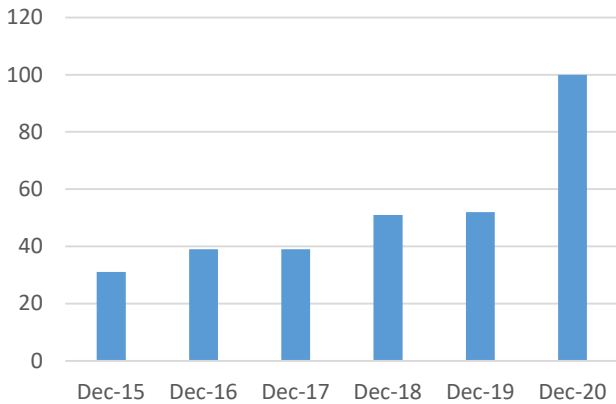


Sustainability ESG Portfolio

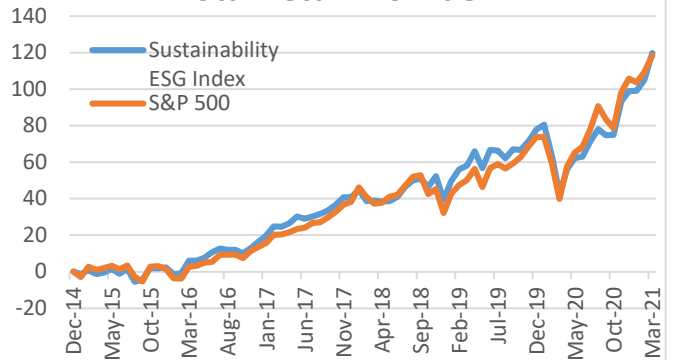
Is comprised of all* of those U.S. exchange listed companies that have executive compensation linked to Environmental, Social and Governance benchmarks as well as better than average sustainability rankings¹.

Companies in Index



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

Total Return vs Index



Portfolio returns are back-tested model returns, do not reflect commissions, fees or costs associated with market impact and would differ from actual investor net returns.

Portfolio Characteristics March 31, 2021

Number of Companies	52
Average Capitalization	\$18.1B
Dividend Yield	1.9%
Price/Earnings	21.6 x's
Weighting	Equal
Average Turnover	53%
Benchmark	S&P 500
Correlation	95%
Beta	.92
Tracking Error	5.8%

Performance March 31, 2021

	Portfolio	S&P 500
	6.25	6.25
	Years	Years
› Return		
Total Return	119.8%	118.5%
Minimum Return	-11.1%	-12.0%
Mean Return (Annualized)	22.0%	22.0%
Mean Excess Return (Annualized)	nil	
› Risk		
Standard Deviation (Annualized)	18.0%	18.6%
› Risk/Return		
Sharpe Ratio	.80	.78

