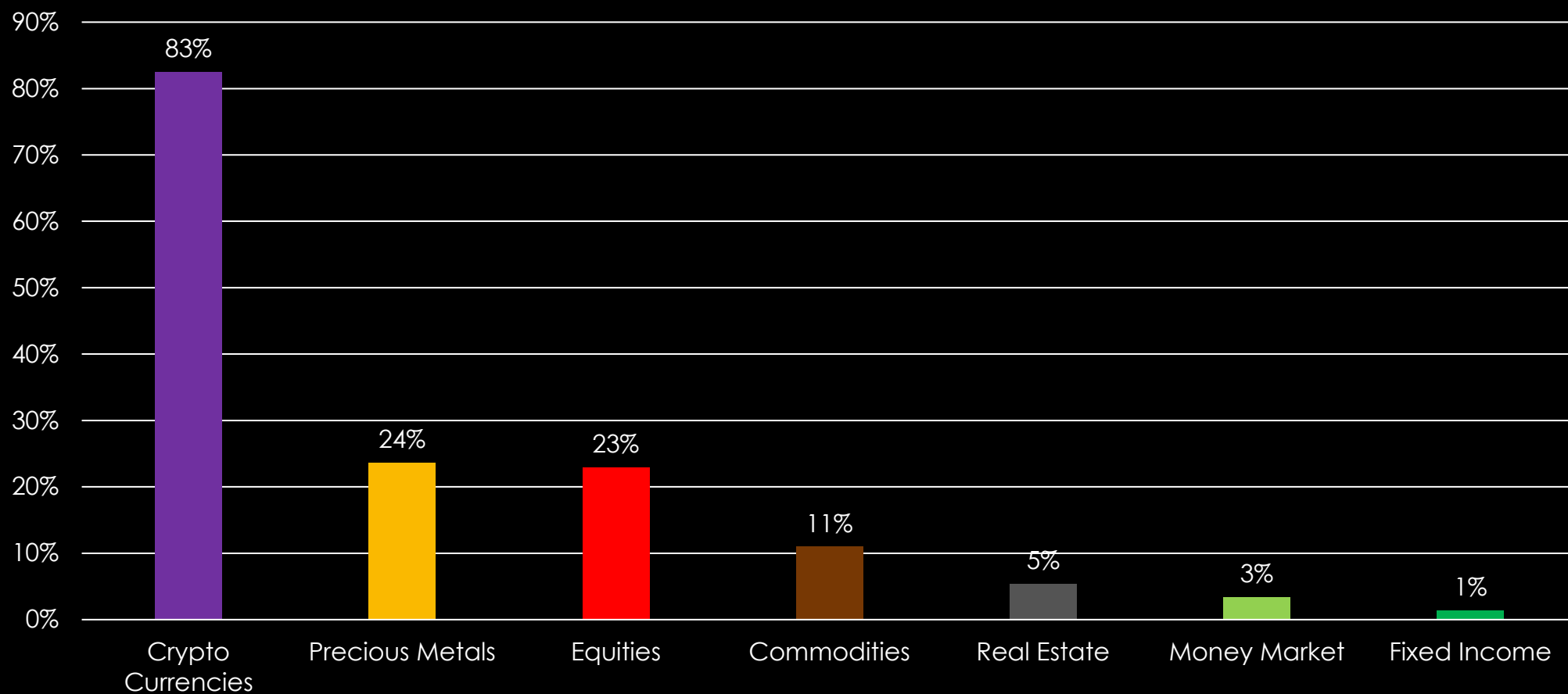
