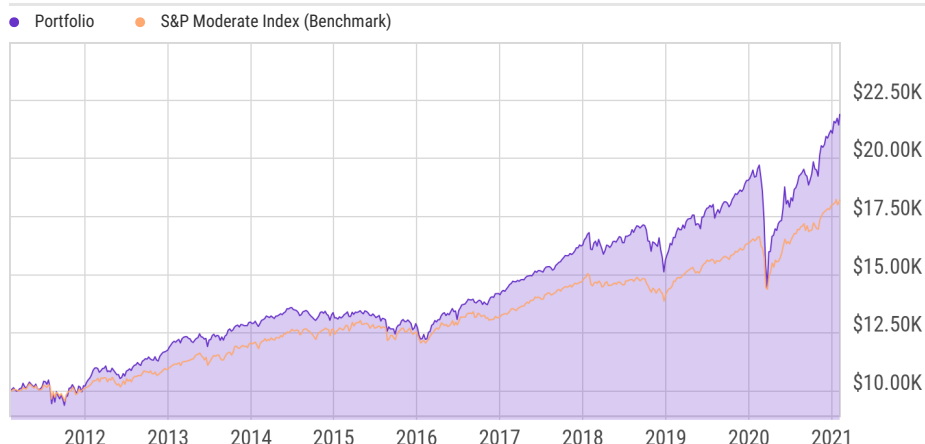


# SFM Moderate Social Impact Strategy



## Cumulative Return

February 08, 2011 through February 08, 2021



\*Benchmark information defined in disclosure section.  
The performance data quoted presents past performance; past performance does not guarantee future results; the investment return and principal value of an investment will fluctuate; an investor's shares, when redeemed, may be worth more or less than their original cost; current performance may be lower or higher than the performance data quoted

## Basic Info

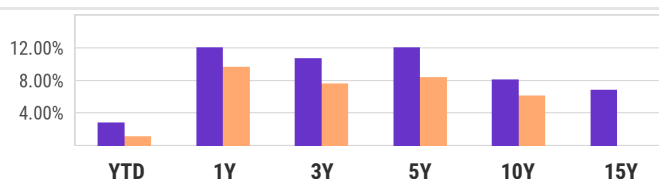
60/40 Stock Bond mix using risk-adjusted performance and social impact as screens

**Benchmark**  
S&P Moderate Index\*

**Advisory Fee**  
-

## Periodic Return

Data as of Feb. 5, 2021



|                  | YTD   | 1Y     | 3Y     | 5Y     | 10Y   | 15Y   |
|------------------|-------|--------|--------|--------|-------|-------|
| <b>Portfolio</b> | 2.89% | 12.14% | 10.77% | 12.10% | 8.18% | 6.91% |
| <b>Benchmark</b> | 1.20% | 9.76%  | 7.71%  | 8.44%  | 6.20% | --    |

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## Key Stats

**Expense Ratio**  
0.58%

**Distribution Yield**  
2.20%

**Cash Net Allocation**  
-6.13%

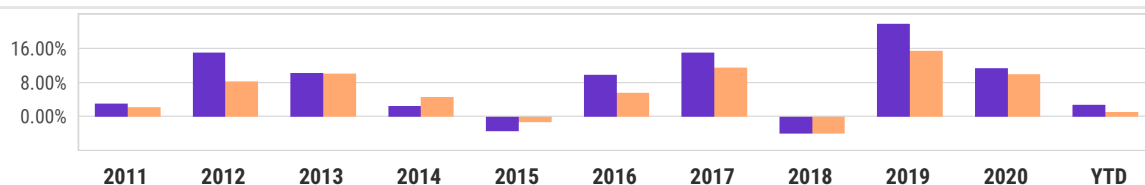
**Beta vs Cat 5Y**  
1.580

**Alpha vs Cat 5Y**  
-0.4729

**YTD Total Returns**  
2.89%

## Annual Return

Data as of Feb. 5, 2021

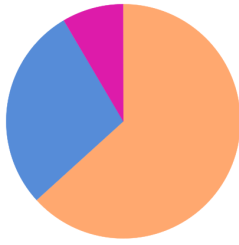


|                  | 2011  | 2012   | 2013   | 2014  | 2015   | 2016  | 2017   | 2018   | 2019   | 2020   | YTD   |
|------------------|-------|--------|--------|-------|--------|-------|--------|--------|--------|--------|-------|
| <b>Portfolio</b> | 3.15% | 15.08% | 10.30% | 2.57% | -3.33% | 9.92% | 15.08% | -3.91% | 21.94% | 11.50% | 2.89% |
| <b>Benchmark</b> | 2.30% | 8.42%  | 10.24% | 4.66% | -1.29% | 5.71% | 11.63% | -3.89% | 15.58% | 10.02% | 1.20% |

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## Asset Allocation



|         | Portfolio | Bmark  |               | Portfolio | Bmark |
|---------|-----------|--------|---------------|-----------|-------|
| ● Cash  | -6.13%    | 11.13% | ● Convertible | 0.00%     | 0.59% |
| ● Stock | 67.15%    | 40.37% | ● Preferred   | 8.99%     | 0.00% |
| ● Bond  | 29.99%    | 47.90% | ● Other       | 0.00%     | 0.01% |

## Geographic Exposure



| Market Classification | Portfolio | Bmark  |
|-----------------------|-----------|--------|
| ● % Developed Markets | 98.23%    | 90.00% |
| ● % Emerging Markets  | 1.77%     | 10.00% |



| Region           | Portfolio | Bmark  |
|------------------|-----------|--------|
| ● Americas       | 93.35%    | 66.76% |
| ● Greater Europe | 3.25%     | 18.15% |
| ● Greater Asia   | 3.39%     | 15.09% |

## Top 10 Holdings

Data as of Feb. 8, 2021



| Symbol  | Name                                    | % Weight | Price  | 1Y Rtn |
|---------|---|----------|--------|--------|
| ● CCMNX | CCM Alternative Income Institutional    | 19.78%   | 7.98   | -8.88% |
| ● LOWC  | SPDR® MSCI ACWI Low Carbon Target ETF   | 15.82%   | 119.06 | 20.00% |
| ● SPYX  | SPDR® S&P 500 Fossil Fuel Rsrv Free ETF | 15.63%   | 95.83  | 19.14% |
| ● FIW   | First Trust Water ETF                   | 14.71%   | 75.82  | 21.53% |
| ● ESGU  | iShares ESG Aware MSCI USA ETF          | 14.60%   | 89.72  | 22.70% |
| ● AGZ   | iShares Agency Bond ETF                 | 5.23%    | 119.16 | 4.26%  |
| ● TIP   | iShares TIPS Bond ETF                   | 4.86%    | 127.71 | 9.62%  |
| ● MUB   | iShares National Muni Bond ETF          | 4.69%    | 117.55 | 4.12%  |
| ● LMBS  | First Trust Low Duration Oppos ETF      | 4.68%    | 51.55  | 1.21%  |

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