

# Sustainability Report: ESG Risk Overview

Catherine Avery CAIM GIP



## Sustainability Rating



% rank in global category

9

Above Average

Relative to Category

Sustainable Fund by Prospectus

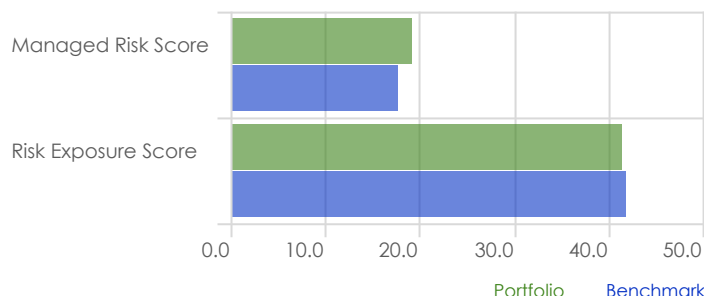
US Equity Large Cap Value No

Sustainability Score and Rating as of 8/31/2020. Sustainalytics provides company-level analysis used in the calculation of Morningstar's Sustainability Score. Sustainability Mandate information is derived from the fund prospectus.

Morningstar Rating Overall ★★★★★

■ Catherine Avery CAIM GIP ■ Russell 1000 Value TR USD

## ESG Risk Score Variables



ESG Risk Exposure Score	41.3	41.7
ESG Managed Risk Score	19.2	17.6

## Controversy Coverage

Coverage (% of AUM)	100.0
Coverage (# of Securities Scored)	31
Coverage (# of Securities Not Scored)	0

## Controversy Distribution

Severe Controversies (% of AUM)	0.0
High Controversies (% of AUM)	10.7
Significant Controversies (% of AUM)	54.0
Moderate Controversies (% of AUM)	31.3
Low Controversies (% of AUM)	3.9
No Controversies (% of AUM)	0.0

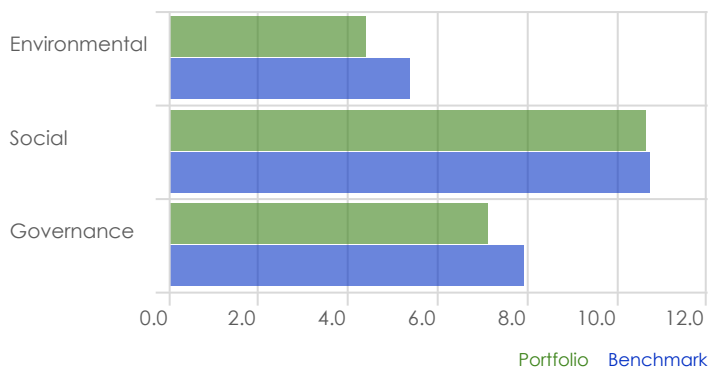
## ESG Risk Score Coverage

Coverage (% of AUM)	97.3
Coverage (# of Securities Scored)	30
Coverage (# of Securities Not Scored)	1

## ESG Risk Score Distribution

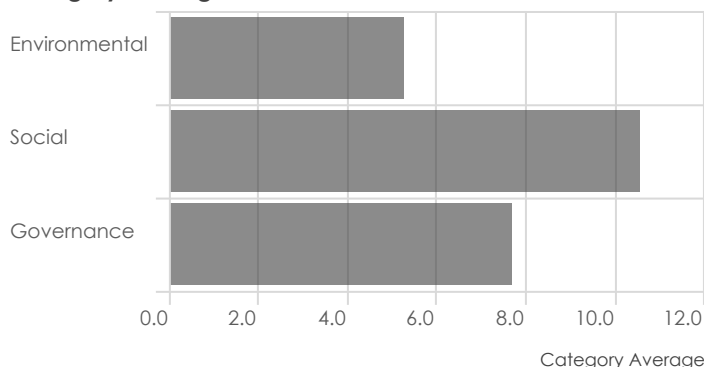
High (% of AUM)	0.0
Above Average (% of AUM)	18.7
Average (% of AUM)	35.5
Below Average (% of AUM)	43.2
Low (% of AUM)	0.0

## Portfolio Pillar Risk Score



Environmental	4.4	5.4
Social	10.6	10.8
Governance	7.1	7.9

## Category Average Pillar Risk Score



Environmental	5.3
Social	10.6
Governance	7.7

Benchmark: Russell 1000 Value TR USD

Fund Category: US Equity Large Cap Value (Global Category)