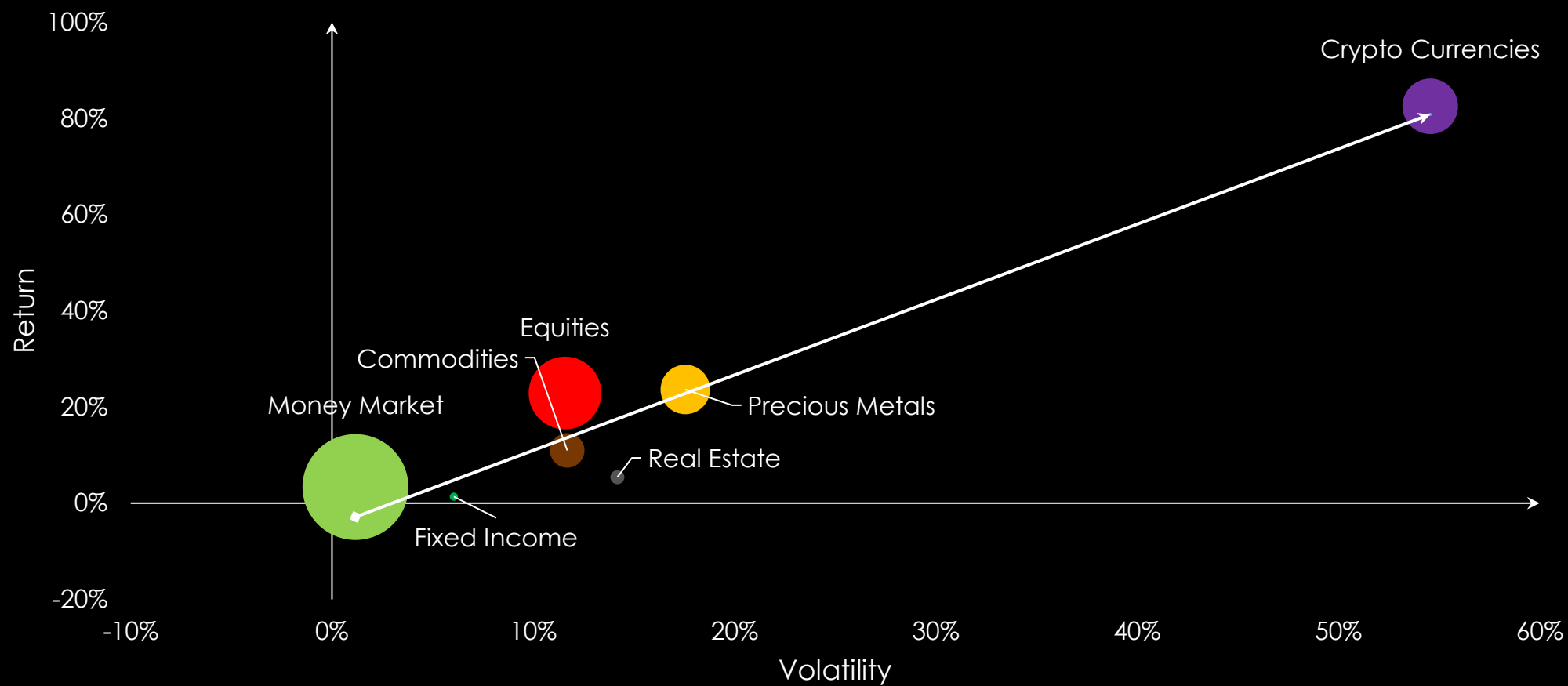


