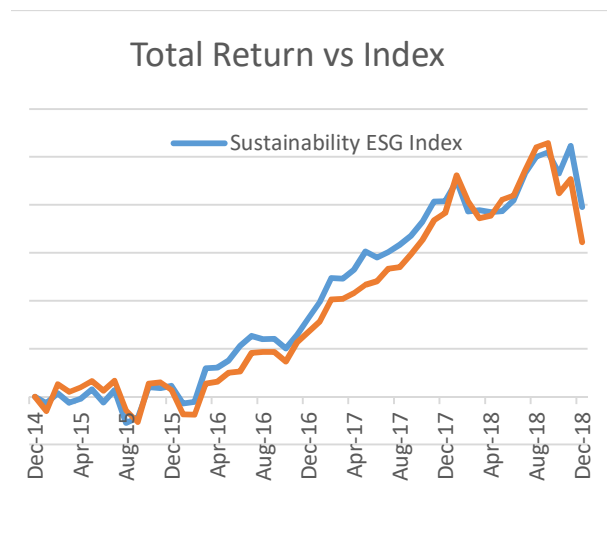
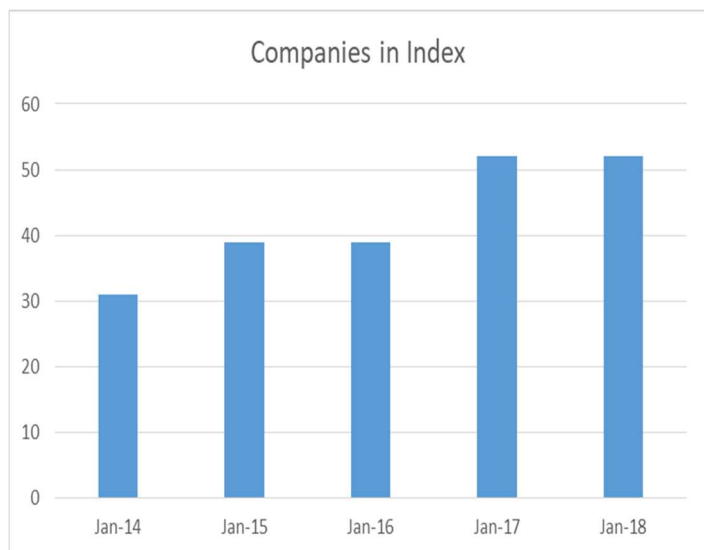


Sustainability ESG Index

Is comprised of all* of those U.S. exchange listed companies that have executive compensation linked to Environmental, Social and Governance benchmarks as well as better than average sustainability rankings.



*Excludes tobacco, oil, gas & coal, defense primes, materials, agricultural chemicals, casino & gaming, small arms as well as thinly traded stocks under \$2

Index returns do not reflect commissions, fees or costs associated with market impact and would differ from actual investor net returns.

Index Characteristics December 31, 2018

Number of Companies	49
Average Capitalization	\$77.8
Dividend Yield	2.5%
Price/Earnings	15.3 x's
Weighting	Equal
Average Turnover	38%
Benchmark	S&P 500
Correlation	92%
Beta	.82
Tracking Error	5.4%

Performance December 31, 2018	SESG Index 4 Years	S&P 500 4 Years
› Return		
Total Return	39.6%	32.2%
Minimum Return	-3.9%	-4.1%
Mean Return (Annualized)	13.6%	11.7%
Mean Excess Return (Annualized)	2.1%	
› Risk		
Standard Deviation (Annualized)	12.2%	13.7%
› Risk/Return		
Sharpe Ratio	.71	.54