

Performance & Attribution Report

Fund: US Growth

Market: Russell 1000

Valuation Period: 03-Jan-2011 - 30-Dec-2011

Benchmark: XXXXXXXXXX

Reporting Currency: US DOLLARS

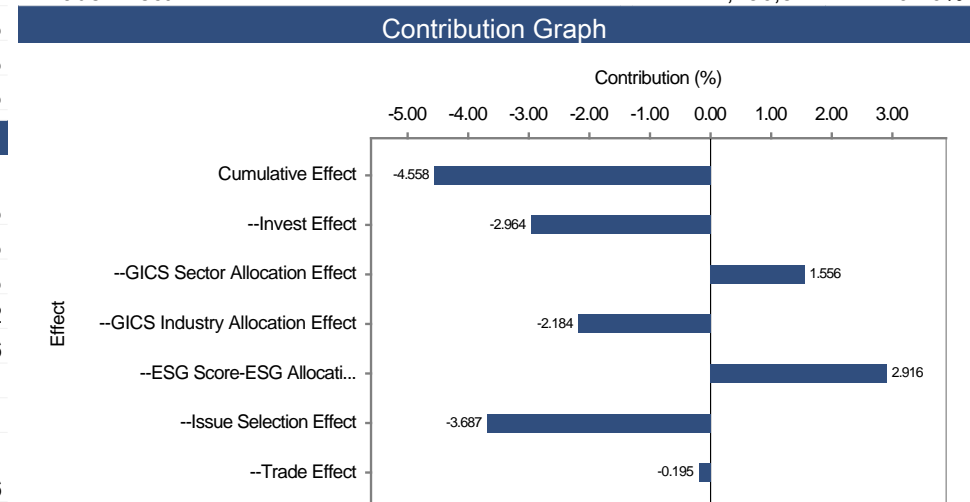
Return Summary			
Statistic	Fund	Benchmark	Active
Cumulative Return	-2.45%	2.11%	-4.56%
Cumulative Transaction Cost	-0.09%		
Cumulative VAMI	\$975	\$1,021	-\$46
Worst 20 Days	-18.90%	-16.30%	-3.01%
Best 20 Days	15.55%	14.17%	2.39%
Worst Day	-6.82%	-6.65%	-1.25%
Best Day	5.32%	4.74%	1.35%
Valley	-14.02%	-11.27%	-4.38%
Peak	8.86%	9.06%	0.19%
Batting Average	51.15%	54.62%	51.15%

Risk Summary			
Annualized Statistic	Fund	Benchmark	Active
Standard Deviation	25.30%	23.24%	2.06%
Tracking Error	6.30%	--	6.30%
Downside Deviation (10.00%)	18.71%	17.36%	1.35%
Information Ratio	-0.72	--	-0.72
Sharpe Ratio (5.00%)	-0.16	-0.00	-0.16
Sortino Ratio (10.00%)	-0.64	-0.43	-0.21
Turnover	61.20%		

Statistic	Fund	Benchmark	Active
Beta (/Market)	1.04	0.98	0.06
Maximum Drawdown	-21.02%	-18.64%	-2.38%
Days In Maximum Drawdown	62	111	-49
Days To Recover	65	65	--
Correlation (/Benchmark)	0.97	1.00	-0.03
R-Squared (/Benchmark)	0.94	1.00	-0.06

Market Value Summary		
Statistic	Fund	Cash
Begin Market Value (in millions)	525.30	58.82
Average Market Value (in millions)	592.65	13.47
External Flow Value (in millions)	49.74	
End Market Value (in millions)	564.24	12.12

Decision Attribution Summary		
Attribution Effect	Active Gain	Active Return
Cumulative Effect	-24,315,059	-4.56%
--Invest Effect	-15,858,672	-2.96%
--GICS Sector Allocation Effect	9,318,264	1.56%
--GICS Industry Allocation Effect	-13,289,752	-2.18%
--ESG Score-ESG Allocation Effect	17,810,895	2.92%
--Issue Selection Effect	-21,138,953	-3.69%
--Trade Effect	-1,156,841	-0.20%



*** The methodology here employed to determine the weights and returns of components of the fund for a single period is Trades-at-Noon Dietz.

*** The methodology here employed to determine the reference point for allocation effects below each decision's level of implementation is Brinson Fachler.

Performance & Attribution Report

Score Analysis- ESG Score-ESG				Score Analysis- ESG Score-E			
ESG Score-ESG Statistic	Fund	Benchmark	Active	ESG Score-E Statistic	Fund	Benchmark	Active
Average Score	42.96%	53.72%	-10.76%	Average Score	39.63%	51.59%	-11.96%
Volatility of Score	0.88%	0.74%	0.14%	Volatility of Score	1.04%	0.92%	0.12%
Score Tracking Error	8.81%		8.81%	Score Tracking Error	13.43%		13.43%
Score Beta	-0.04	0.06	-0.10	Score Beta	0.04	0.04	-0.00
Score-adjusted Return	-105.10%	113.45%	-218.55%	Score-adjusted Return	-96.96%	108.95%	-205.90%
Score-adjusted Information Ratio	-31.07		-31.07	Score-adjusted Information Ratio	-28.66		-28.66
Score-adjusted Sharpe Ratio (5.00%)	-7.04	-0.18	-6.86	Score-adjusted Sharpe Ratio (5.00%)	-6.49	-0.17	-6.32
Score-adjusted Sortino Ratio (10.00%)	-27.58	-23.04	-4.54	Score-adjusted Sortino Ratio (10.00%)	-25.44	-22.12	-3.32
Score-adjusted Standard Deviation	0.04%	0.03%	0.01%	Score-adjusted Standard Deviation	0.04%	0.03%	0.01%
Score-adjusted Tracking Error	0.15%		0.15%	Score-adjusted Tracking Error	0.16%		0.16%

Score Analysis- ESG Score-S				Score Analysis- ESG Score-G			
ESG Score-S Statistic	Fund	Benchmark	Active	ESG Score-G Statistic	Fund	Benchmark	Active
Average Score	43.16%	54.14%	-10.98%	Average Score	44.51%	55.41%	-10.90%
Volatility of Score	0.98%	1.00%	-0.02%	Volatility of Score	1.10%	0.50%	0.61%
Score Tracking Error	9.71%		9.71%	Score Tracking Error	12.26%		12.26%
Score Beta	-0.03	0.05	-0.08	Score Beta	-0.02	0.03	-0.05
Score-adjusted Return	-105.58%	114.33%	-219.91%	Score-adjusted Return	-108.89%	117.01%	-225.90%
Score-adjusted Information Ratio	-31.21		-31.21	Score-adjusted Information Ratio	-32.19		-32.19
Score-adjusted Sharpe Ratio (5.00%)	-7.07	-0.18	-6.89	Score-adjusted Sharpe Ratio (5.00%)	-7.29	-0.18	-7.11
Score-adjusted Sortino Ratio (10.00%)	-27.70	-23.21	-4.49	Score-adjusted Sortino Ratio (10.00%)	-28.57	-23.76	-4.81
Score-adjusted Standard Deviation	0.04%	0.03%	0.01%	Score-adjusted Standard Deviation	0.04%	0.03%	0.01%
Score-adjusted Tracking Error	0.15%		0.15%	Score-adjusted Tracking Error	0.14%		0.14%

