

## Fiduciary Focus Toolkit™ Search Criteria

A list of available data points for researching and filtering Mutual Funds, ETFs, Collective Investment Trusts, Group Retirement Plan Annuities, Separate Accounts and Variable Annuities

### Fi360 Fiduciary Score®

Only available for Mutual Funds, ETFs, Collective Investment Trust, and Group Retirement Plan Annuities

- Fi360 Fiduciary Score®
- Fi360 Fiduciary Score® 1-Year Rolling Average
- Fi360 Fiduciary Score® 3-Year Rolling Average
- Fi360 Fiduciary Score® 5-Year Rolling Average
- Fi360 Fiduciary Score® 10-Year Rolling Average

### Basic

- Fund Family
- Peer Group
- Name, Ticker or CUSIP
- Share Class

### Expenses

- 12B-1 Fee
- Deferred Load
- Front Load
- Prospectus Net Expense Ratio % Rank

### Operations

- FFi360 Composition Screen (>80% allocated to appropriate asset class)
- Fund of Funds
- Index Fund
- International Stock %
- Investment Type (ex. passive, active, TDF)
- Investment Universe (ex. CIT, ETF, Mutual Fund)
- Lifecycle fund
- Manager Tenure
- Minimum Initial Investment
- Net Assets
- Socially Responsible Investment
- Fi360 Style Consistency Screen
- U.S. Bond %
- U.S. Stock %
- Years Since Inception

### Performance

- Annualized Return % Rank (1,3,5,10-Year)
- Return % Rank (YTD, 1,3-Month)
- Batting Average (1-Year)
- Calendar Year Return % Rank (5 Previous Years)
- Down Capture (1,3,5,10-Year)
- Up Capture (1,3,5,10-Year)
- Up/Down Capture Ratio (1,3,5,10-Year)
- Yield % Rank (1-Year Trailing, 30-Day SEC)

### Risk

- Alpha % Rank (1-,3-,5- & 10-Year)\*
- Beta (3-,5- & 10-Year)
- Information Ratio (1-,3-,5- & 10-Year)
- Information Ratio % Rank (1-,3-,5- & 10-Year)
- R-Squared (1-,3-,5- & 10-Year)\*
- R-Squared % Rank (1-,3-,5- & 10-Year)\*
- Sharpe Ratio % Rank (1-,3-,5- & 10-Year)
- Sortino Ratio % Rank (1-,3-,5- & 10-Year)
- Standard Deviation % Rank (1-,3-,5- & 10-Year)
- Tracking Error (1-,3-,5- & 10-Year)†
- Turnover % Rank (1-Year)

Broad Asset Class	Broad Asset Class Index
U.S. Equity	S&P 500 TR USD
International Equity	MSCI EAFE NR USD
Municipal Bond	BarCap Municipal TR USD
Allocation	Morningstar Moderate Target Risk
Taxable Bond	BarCap US Agg Bond TR USD
Commodities	Morningstar Long-Only Commodity TR
Money Market	USTREAS T-Bill Auction Ave 3 Mon
Sector Market	MSCI World NR USD
Alternative	MSCI ACWI NR USD

\* Calculated using the Broad Asset Class Benchmark

† Calculated using the Prospectus Benchmark

## Fiduciary Focus Toolkit™ Monitoring Criteria

A list of available data points for automated due diligence on Mutual Funds, ETFs, Collective Investment Trusts, Group Retirement Plan Annuities, Separate Accounts and Variable Annuities

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### Performance

- Annualized Return % Rank (1-,3-,5- & 10-Year)
- Return % Rank (YTD, 1- & 3-Month)  
Batting Average (1-Year)
- Calendar Year Return % Rank (5-Previous Years)
- Down Capture (1-,3-,5- & 10-Year)
- Up Capture (1-,3-,5- & 10-Year)
- Up/Down Capture Ratio (1-,3-,5- & 10-Year)
- Yield % Rank (1-Year Trailing, 30-Day SEC)

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- Fi360 Style Consistency Screen
- Years Since Inception

### Expenses

- Deferred Load
- Front Load
- Prospectus Net Expense Ratio % Rank

### Risk

- Alpha % Rank (1-,3-,5- & 10-Year)\*
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