Page 1

Source: Morningstar Direct

# Sustainability Report: Holdings Detail

Catherine Avery CAIM GIP



## Top 50 Holdings Details

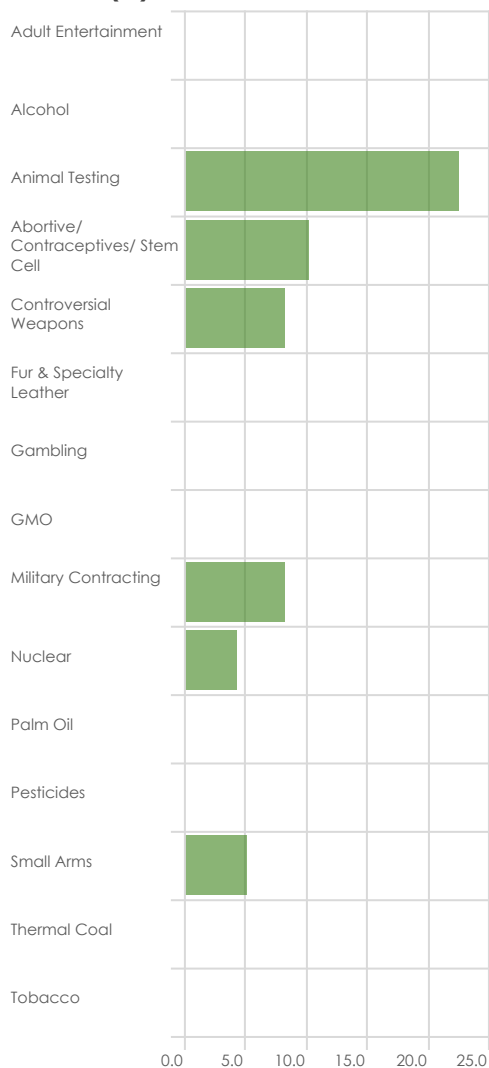
	Weighting	Sector Icon	Sector	Style	Country	Morningstar Rating	Price/Fair Value Ratio	P/E Ratio (TTM)	Market Value (Mil)	Market Cap (Mil)
The Home Depot Inc	4.52		Consumer Cyclical		USA	★	1.35	24.40	0.04	291,439.57
NextEra Energy Inc	4.43		Utilities		USA	★★	1.10	36.97	0.04	147,185.24
Procter & Gamble Co	3.95		Consumer Defensive		USA	★	1.25	26.21	0.04	343,425.42
Texas Instruments Inc	3.85		Technology		USA	★★	1.21	27.33	0.04	133,652.37
Johnson & Johnson	3.83		Healthcare		USA	★★★	0.94	21.56	0.04	365,107.34
Quest Diagnostics Inc	3.74		Healthcare		USA	★★★	0.96	15.06	0.04	16,824.19
General Motors Co	3.72		Consumer Cyclical		USA	★★★★	0.69	131.54	0.04	49,444.38
Microsoft Corp	3.71		Technology		USA	★★★★	0.86	32.66	0.04	1,529,715.15
McDonald's Corp	3.64		Consumer Cyclical		USA	★★★	0.94	33.76	0.03	158,166.43
3M Co	3.53		Industrials		USA	★★★★	0.91	18.75	0.03	93,987.36
Merck & Co Inc	3.47		Healthcare		USA	★★★★	0.77	16.60	0.03	194,018.08
Qualcomm Inc	3.47		Technology		USA	★★	1.38	52.05	0.03	139,871.12
Air Products & Chemicals Inc	3.47		Basic Materials		USA	★★★	0.94	32.05	0.03	63,328.21
Sysco Corp	3.44		Consumer Defensive		USA	★★★	1.02	131.69	0.03	29,064.13
Broadcom Inc	3.44		Technology		USA	★★	1.10	459.18	0.03	142,081.09
Verizon Communications Inc	3.36		Communication Services		USA	★★★	0.98	12.89	0.03	238,768.05
JPMorgan Chase & Co	3.22		Financial Services		USA	★★★	0.90	12.80	0.03	305,582.05
AbbVie Inc	3.18		Healthcare		USA	★★★★	0.91	19.06	0.03	155,746.53
Lockheed Martin Corp	3.18		Industrials		USA	★★★★	0.81	14.96	0.03	98,601.39
Medtronic PLC	3.12		Healthcare		USA	★★★★	0.87	30.85	0.03	137,707.80
CVS Health Corp	2.99		Healthcare		USA	★★★★★	0.63	8.92	0.03	76,009.50
International Business Machines Corp	2.96		Technology		USA	★★★★	0.90	12.65	0.03	100,609.26
Coca-Cola Co	2.96		Consumer Defensive		USA	★★★★	0.90	24.90	0.03	208,941.27
Cisco Systems Inc	2.95		Technology		USA	★★★★	0.75	13.60	0.03	151,534.60
Raytheon Technologies Corp	2.83		Industrials		USA	★★★★	0.72	87.61	0.03	84,668.44
Intel Corp	2.79		Technology		USA	★★★★★	0.64	8.70	0.03	182,197.08
Gilead Sciences Inc	2.67		Healthcare		USA	★★★★	0.78	59.34	0.03	73,338.09
AT&T Inc	2.66		Communication Services		USA	★★★★	0.74	17.89	0.03	194,806.32
L3Harris Technologies Inc	2.66		Industrials		USA	★★★★	0.84	20.39	0.03	36,839.70
People's United Financial Inc	2.28		Financial Services		USA			9.28	0.02	4,803.02