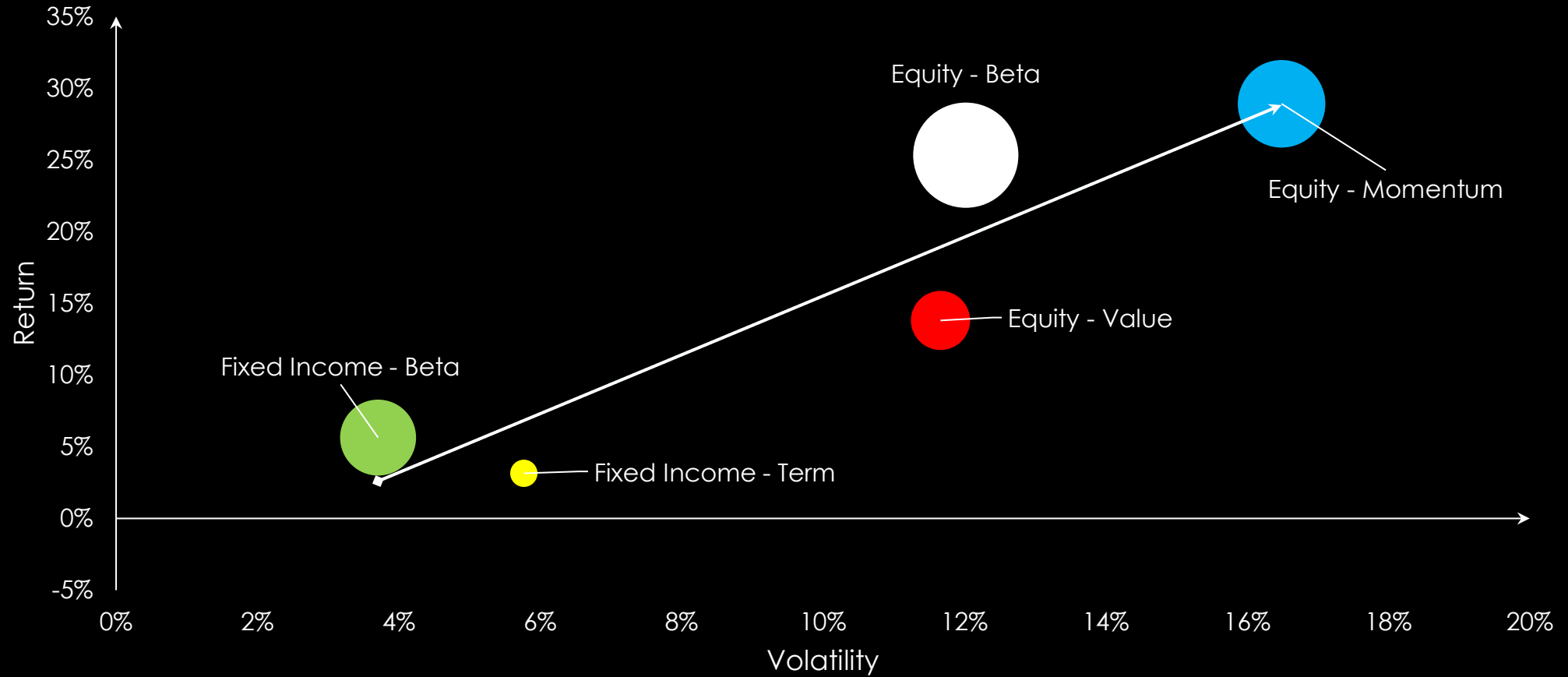
CUMULATIVE PERFORMANCE



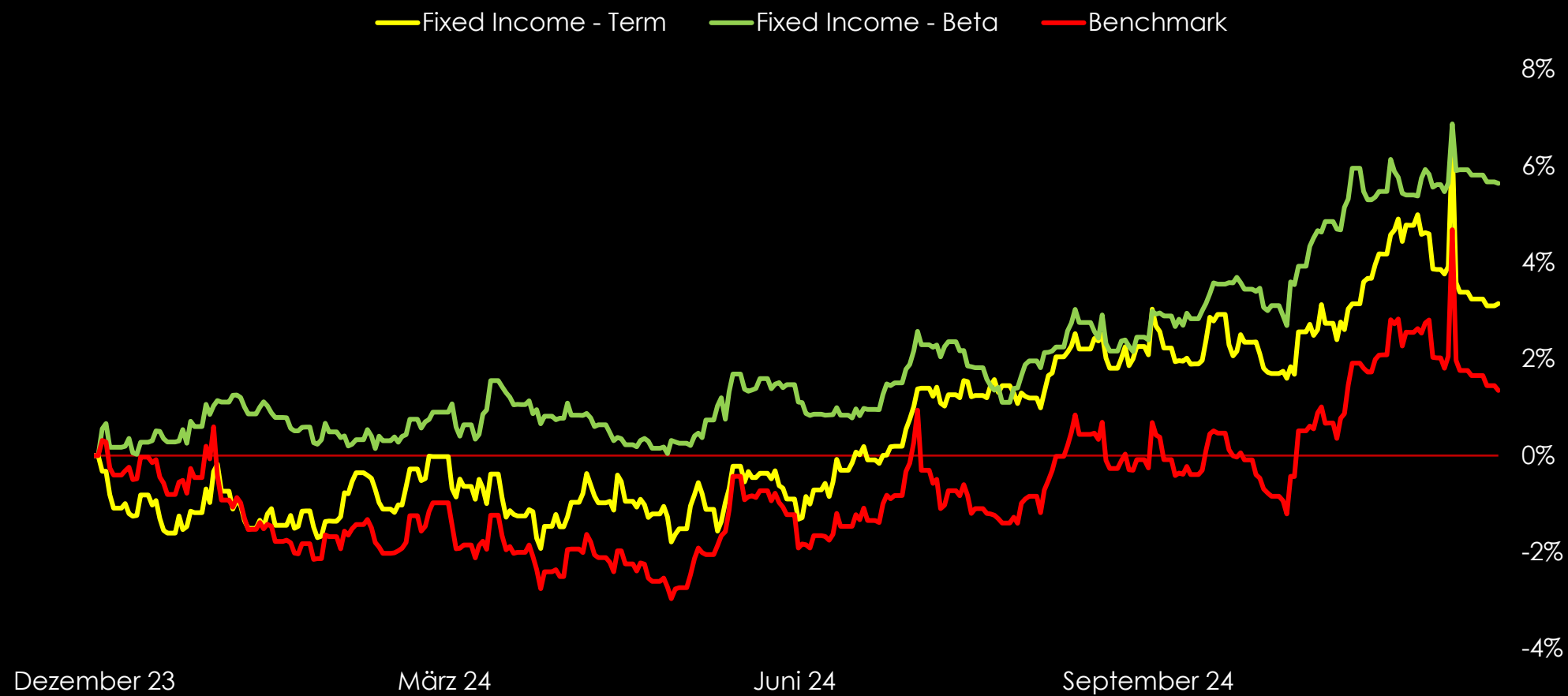
RETURN / RISK