Score Analysis- ESG Score-E1				Score Analysis- ESG Score-G1			
ESG Score-E1 Statistic	Fund	Benchmark	Active	ESG Score-G1 Statistic	Fund	Benchmark	Active
Average Score	37.35%	50.66%	-13.31%	Average Score	47.12%	60.71%	-13.59%
Volatility of Score	0.89%	1.26%	-0.37%	Volatility of Score	1.11%	1.06%	0.05%
Score Tracking Error	17.73%		17.73%	Score Tracking Error	10.51%		10.51%
Score Beta	0.06	0.02	0.04	Score Beta	-0.00	-0.02	0.02
Score-adjusted Return	-91.36%	106.99%	-198.35%	Score-adjusted Return	-115.27%	128.20%	-243.46%
Score-adjusted Information Ratio	-27.01		-27.01	Score-adjusted Information Ratio	-34.07		-34.07
Score-adjusted Sharpe Ratio (5.00%)	-6.12	-0.17	-5.95	Score-adjusted Sharpe Ratio (5.00%)	-7.72	-0.20	-7.52
Score-adjusted Sortino Ratio (10.00%)	-23.97	-21.72	-2.25	Score-adjusted Sortino Ratio (10.00%)	-30.25	-26.03	-4.22
Score-adjusted Standard Deviation	0.04%	0.03%	0.01%	Score-adjusted Standard Deviation	0.03%	0.02%	0.01%
Score-adjusted Tracking Error	0.17%		0.17%	Score-adjusted Tracking Error	0.13%		0.13%

Performance & Attribution Report



Top & Bottom Holdings

Ticker	Description	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Total Return (Trade)	Fund Market Value (Average)	Fund Market Value (Begin)
TOP CONTRIBUTORS										
GMCR	GREEN MOUNTAIN COFFEE ROASTERS INC	2.30%	--	2.30%	1.30%	--	1.30%	33.09%	13,694,494	7,186,482
TPX	TEMPUR-PEDIC INTERNATIONAL	1.66%	--	1.66%	0.57%	--	0.57%	30.60%	9,902,044	8,925,368
RNOW	RIGHTNOW TECHNOLOGIES INC	0.83%	--	0.83%	0.53%	--	0.53%	107.51%	4,954,086	--
TDG	TRANSDIGM GROUP INC	1.77%	--	1.77%	0.50%	--	0.50%	31.96%	10,521,457	9,215,840
ICE	INTERCONTINENTALEXCHANGE INC	2.08%	0.08%	2.01%	0.02%	0.00%	0.02%	-0.19%	12,246,123	8,269,010
BAC	BANK OF AMERICA CORP	--	0.87%	-0.87%	--	-0.69%	0.69%	--	--	--
AAPL	APPLE INC	5.39%	2.92%	2.47%	1.17%	0.67%	0.49%	24.39%	31,751,545	25,058,074
TRMB	TRIMBLE NAVIGATION LTD	2.08%	--	2.08%	0.30%	--	0.30%	7.77%	12,218,567	10,313,919
MCD	MCDONALD'S CORP	5.10%	0.76%	4.34%	1.39%	0.24%	1.16%	29.25%	30,107,230	20,492,157
GDP	GOODRICH CORP	1.55%	0.11%	1.44%	0.55%	0.04%	0.51%	39.66%	9,111,923	7,301,003
BOTTOM CONTRIBUTORS										
GLW	CORNING INC	--	0.24%	-0.24%	--	-0.08%	0.08%	--	--	--
LRN	K12 INC	1.20%	--	1.20%	-0.42%	--	-0.42%	-37.93%	7,095,536	5,800,440
VCI	VALASSIS COMMUNICATIONS INC	1.24%	--	1.24%	-0.60%	--	-0.60%	-29.58%	7,604,182	12,147,425
MAN	MANPOWER INC	1.45%	--	1.45%	-0.87%	--	-0.87%	-43.69%	8,666,571	8,786,400
SU	SUNCOR ENERGY INC	1.17%	--	1.17%	-0.67%	--	-0.67%	-36.91%	6,874,963	--
DLB	DOLBY LABORATORIES INC-CL A	0.85%	--	0.85%	-0.93%	--	-0.93%	-54.37%	5,172,430	5,255,960
ILMN	ILLUMINA INC	1.36%	--	1.36%	-0.94%	--	-0.94%	-52.54%	8,101,055	8,208,864
JCI	JOHNSON CONTROLS INC	2.22%	0.21%	2.01%	-0.66%	-0.04%	-0.62%	-24.07%	13,263,829	11,127,888
MSFT	MICROSOFT CORP	1.77%	1.68%	0.09%	-0.67%	-0.09%	-0.59%	-100.00%	10,961,500	22,325,209
MDAS	MEDASSETS INC	0.20%	--	0.20%	-0.38%	--	-0.38%	-29.89%	1,193,065	7,039,890
TOP OVERWEIGHTS										
MCD	MCDONALD'S CORP	5.10%	0.76%	4.34%	1.39%	0.24%	1.16%	29.25%	30,107,230	20,492,157
GOOG	GOOGLE INC-CL A	4.15%	1.24%	2.91%	0.18%	0.12%	0.06%	7.09%	24,608,266	17,465,688
IHS	IHS INC-CLASS A	2.75%	--	2.75%	0.01%	--	0.01%	6.14%	16,315,187	10,645,244
AAPL	APPLE INC	5.39%	2.92%	2.47%	1.17%	0.67%	0.49%	24.39%	31,751,545	25,058,074
GMCR	GREEN MOUNTAIN COFFEE ROASTERS INC	2.30%	--	2.30%	1.30%	--	1.30%	33.09%	13,694,494	7,186,482
USD=X	US DOLLARS	2.26%	--	2.26%	-0.02%	--	-0.02%	-0.86%	13,299,675	58,555,960
JEC	JACOBS ENGINEERING GROUP INC	2.23%	0.05%	2.18%	-0.28%	-0.01%	-0.27%	-12.31%	13,225,087	11,847,640
SLAB	SILICON LABORATORIES INC	2.15%	--	2.15%	-0.16%	--	-0.16%	-6.52%	12,760,440	12,823,013
ECL	ECOLAB INC	2.20%	0.11%	2.09%	0.29%	0.02%	0.28%	13.63%	12,975,636	11,273,578
TRMB	TRIMBLE NAVIGATION LTD	2.08%	--	2.08%	0.30%	--	0.30%	7.77%	12,218,567	10,313,919
BOTTOM UNDERWEIGHTS										
XOM	EXXON MOBIL CORP	--	3.41%	-3.41%	--	0.59%	-0.59%	--	--	--

