












Trade Note: OCIO ESG Global Equity



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Good afternoon –

Similar to the trades executed across the Wealth MAP and OCIO strategies last week, today we made a series of trades to reduce the small-cap overweight exposure in the OCIO ESG Global Equity model. We are reducing our position in the Calvert U.S. Small-Cap Fund (Ticker: CSVIX) and modestly increasing our position in the Calvert U.S. Large-Cap Core Responsible Index Fund. This brings our relative U.S. large-cap and U.S. small-cap exposure in line with the benchmark. Specifics of the trade can be found in the trade table below.

If you have any additional questions, please email IG-Discretionary.Portfolio.Mgmt@captrust.com.

OCIO ESG Global Equity					
Asset Class/Manager					
	Ticker	Pre-Trade Portfolio	Trades	Post-Trade Portfolio	
U.S. Equity	Large Cap	CISIX PRILX			
			33.5%	4.0%	37.5%
			14.0%	0.0%	14.0%
		Total Large Cap	47.5%	4.0%	51.5%
	Small Cap	CSVIX			
			14.0%	-4.0%	10.0%
			14.0%	-4.0%	10.0%
Total U.S. Equity		61.5%	0.0%	61.5%	
Non-U.S. Equity	Developed Markets	CDHIX SCIEX PXWIX PGINX			
			14.0%	0.0%	14.0%
			14.0%	0.0%	14.0%
			5.0%	0.0%	5.0%
			5.0%	0.0%	5.0%
	Total Developed Markets	38.0%	0.0%	38.0%	
Total Non-U.S. Equity		38.0%	0.0%	38.0%	
Cash		0.5%	0.0%	0.5%	
Total Portfolio		100.0%	0.0%	100.0%	