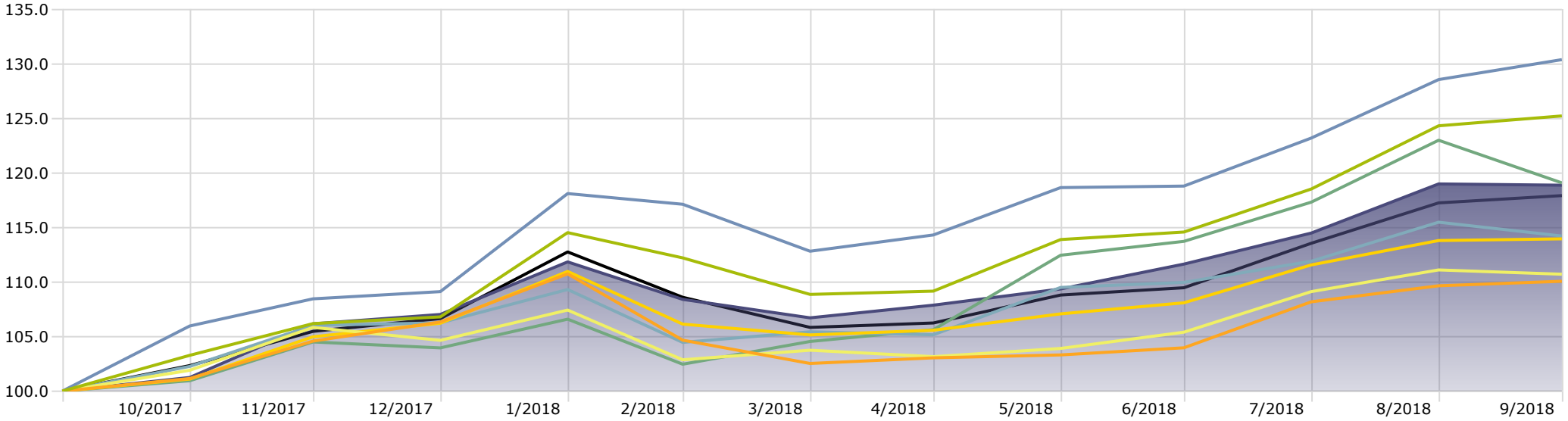
Source: Morningstar Direct

American Customer Satisfaction Investable Index - 1Y



Investment Growth

Time Period: 10/1/2017 to 9/30/2018



- S&P 500 Growth TR USD
- S&P 500 Value TR USD
- S&P 500 Low Volatility TR USD
- S&P 500 Momentum TR USD
- S&P 500 Equal Weighted TR USD
- S&P MidCap 400 TR
- S&P SmallCap 600 TR USD
- American Customer Satsftn Invst TR USD
- S&P 500 TR USD

Time Period: 10/1/2017 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Cumulative Return	Return	Std Dev	Excess Return	Sharpe Ratio	R2
American Customer Satsftn Invst TR USD	18.86	18.86	8.16	0.95	1.96	82.63
S&P 500 Growth TR USD	25.21	25.21	10.18	7.30	2.10	90.07
S&P 500 Value TR USD	10.06	10.06	9.21	-7.85	0.90	84.87
S&P 500 Low Volatility TR USD	10.71	10.71	7.75	-7.20	1.13	60.03
S&P 500 Momentum TR USD	30.37	30.37	11.05	12.46	2.32	77.49
S&P 500 Enhanced Value TR USD	11.67	11.67	11.01	-6.24	0.90	81.50
S&P 500 Quality TR USD	16.22	16.22	9.37	-1.69	1.47	89.45
S&P 500 Equal Weighted TR USD	13.95	13.95	8.05	-3.96	1.45	88.83
S&P MidCap 400 TR	14.21	14.21	8.33	-3.70	1.43	61.10
S&P SmallCap 600 TR USD	19.08	19.08	10.41	1.17	1.57	36.90
S&P 500 TR USD	17.91	17.91	9.11	0.00	1.67	100.00

Source: Morningstar Direct

American Customer Satisfaction Investable Index - 1Y



Market Performance

Time Period: 10/1/2017 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Up Period Percent	Down Period Percent	Best Month	Worst Month	Best Quarter	Worst Quarter	Up Capture Ratio	Down Capture Ratio	R2
American Customer Satsftn Invst TR USD	75.00	25.00	4.85	-3.07	7.02	-0.29	96.30	74.41	82.63
S&P 500 Growth TR USD	83.33	16.67	7.23	-2.98	9.28	1.93	121.10	80.35	90.07
S&P 500 Value TR USD	83.33	16.67	4.15	-5.48	6.33	-3.57	75.61	121.28	84.87
S&P 500 Low Volatility TR USD	66.67	33.33	3.86	-4.24	5.04	-0.86	59.61	55.45	60.03
S&P 500 Momentum TR USD	83.33	16.67	8.23	-3.67	9.75	3.39	136.92	72.61	77.49
S&P 500 Enhanced Value TR USD	58.33	41.67	5.47	-4.92	7.94	-2.67	83.46	126.34	81.50
S&P 500 Quality TR USD	66.67	33.33	4.84	-3.67	9.87	-1.47	93.05	98.11	89.45
S&P 500 Equal Weighted TR USD	83.33	16.67	4.47	-4.35	6.22	-1.01	80.69	85.29	88.83
S&P MidCap 400 TR	75.00	25.00	4.13	-4.43	6.25	-0.77	73.86	57.41	61.10
S&P SmallCap 600 TR USD	75.00	25.00	6.46	-3.87	8.77	0.57	84.90	30.89	36.90
S&P 500 TR USD	83.33	16.67	5.73	-3.69	7.71	-0.76	100.00	100.00	100.00