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Ticker	Description	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Total Return (Trade)	Fund Market Value (Average)	Fund Market Value (Begin)
IBM	INTL BUSINESS MACHINES CORP	--	1.80%	-1.80%	--	0.43%	-0.43%		--	
CVX	CHEVRON CORP	--	1.75%	-1.75%	--	0.32%	-0.32%		--	
GE	GENERAL ELECTRIC CO	--	1.66%	-1.66%	--	0.02%	-0.02%		--	
PG	PROCTER & GAMBLE CO/THE	--	1.54%	-1.54%	--	0.11%	-0.11%		--	
JNJ	JOHNSON & JOHNSON	--	1.51%	-1.51%	--	0.14%	-0.14%		--	
T	AT&T INC	--	1.51%	-1.51%	--	0.14%	-0.14%		--	
JPM	JPMORGAN CHASE & CO	--	1.34%	-1.34%	--	-0.30%	0.30%		--	
PFE	PFIZER INC	--	1.34%	-1.34%	--	0.34%	-0.34%		--	
KO	COCA-COLA CO/THE	--	1.33%	-1.33%	--	0.12%	-0.12%		--	

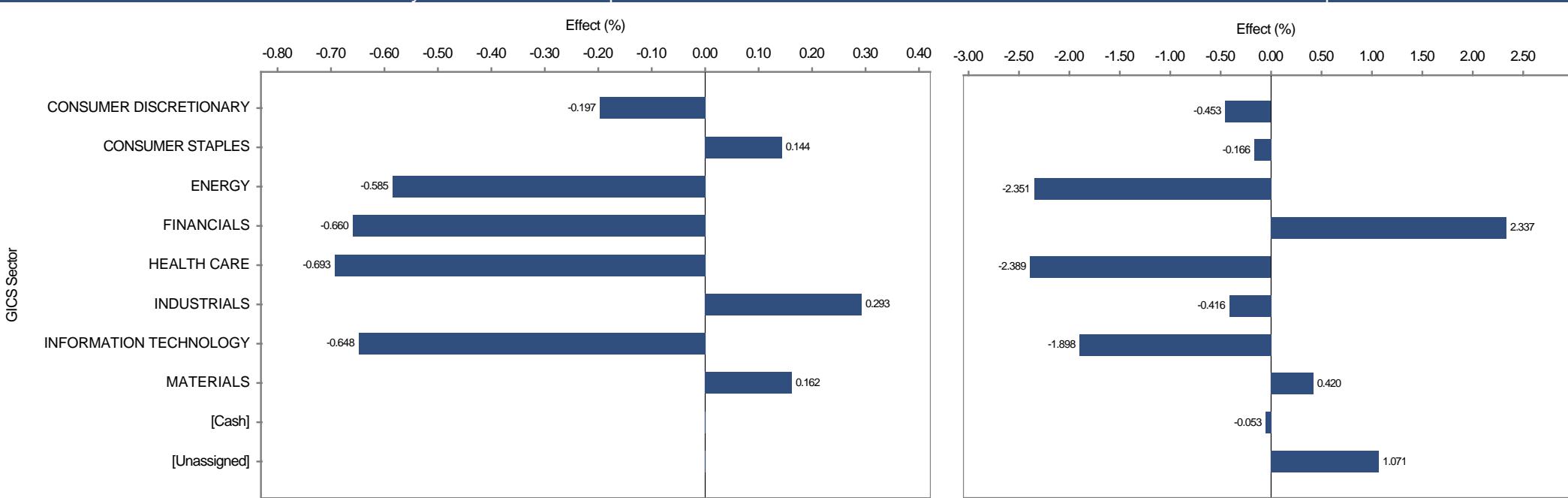
Performance & Attribution Report



GICS Sector

GICS Sector	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	GICS Industry Allocation Effect	Total Effect
CONSUMER DISCRETIONARY	0.23%	0.64%	-0.41%	14.44%	10.61%	3.82%	1.50%	6.15%	-0.20%	-0.45%
CONSUMER STAPLES	1.16%	1.46%	-0.31%	2.99%	10.86%	-7.88%	9.32%	13.95%	0.14%	-0.17%
ENERGY	-1.93%	0.57%	-2.50%	8.89%	12.54%	-3.65%	-18.68%	4.72%	-0.58%	-2.35%
FINANCIALS	-0.47%	-2.83%	2.35%	3.08%	14.81%	-11.73%	-13.73%	-17.06%	-0.66%	2.34%
HEALTH CARE	-0.99%	1.38%	-2.37%	15.07%	11.44%	3.63%	-5.17%	12.73%	-0.69%	-2.39%
INDUSTRIALS	-0.47%	-0.07%	-0.40%	16.66%	10.86%	5.80%	-1.30%	-0.59%	0.29%	-0.42%
INFORMATION TECHNOLOGY	-1.33%	0.45%	-1.77%	26.99%	18.76%	8.23%	-4.03%	2.41%	-0.65%	-1.90%
MATERIALS	0.20%	-0.35%	0.55%	4.20%	3.59%	0.61%	2.63%	-9.75%	0.16%	0.42%
TELECOMMUNICATION SERVICES	--	0.19%	-0.19%	--	3.05%	-3.05%		6.27%	--	-0.11%
UTILITIES	--	0.66%	-0.66%	--	3.48%	-3.48%		19.91%	--	-0.55%
[Cash]	-0.02%	--	-0.02%	2.30%	--	2.30%	-0.86%		--	-0.05%
[Unassigned]	1.17%	--	1.17%	5.39%	--	5.39%	24.39%		--	1.07%
Portfolio	-2.45%	2.11%	-4.56%	100.00%	100.00%	--	-2.45%	2.11%	-2.18%	-4.56%