# Sustainability Report: Product Involvement

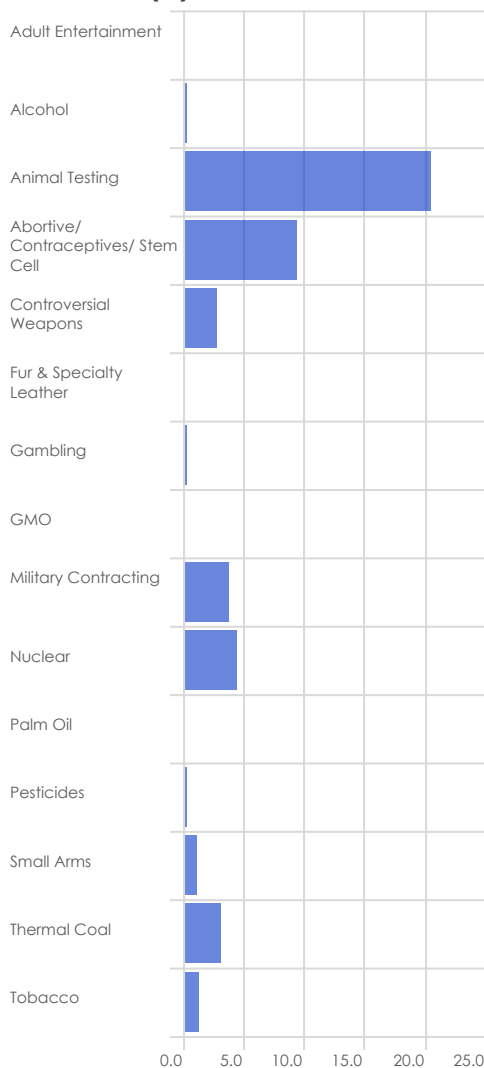
Catherine Avery CAIM GIP



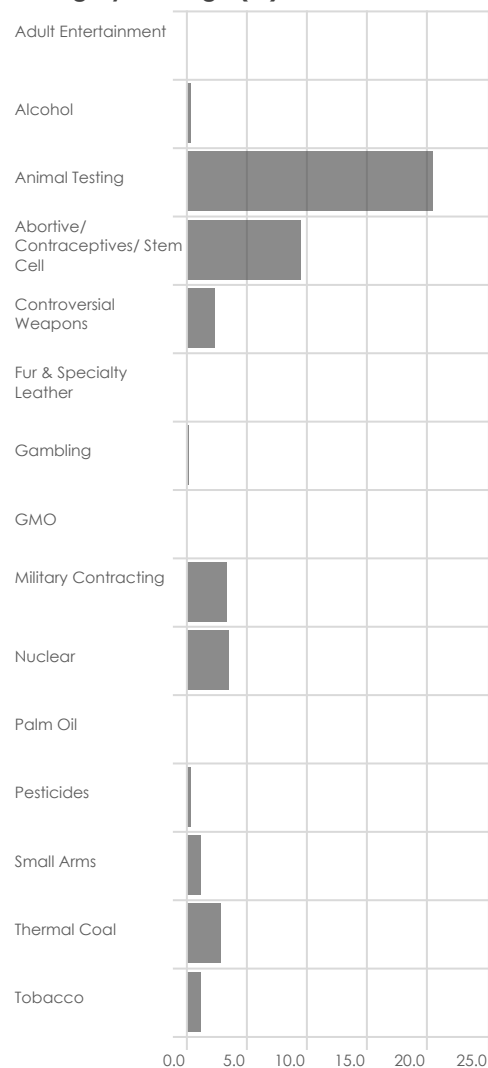
## Portfolio (%)



