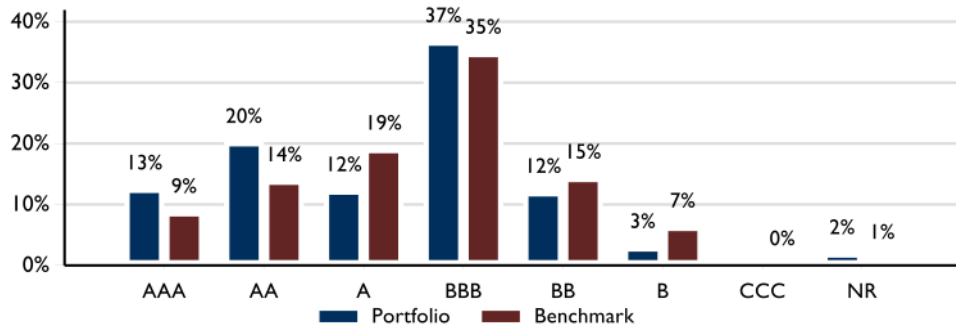


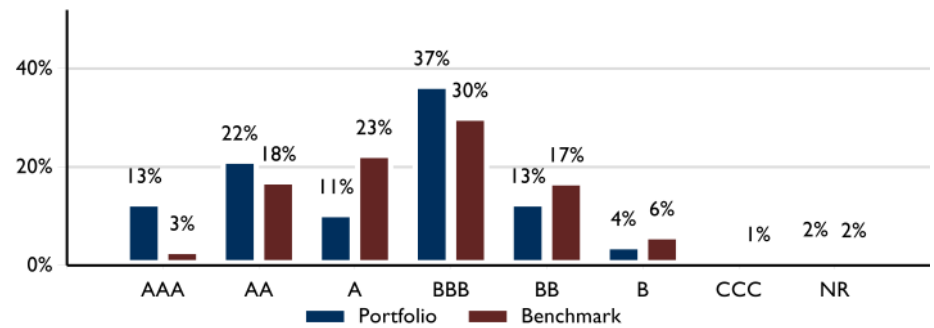
ESG Portfolio Summary

| | | | | | | | | | |
|---------------------------|--------------------------|--------------|------------------------------------|------------------|-------------------|----------------------------|------------------|------------------|-------|
| | Overall ESG Score | 10 - Strong | ESG Ratings Change - 1 Year | | | Coverage Statistics | | | |
| | | 5 - Moderate | Upgrades | Stable/NR | Downgrades | Securities | # Covered | % Covered | |
| Portfolio Scores | 6.0 | 0 - Weak | 22% | 62% | 16% | Portfolio | 47 | 46 | 97.9% |
| S&P 500 Scores | 5.6 | | 13% | 69% | 18% | S&P 500 | 508 | 498 | 98.0% |

ESG Rating Distribution - Market Cap Weighted



ESG Rating Distribution - Number of Securities



Top 10 ESG Rated Portfolio Positions

| Company Name | Weight | Sector | Rating |
|----------------------|--------|------------------------|--------|
| Microsoft Corp. | 5.6% | Information Technology | AAA |
| Xylem, Inc. | 1.3% | Industrials | AAA |
| ASML holding NV ADR | 1.1% | Information Technology | AAA |
| NextEra Energy, Inc. | 1.8% | Utilities | AAA |
| Equinor ASA-ADR | 1.6% | Energy | AAA |
| CBRE Group, Inc. | 1.4% | Real Estate | AAA |
| Blackrock, Inc. | 3.3% | Financials | AA |
| Lam Research | 2.4% | Information Technology | AA |
| AstraZeneca PLC ADR | 1.8% | Health Care | AA |
| Amgen Inc. | 1.1% | Health Care | AA |

Bottom 10 ESG Rated Portfolio Positions

| Company Name | Weight | Sector | Rating |
|------------------------------------------|--------|------------------------|--------|
| Broadcom, Inc. | 1.6% | Information Technology | B |
| Houlihan Lokey, Inc. CI A | 1.5% | Financials | B |
| Abbott Laboratories | 1.9% | Health Care | BB |
| Comcast Corp. | 2.5% | Communication Services | BB |
| Mid-America Apartment Communities, | 1.1% | Real Estate | BB |
| Costco Wholesale | 1.9% | Consumer Staples | BB |
| Charles River Laboratories International | 1.6% | Health Care | BB |
| UnitedHealth Group Inc. | 3.3% | Health Care | BB |
| Republic Services Inc. | 1.9% | Industrials | BBB |
| Apple, Inc. | 4.3% | Information Technology | BBB |