GICS Industry Allocation Effect GraphTotal Effect Graph



Performance & Attribution Report

GICS Industry

GICS Industry	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	ESG Score-ESG Allocation Effect	Total Effect
AEROSPACE & DEFENSE	1.06%	0.13%	0.92%	3.32%	2.71%	0.61%	37.21%	5.28%	0.26%	0.78%
AIR FREIGHT & LOGISTICS	-0.03%	-0.04%	0.01%	0.91%	1.03%	-0.12%	-8.47%	-3.54%	0.01%	0.09%
AIRLINES	--	-0.03%	0.03%	--	0.07%	-0.07%		-33.93%	--	0.03%
AUTO COMPONENTS	-0.60%	-0.03%	-0.57%	2.52%	0.24%	2.28%	-16.96%	-13.91%	0.02%	-0.62%
AUTOMOBILES	0.11%	-0.19%	0.30%	0.75%	0.51%	0.24%	11.46%	-30.28%	0.28%	0.27%
BEVERAGES	-0.14%	0.19%	-0.33%	0.69%	2.55%	-1.86%	-100.00%	7.40%	0.01%	-0.28%
BIOTECHNOLOGY	0.28%	0.26%	0.02%	3.14%	1.23%	1.92%	9.04%	22.87%	-0.23%	-0.21%
BUILDING PRODUCTS	--	-0.01%	0.01%	--	0.03%	-0.03%		-14.97%	--	0.00%
CAPITAL MARKETS	-0.60%	-0.85%	0.25%	0.86%	2.22%	-1.37%	-40.71%	-30.95%	-0.17%	0.30%
CHEMICALS	0.66%	-0.01%	0.67%	3.54%	2.15%	1.39%	17.51%	-1.26%	0.19%	0.64%
COMMERCIAL BANKS	--	-0.30%	0.30%	--	2.69%	-2.69%		-10.08%	--	0.26%
COMMERCIAL SERVICES & SUPPLIES	-0.21%	-0.02%	-0.19%	0.18%	0.47%	-0.28%	-18.05%	-4.43%	0.10%	-0.15%
COMMUNICATIONS EQUIPMENT	-0.51%	-0.08%	-0.44%	3.44%	2.10%	1.33%	-7.46%	-3.55%	-0.31%	-0.40%
COMPUTERS & PERIPHERALS	1.17%	0.30%	0.87%	5.41%	4.55%	0.86%	24.40%	6.84%	0.01%	0.82%
CONSTRUCTION & ENGINEERING	-0.28%	-0.03%	-0.25%	2.23%	0.18%	2.05%	-12.31%	-14.03%	0.06%	-0.28%
CONSTRUCTION MATERIALS	--	-0.00%	0.00%	--	0.04%	-0.04%		-9.51%	--	0.00%
CONSUMER FINANCE	--	0.08%	-0.08%	--	0.79%	-0.79%		10.83%	--	-0.10%
CONTAINERS & PACKAGING	--	-0.03%	0.03%	--	0.15%	-0.15%		-16.13%	--	0.01%
DISTRIBUTORS	--	0.02%	-0.02%	--	0.07%	-0.07%		23.23%	--	-0.01%
DIVERSIFIED CONSUMER SERVICES	-0.28%	0.02%	-0.31%	1.68%	0.11%	1.57%	-41.61%	23.82%	0.18%	-0.49%
DIVERSIFIED FINANCIAL SERVICES	0.02%	-1.57%	1.59%	2.08%	3.60%	-1.52%	-0.19%	-36.22%	0.70%	1.77%
DIVERSIFIED TELECOMMUNICATION SERVICES	--	0.22%	-0.22%	--	2.73%	-2.73%		8.11%	--	-0.14%
ELECTRIC UTILITIES	--	0.37%	-0.37%	--	1.87%	-1.87%		20.97%	--	-0.31%
ELECTRICAL EQUIPMENT	-0.22%	-0.05%	-0.18%	0.26%	0.51%	-0.25%	-16.43%	-8.77%	-0.22%	-0.30%
ELECTRONIC EQUIPMENT	-0.87%	-0.11%	-0.76%	6.45%	0.44%	6.01%	-9.85%	-23.86%	1.53%	-0.75%
ENERGY EQUIPMENT & SERVICES	-1.12%	-0.26%	-0.85%	4.96%	2.25%	2.71%	-19.50%	-11.65%	-0.01%	-0.91%
FOOD & STAPLES RETAILING	--	0.23%	-0.23%	--	2.35%	-2.35%		10.29%	--	-0.15%
FOOD PRODUCTS	1.30%	0.26%	1.04%	2.30%	1.82%	0.48%	33.09%	15.15%	-0.09%	0.86%
GAS UTILITIES	--	0.04%	-0.04%	--	0.09%	-0.09%		49.77%	--	-0.03%
HEALTH CARE EQUIPMENT & SUPPLIES	-0.39%	-0.03%	-0.36%	5.84%	1.83%	4.01%	-5.76%	-0.71%	0.29%	-0.79%
HEALTH CARE PROVIDERS & SERVICES	-0.32%	0.27%	-0.59%	1.36%	2.12%	-0.77%	-15.29%	13.83%	0.13%	-0.29%
HEALTH CARE TECHNOLOGY	-0.05%	0.02%	-0.07%	1.65%	0.07%	1.57%	5.64%	29.30%	-0.48%	-0.24%
HOTELS	1.39%	0.33%	1.07%	5.10%	1.82%	3.27%	29.25%	18.56%	0.33%	0.87%
HOUSEHOLD DURABLES	0.57%	-0.03%	0.60%	1.66%	0.31%	1.34%	30.60%	-2.47%	0.20%	0.60%

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GICS Industry	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	ESG Score-ESG Allocation Effect	Total Effect
HOUSEHOLD PRODUCTS	--	0.23%	-0.23%	--	2.21%	-2.21%		10.29%	--	-0.12%
INDEPENDENT POWER PRODUCERS & ENERGY TRADERS	--	0.01%	-0.01%	--	0.18%	-0.18%		7.66%	--	-0.01%
INDUSTRIAL CONGLOMERATES	--	0.01%	-0.01%	--	2.51%	-2.51%		0.70%	--	-0.11%
INSURANCE	--	-0.33%	0.33%	--	3.72%	-3.72%		-8.28%	--	0.26%
INTERNET & CATALOG RETAIL	-0.06%	-0.04%	-0.02%	0.09%	0.94%	-0.85%	-2.20%	-3.85%	0.01%	-0.03%
INTERNET SOFTWARE & SERVICES	0.77%	0.11%	0.66%	7.51%	1.84%	5.68%	10.49%	5.26%	-0.02%	0.53%
IT SERVICES	-0.03%	0.64%	-0.67%	1.55%	3.50%	-1.94%	-2.54%	21.23%	-0.01%	-0.65%
LEISURE EQUIPMENT & PRODUCTS	--	-0.01%	0.01%	--	0.13%	-0.13%		-5.02%	--	0.02%
LIFE SCIENCES TOOLS & SERVICES	-0.94%	-0.09%	-0.85%	1.36%	0.47%	0.89%	-52.54%	-18.35%	-0.66%	-0.92%
MACHINERY	-0.62%	-0.21%	-0.41%	1.87%	2.21%	-0.34%	-19.16%	-9.79%	-0.14%	-0.30%
MARINE	--	--	--	--	--	--			--	--
MEDIA	-0.60%	0.28%	-0.88%	1.24%	3.21%	-1.97%	-29.58%	9.02%	0.13%	-0.66%
METALS & MINING	-0.46%	-0.33%	-0.13%	0.66%	1.10%	-0.44%	-51.41%	-25.99%	-0.03%	-0.18%
MULTI-UTILITIES	--	0.24%	-0.24%	--	1.34%	-1.34%		18.41%	--	-0.19%
MULTILINE RETAIL	--	-0.02%	0.02%	--	0.77%	-0.77%		-1.91%	--	0.08%
OFFICE ELECTRONICS	--	-0.04%	0.04%	--	0.11%	-0.11%		-29.55%	--	0.04%
OIL	-0.81%	0.84%	-1.65%	3.93%	10.28%	-6.36%	-17.10%	8.52%	0.24%	-1.44%
PAPER & FOREST PRODUCTS	--	0.02%	-0.02%	--	0.15%	-0.15%		13.99%	--	-0.04%
PERSONAL PRODUCTS	--	-0.01%	0.01%	--	0.19%	-0.19%		-4.15%	--	0.01%
PHARMACEUTICALS	0.43%	0.97%	-0.54%	1.72%	5.71%	-4.00%	26.76%	17.76%	0.11%	0.05%
PROFESSIONAL SERVICES	-0.87%	-0.00%	-0.87%	6.03%	0.10%	5.93%	-11.17%	-0.26%	-0.66%	-0.70%
REAL ESTATE	--	--	--	--	--	--			--	--
REAL ESTATE INVESTMENT TRUSTS (REITS)	--	0.19%	-0.19%	--	1.65%	-1.65%		12.57%	--	-0.23%
REAL ESTATE MANAGEMENT & DEVELOPMENT	0.11%	-0.01%	0.12%	0.14%	0.05%	0.09%	28.54%	-25.68%	--	0.06%
ROAD & RAIL	--	0.10%	-0.10%	--	0.87%	-0.87%		12.54%	--	-0.13%
SEMICONDUCTOR EQUIPMENT & PRODUCTS -- DISCONTINUED	--	--	--	--	--	--			--	--
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT	-0.10%	0.02%	-0.12%	4.54%	2.47%	2.07%	-5.33%	0.80%	-0.05%	-0.24%
SOFTWARE	-0.58%	-0.39%	-0.20%	3.48%	3.75%	-0.27%	-28.61%	-9.87%	1.14%	-0.18%
SPECIALTY RETAIL	-0.29%	0.20%	-0.50%	1.40%	1.90%	-0.50%	-24.64%	10.97%	0.03%	-0.42%
TEXTILES	--	0.11%	-0.11%	--	0.59%	-0.59%		19.30%	--	-0.07%
THRIFTS & MORTGAGE FINANCE	--	-0.03%	0.03%	--	0.08%	-0.08%		-29.15%	--	0.03%
TOBACCO	--	0.56%	-0.56%	--	1.75%	-1.75%		36.42%	--	-0.49%
TRADING COMPANIES & DISTRIBUTORS	0.70%	0.06%	0.64%	1.84%	0.16%	1.68%	44.58%	43.37%	0.05%	0.65%
TRANSPORTATION INFRASTRUCTURE	--	--	--	--	--	--			--	--