## Benchmark (%)



## Category Average (%)



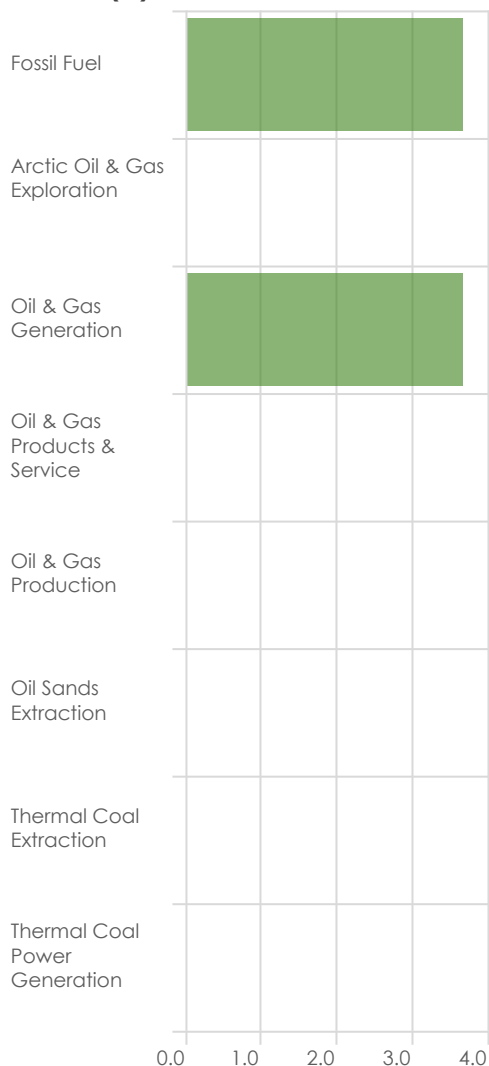
	#	%		%		%
Adult Entertainment	0	0.0	Adult Entertainment	0.0	Adult Entertainment	0.0
Alcohol	0	0.0	Alcohol	0.3	Alcohol	0.4
Animal Testing	7	22.6	Animal Testing	20.4	Animal Testing	20.4
Abortive/Contraceptives/Stem Cell	3	10.2	Abortive/Contraceptives/Stem Cell	9.3	Abortive/Contraceptives/Stem Cell	9.6
Controversial Weapons	3	8.2	Controversial Weapons	2.7	Controversial Weapons	2.4
Fur & Specialty Leather	0	0.0	Fur & Specialty Leather	0.0	Fur & Specialty Leather	0.0
Gambling	0	0.0	Gambling	0.3	Gambling	0.2
GMO	0	0.0	GMO	0.1	GMO	0.2
Military Contracting	3	8.2	Military Contracting	3.7	Military Contracting	3.4
Nuclear	1	4.3	Nuclear	4.3	Nuclear	3.6
Palm Oil	0	0.0	Palm Oil	0.0	Palm Oil	0.0
Pesticides	0	0.0	Pesticides	0.3	Pesticides	0.4
Small Arms	2	5.2	Small Arms	1.2	Small Arms	1.2
Thermal Coal	0	0.0	Thermal Coal	3.0	Thermal Coal	2.9
Tobacco	0	0.0	Tobacco	1.2	Tobacco	1.2