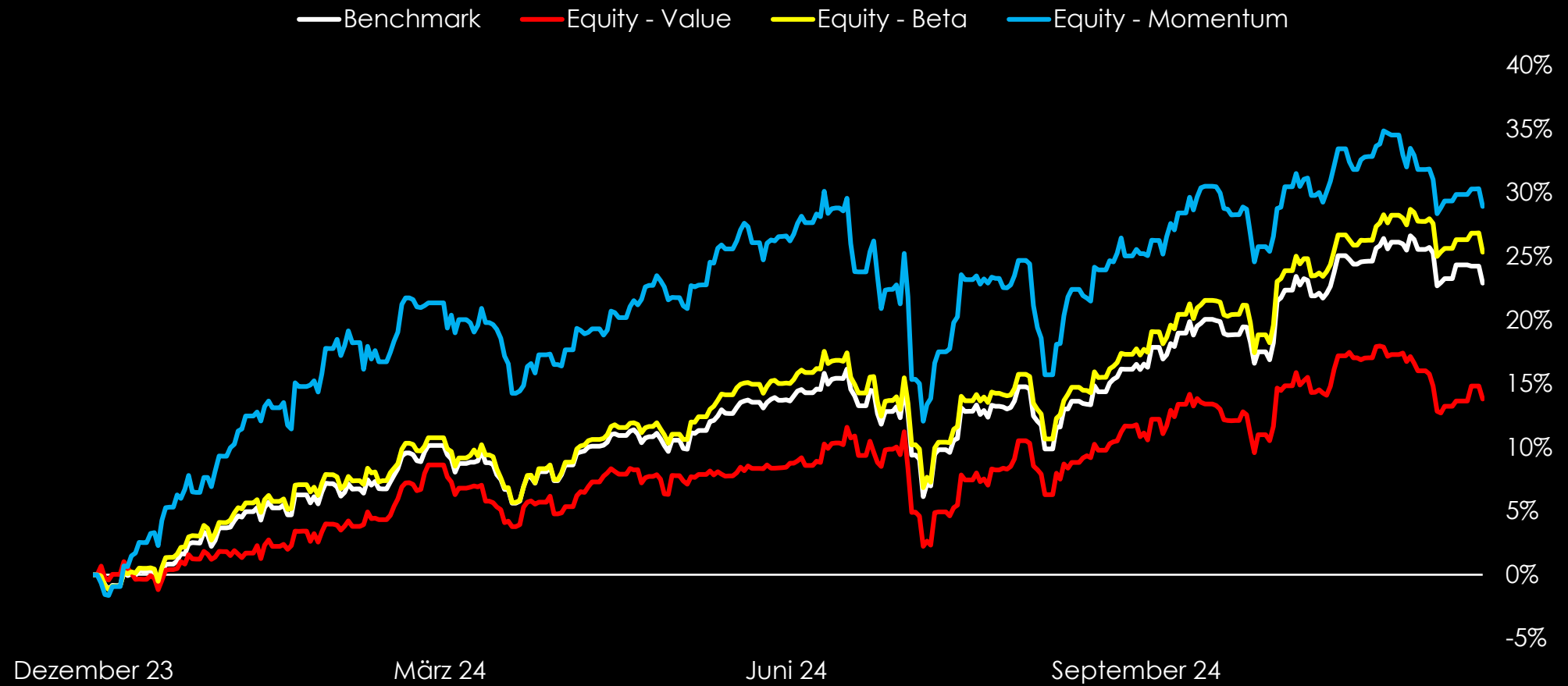
ESG PORTFOLIO ASSETS



FIXED INCOME



EQUITY



SINGLE-FACTOR MODEL

Return Decomposition

■ Beta ■ Alpha