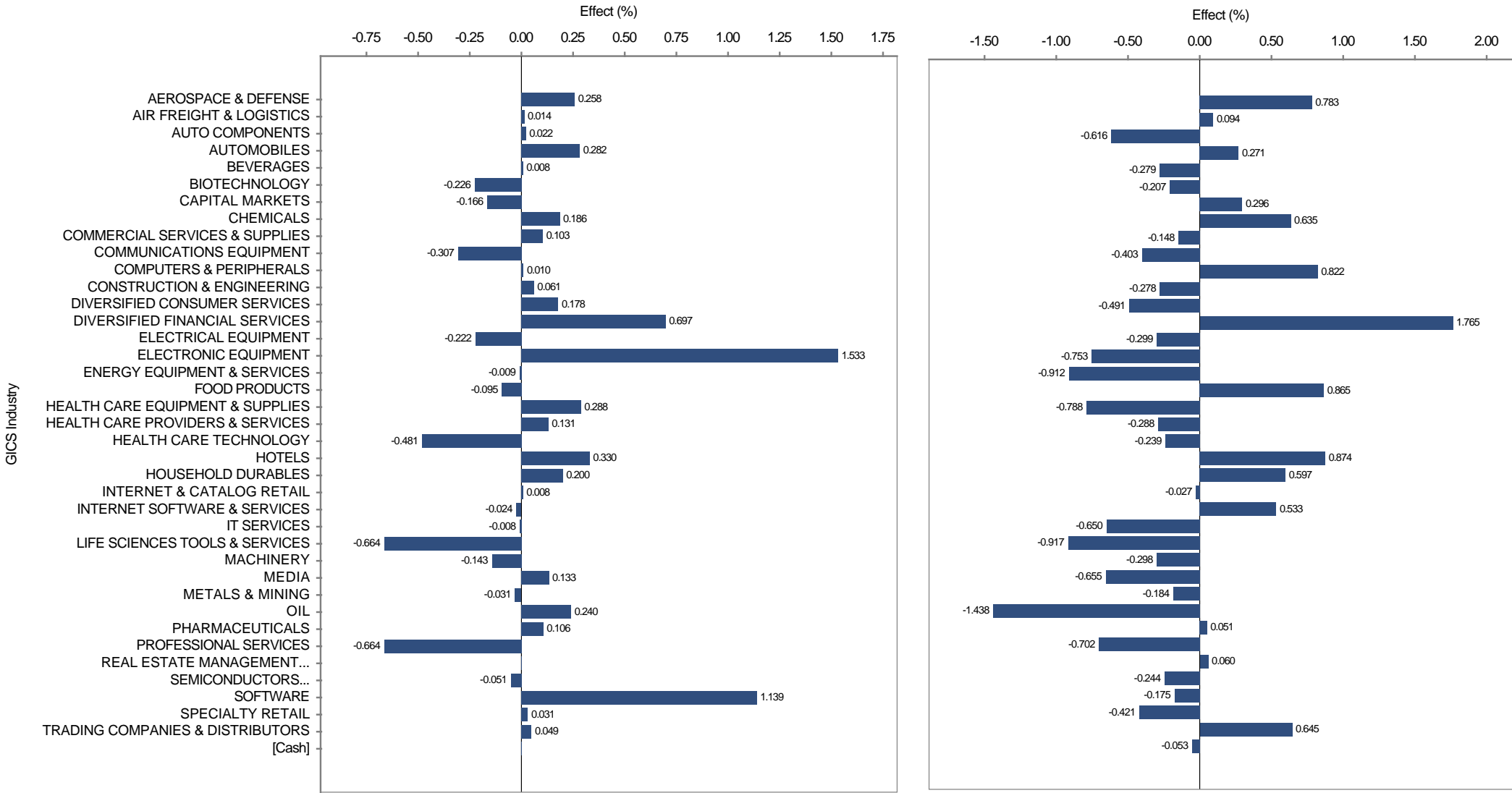
Performance & Attribution Report



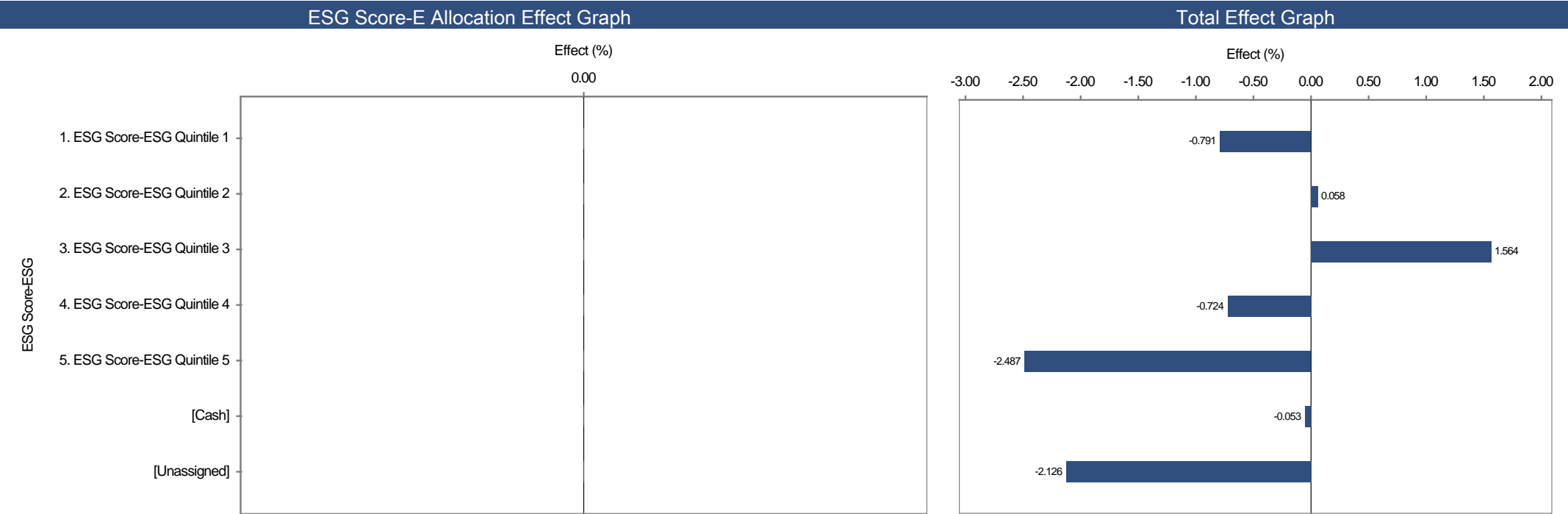
	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	ESG Score-ESG Allocation Effect	Total Effect
GICS Industry										
WATER UTILITIES	--	--	--	--	--	--			--	--
WIRELESS TELECOMMUNICATION SERVICES	--	-0.03%	0.03%	--	0.32%	-0.32%		-9.04%	--	0.03%
[Cash]	-0.02%	--	-0.02%	2.30%	--	2.30%	-0.86%		--	-0.05%
Portfolio	-2.45%	2.11%	-4.56%	100.00%	100.00%	--	-2.45%	2.11%	2.92%	-4.56%

ESG Score-ESG Allocation Effect Graph

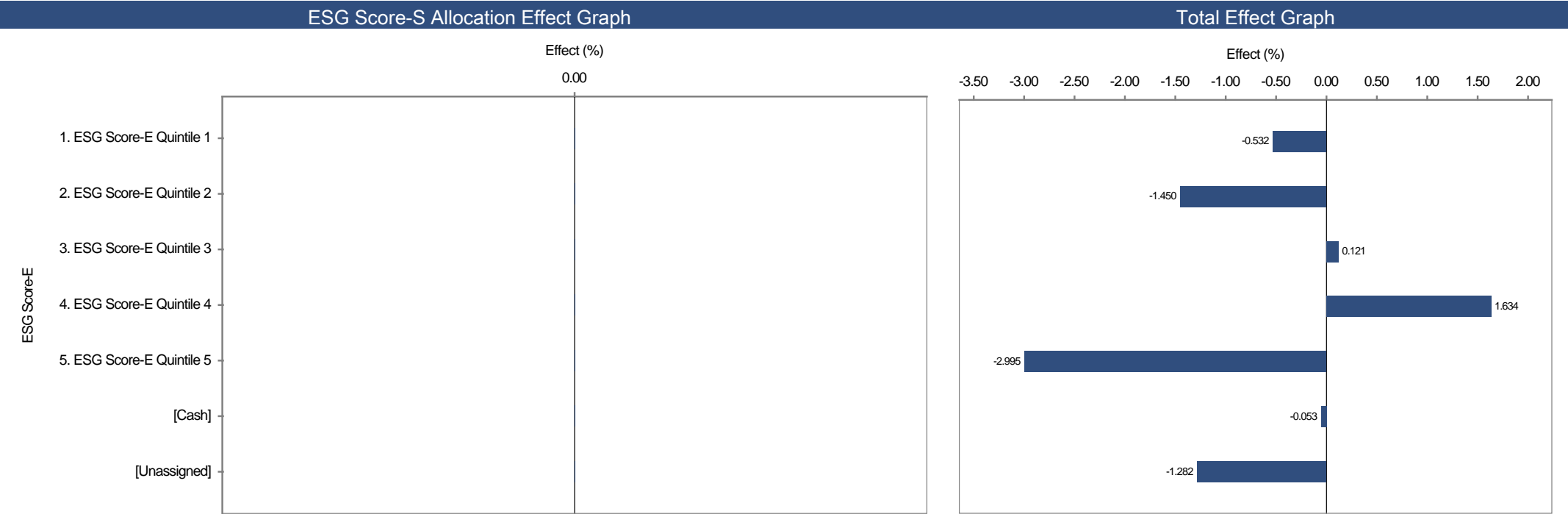
Total Effect Graph



ESG Score-ESG									
ESG Score-ESG	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	Total Effect
1. ESG Score-ESG Quintile 1	-0.64%	0.14%	-0.78%	16.32%	10.73%	5.58%	-2.65%	2.77%	-0.79%
2. ESG Score-ESG Quintile 2	-1.55%	0.68%	-2.24%	16.54%	13.54%	3.00%	-10.04%	-4.01%	0.06%
3. ESG Score-ESG Quintile 3	1.01%	-0.21%	1.22%	16.73%	15.84%	0.89%	3.12%	3.06%	1.56%
4. ESG Score-ESG Quintile 4	1.50%	2.55%	-1.05%	15.86%	14.51%	1.35%	7.58%	6.70%	-0.72%
5. ESG Score-ESG Quintile 5	-1.38%	-1.51%	0.13%	16.34%	39.47%	-23.13%	-5.53%	0.72%	-2.49%
[Cash]	-0.02%	--	-0.02%	2.30%	--	2.30%	-0.86%		-0.05%
[Unassigned]	-1.36%	0.46%	-1.82%	15.91%	5.90%	10.00%	-8.45%	8.03%	-2.13%
Portfolio	-2.45%	2.11%	-4.56%	100.00%	100.00%	--	-2.45%	2.11%	-4.56%