# Sustainability Report: Carbon Involvement

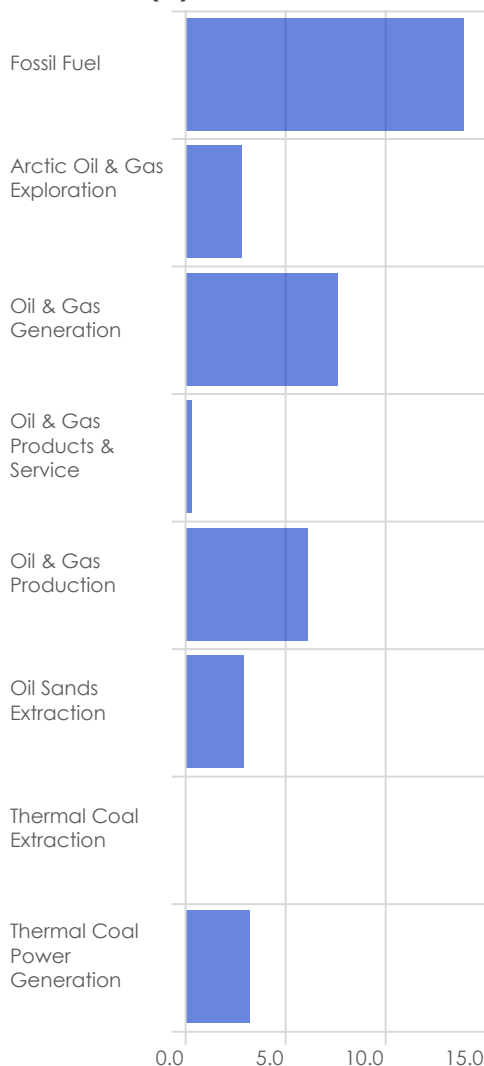
Catherine Avery CAIM GIP



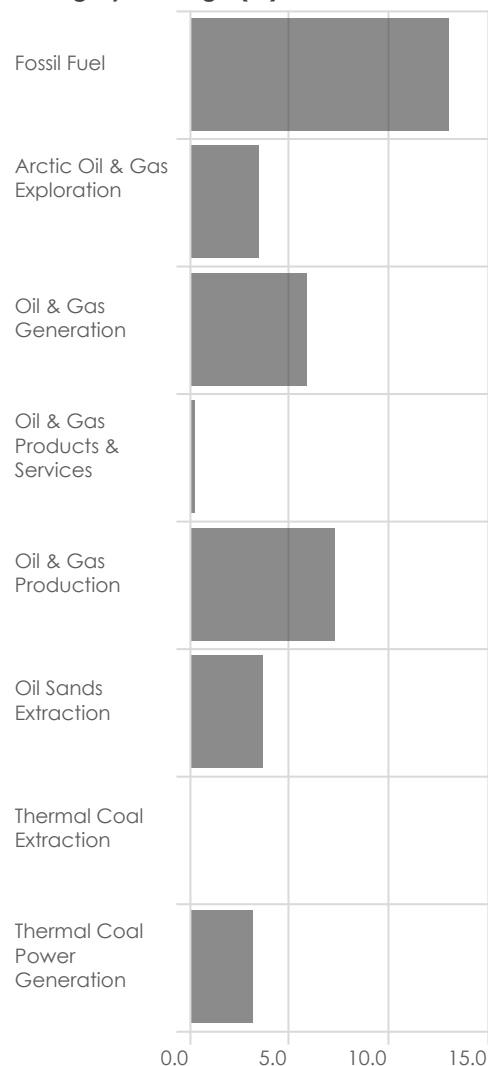
## Portfolio (%)



## Benchmark (%)



## Category Average (%)



	%		%		%
Fossil Fuel	3.7	Fossil Fuel	13.9	Fossil Fuel	13.0
Arctic Oil & Gas Exploration	0.0	Arctic Oil & Gas Exploration	2.8	Arctic Oil & Gas Exploration	3.5
Oil & Gas Generation	3.7	Oil & Gas Generation	7.6	Oil Sands Extraction	3.6
Oil & Gas Products & Service	0.0	Oil & Gas Products & Service	0.4	Oil & Gas Generation	5.9
Oil & Gas Production	0.0	Oil & Gas Production	6.1	Oil & Gas Products & Services	0.3
Oil Sands Extraction	0.0	Oil Sands Extraction	3.0	Oil & Gas Production	7.3
Thermal Coal Extraction	0.0	Thermal Coal Extraction	0.0	Thermal Coal Extraction	0.1
Thermal Coal Power Generation	0.0	Thermal Coal Power Generation	3.2	Thermal Coal Power Generation	3.1