

### Main Project

#### Starting Point

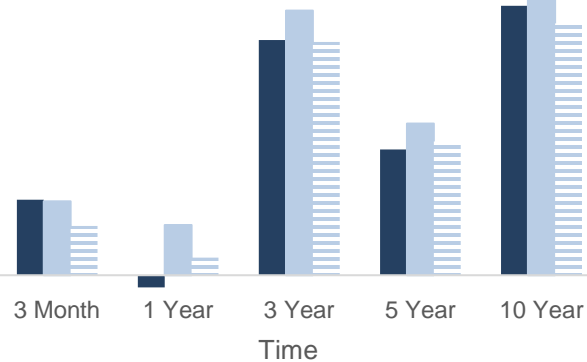
Matrix List

Matrix algorithm

Preset Morningstar screening criterium

#### Portfolio Returns

Returns



Matrix Return ESG Matrix Return Benchmark Return

#### End Point

ESG Matrix List

ESG algorithm

Customized Morningstar screening criterium



Construct a screening process & algorithm to incorporate ESG consideration into the investment strategy

### Objective

Use investing as a tool for creating value without sacrificing portfolio performance through a negative screening process

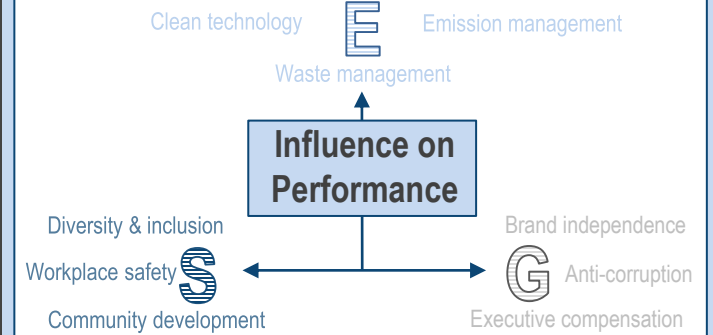


Compare the Matrix List's performance to the ESG Matrix List's performance at all risk tolerances and adjust accordingly

### Key Information

#### What is ESG?

Environmental • Social • Governance



#### Benefits of ESG Integration

(applicable to all screening types at varying levels)



Enhance upside potential and buffer against downside risk

Align investments with values



Place pressure on corporations to increase transparency

### Screening Types

Negative

Positive

Full ESG Integration

Impact Investing

Activism