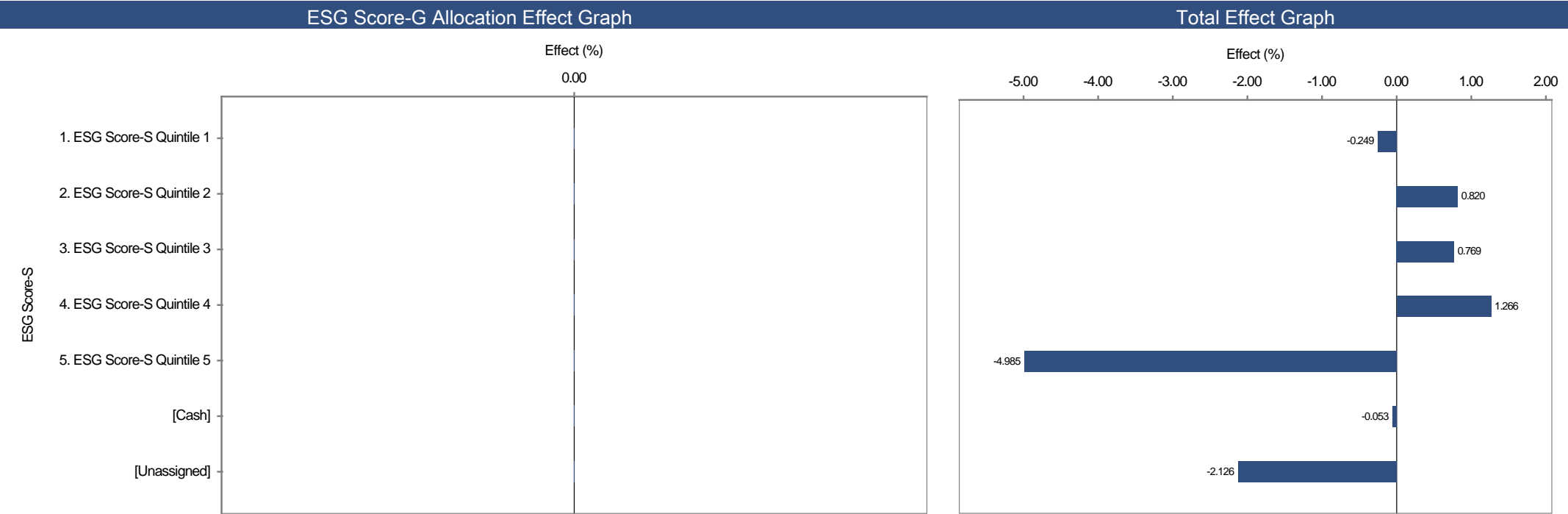
ESG Score-E									
ESG Score-E	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	Total Effect
1. ESG Score-E Quintile 1	-0.35%	-0.49%	0.14%	15.78%	12.91%	2.87%	-1.95%	0.93%	-0.53%
2. ESG Score-E Quintile 2	-2.84%	0.61%	-3.44%	16.10%	15.85%	0.25%	-17.35%	-4.54%	-1.45%
3. ESG Score-E Quintile 3	1.16%	1.57%	-0.41%	15.45%	12.71%	2.74%	2.10%	5.91%	0.12%
4. ESG Score-E Quintile 4	3.28%	0.94%	2.34%	16.21%	18.63%	-2.42%	23.51%	10.38%	1.63%
5. ESG Score-E Quintile 5	-2.63%	-0.98%	-1.65%	15.14%	33.96%	-18.82%	-17.69%	-2.07%	-3.00%
[Cash]	-0.02%	--	-0.02%	2.30%	--	2.30%	-0.86%		-0.05%
[Unassigned]	-1.05%	0.47%	-1.52%	19.03%	5.94%	13.08%	-3.89%	8.11%	-1.28%
Portfolio	-2.45%	2.11%	-4.56%	100.00%	100.00%	--	-2.45%	2.11%	-4.56%



Performance & Attribution Report



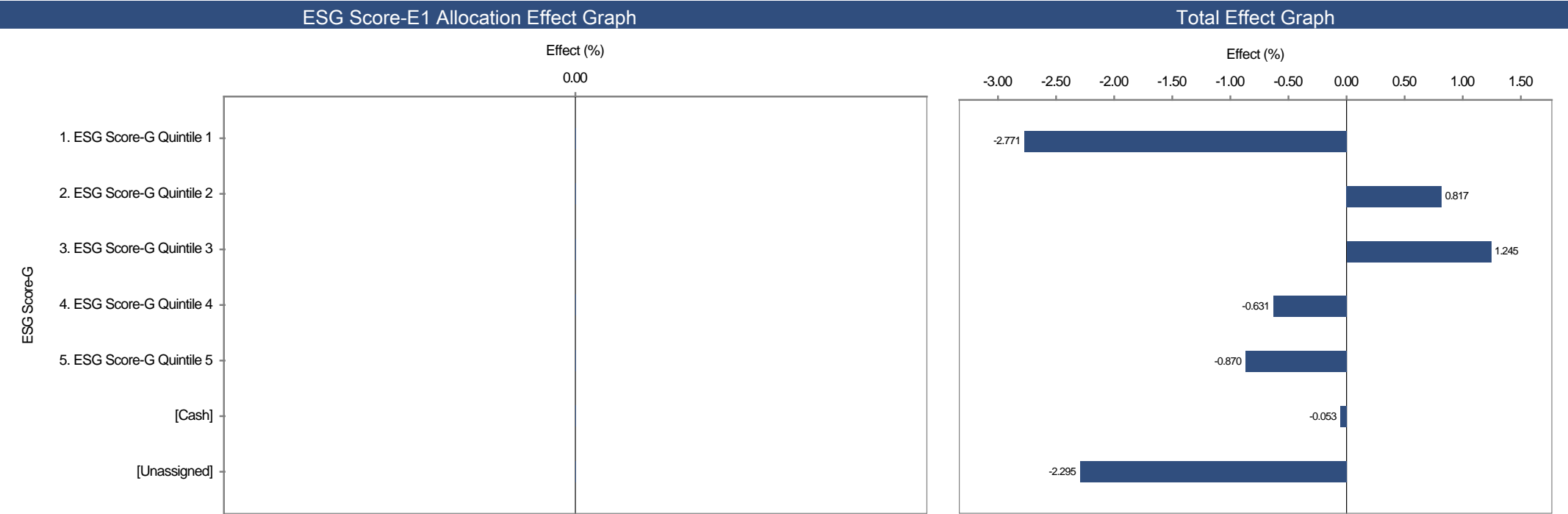
ESG Score-S									
ESG Score-S	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	Total Effect
1. ESG Score-S Quintile 1	0.35%	0.25%	0.10%	16.44%	10.07%	6.37%	1.09%	-0.23%	-0.25%
2. ESG Score-S Quintile 2	-1.51%	0.11%	-1.62%	16.31%	8.46%	7.85%	-7.99%	-0.34%	0.82%
3. ESG Score-S Quintile 3	1.13%	0.93%	0.20%	16.29%	20.41%	-4.12%	7.32%	5.27%	0.77%
4. ESG Score-S Quintile 4	2.66%	-0.53%	3.18%	17.09%	23.86%	-6.76%	16.05%	-2.37%	1.27%
5. ESG Score-S Quintile 5	-3.70%	0.88%	-4.59%	15.66%	31.30%	-15.64%	-21.32%	3.11%	-4.99%
[Cash]	-0.02%	--	-0.02%	2.30%	--	2.30%	-0.86%		-0.05%
[Unassigned]	-1.36%	0.46%	-1.82%	15.91%	5.90%	10.00%	-8.45%	8.03%	-2.13%
Portfolio	-2.45%	2.11%	-4.56%	100.00%	100.00%	--	-2.45%	2.11%	-4.56%