Risk

Time Period: 10/1/2017 to 9/30/2018 Calculation Benchmark: S&P 500 TR USD

	Return	Std Dev	Downside Deviation	Alpha	Beta	R2	Sharpe Ratio	Treynor Ratio (geo)	Tracking Error
American Customer Satsftn Invst TR USD	18.86	8.16	2.38	3.56	0.82	82.63	1.96	20.66	3.80
S&P 500 Growth TR USD	25.21	10.18	0.79	5.27	1.06	90.07	2.10	21.76	3.26
S&P 500 Value TR USD	10.06	9.21	3.92	-5.91	0.93	84.87	0.90	8.78	3.64
S&P 500 Low Volatility TR USD	10.71	7.75	4.65	-1.28	0.66	60.03	1.13	13.37	5.81
S&P 500 Momentum TR USD	30.37	11.05	1.52	9.35	1.07	77.49	2.32	26.34	5.29
S&P 500 Enhanced Value TR USD	11.67	11.01	4.19	-6.74	1.09	81.50	0.90	8.94	4.82
S&P 500 Quality TR USD	16.22	9.37	2.28	-1.01	0.97	89.45	1.47	14.65	3.05
S&P 500 Equal Weighted TR USD	13.95	8.05	2.56	-1.01	0.83	88.83	1.45	14.40	3.09
S&P MidCap 400 TR	14.21	8.33	4.07	1.05	0.72	61.10	1.43	17.14	5.82
S&P SmallCap 600 TR USD	19.08	10.41	5.40	5.79	0.69	36.90	1.57	24.60	8.73
S&P 500 TR USD	17.91	9.11	0.00	0.00	1.00	100.00	1.67	15.90	0.00

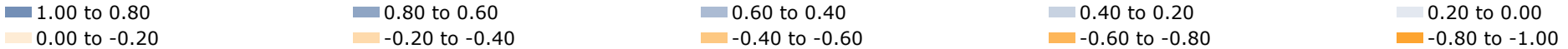
American Customer Satisfaction Investable Index - 1Y



Correlation Matrix

Time Period: 10/1/2017 to 9/30/2018

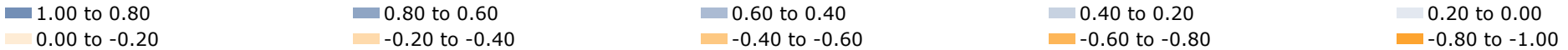
	1	2	3	4	5	6	7	8	9	10
1 American Customer Satsftn Invst TR USD	1.00									
2 S&P 500 Growth TR USD	0.83	1.00								
3 S&P 500 Value TR USD	0.88	0.75	1.00							
4 S&P 500 Low Volatility TR USD	0.82	0.64	0.83	1.00						
5 S&P 500 Momentum TR USD	0.70	0.95	0.67	0.52	1.00					
6 S&P 500 Enhanced Value TR USD	0.91	0.76	0.95	0.77	0.70	1.00				
7 S&P 500 Quality TR USD	0.88	0.91	0.86	0.73	0.79	0.83	1.00			
8 S&P MidCap 400 TR	0.79	0.74	0.72	0.84	0.58	0.67	0.77	1.00		
9 S&P SmallCap 600 TR USD	0.65	0.61	0.52	0.70	0.41	0.51	0.58	0.91	1.00	
10 S&P 500 TR USD	0.91	0.95	0.92	0.77	0.88	0.90	0.95	0.78	0.61	1.00



Correlation Matrix (Excess Returns vs. S&P 500 TR USD)

Time Period: 10/1/2017 to 9/30/2018

	1	2	3	4	5	6	7	8	9	10
1 American Customer Satsftn Invst TR USD	1.00									
2 S&P 500 Growth TR USD	-0.33	1.00								
3 S&P 500 Value TR USD	0.33	-1.00	1.00							
4 S&P 500 Low Volatility TR USD	0.59	-0.50	0.50	1.00						
5 S&P 500 Momentum TR USD	-0.51	0.76	-0.77	-0.52	1.00					
6 S&P 500 Enhanced Value TR USD	0.35	-0.64	0.65	0.13	-0.43	1.00				
7 S&P 500 Quality TR USD	0.16	0.06	-0.07	0.04	-0.28	-0.18	1.00			
8 S&P MidCap 400 TR	0.44	-0.09	0.08	0.69	-0.36	-0.19	0.16	1.00		
9 S&P SmallCap 600 TR USD	0.40	0.06	-0.07	0.54	-0.35	-0.15	0.04	0.88	1.00	
10 S&P 500 TR USD										1.00



Risk Disclosure:

The **American Customer Satisfaction Investable Index (ACSII)** utilizes proprietary customer satisfaction scores to weight stocks within each sector by their relative customer satisfaction scores. The index utilizes customer satisfaction metrics for over 350 brands, representing over 150 large capitalization securities for inclusion in the index. Sector constraints are applied at the time of index rebalance with the intention of providing a diversified portfolio across all US sectors. The Index has an inception date of August 8, 2016, with a backtested time-series inception date of January 17, 2006. It is not possible to invest directly in an index.

The Index is independently calculated by Solactive AG, which is not affiliated with the Adviser or any of its respective affiliates. The index calculation agent provides information about the constituents of the Index and does not provide investment advice with respect to the desirability of investing in, purchasing, or selling securities.

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.