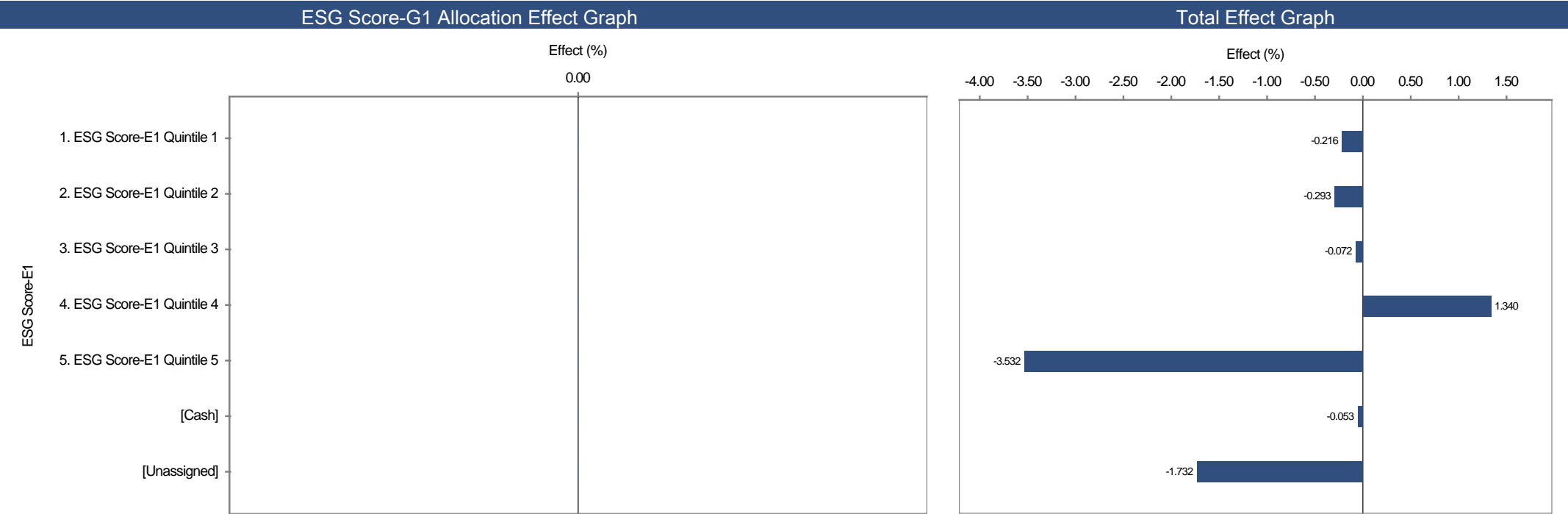
Performance & Attribution Report



ESG Score-G									
ESG Score-G	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	Total Effect
1. ESG Score-G Quintile 1	-1.72%	0.06%	-1.78%	16.50%	9.14%	7.36%	-9.73%	5.49%	-2.77%
2. ESG Score-G Quintile 2	-1.58%	0.82%	-2.40%	16.28%	13.65%	2.63%	-9.60%	-3.54%	0.82%
3. ESG Score-G Quintile 3	1.74%	0.87%	0.87%	17.09%	13.27%	3.82%	11.03%	5.89%	1.24%
4. ESG Score-G Quintile 4	0.39%	-1.38%	1.77%	15.63%	19.19%	-3.55%	0.04%	-2.52%	-0.63%
5. ESG Score-G Quintile 5	0.33%	1.27%	-0.93%	15.86%	38.83%	-22.97%	1.32%	3.55%	-0.87%
[Cash]	-0.02%	--	-0.02%	2.30%	--	2.30%	-0.86%		-0.05%
[Unassigned]	-1.59%	0.47%	-2.06%	16.33%	5.93%	10.40%	-9.50%	8.13%	-2.29%
Portfolio	-2.45%	2.11%	-4.56%	100.00%	100.00%	--	-2.45%	2.11%	-4.56%



ESG Score-E1									
ESG Score-E1	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	Total Effect
1. ESG Score-E1 Quintile 1	-0.53%	-1.01%	0.48%	15.13%	15.43%	-0.30%	-2.69%	0.20%	-0.22%
2. ESG Score-E1 Quintile 2	-1.68%	1.72%	-3.41%	16.72%	15.72%	1.01%	-11.75%	0.59%	-0.29%
3. ESG Score-E1 Quintile 3	2.07%	2.07%	0.00%	15.85%	12.29%	3.56%	10.27%	8.91%	-0.07%
4. ESG Score-E1 Quintile 4	2.07%	-0.67%	2.74%	13.83%	15.31%	-1.48%	20.20%	3.47%	1.34%
5. ESG Score-E1 Quintile 5	-3.20%	-0.48%	-2.71%	14.31%	35.29%	-20.98%	-22.06%	-2.17%	-3.53%
[Cash]	-0.02%	--	-0.02%	2.30%	--	2.30%	-0.86%		-0.05%
[Unassigned]	-1.15%	0.49%	-1.64%	21.85%	5.96%	15.89%	-4.32%	8.25%	-1.73%
Portfolio	-2.45%	2.11%	-4.56%	100.00%	100.00%	--	-2.45%	2.11%	-4.56%



ESG Score-G1										
ESG Score-G1	Fund Ctrb	Benchmark Ctrb	Active Ctrb	Fund Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Fund Total Return	Benchmark Total Return	Issue Selection Effect	Total Effect
1. ESG Score-G1 Quintile 1	-0.11%	0.10%	-0.21%	16.64%	10.92%	5.72%	-6.96%	2.22%	-1.22%	-1.50%
2. ESG Score-G1 Quintile 2	-1.88%	0.67%	-2.56%	15.76%	11.88%	3.88%	-9.68%	-2.52%	0.08%	-0.60%
3. ESG Score-G1 Quintile 3	2.33%	1.42%	0.91%	17.57%	13.30%	4.28%	11.39%	6.80%	-0.36%	0.32%
4. ESG Score-G1 Quintile 4	-0.52%	-0.82%	0.31%	13.59%	21.99%	-8.40%	-1.67%	0.33%	0.00%	-0.10%
5. ESG Score-G1 Quintile 5	-0.28%	0.30%	-0.58%	13.44%	35.94%	-22.50%	-4.01%	1.72%	0.65%	0.03%
[Cash]	-0.02%	--	-0.02%	2.30%	--	2.30%	-0.86%	--	--	-0.05%
[Unassigned]	-1.97%	0.45%	-2.41%	20.68%	5.97%	14.71%	-8.53%	7.74%	-2.83%	-2.66%
Portfolio	-2.45%	2.11%	-4.56%	100.00%	100.00%	--	-2.45%	2.11%	-3.69%	-4.56%

Issue Selection Effect Graph

Total Effect Graph

