



5 Years SCR 500 SDG Commitment Report 2021

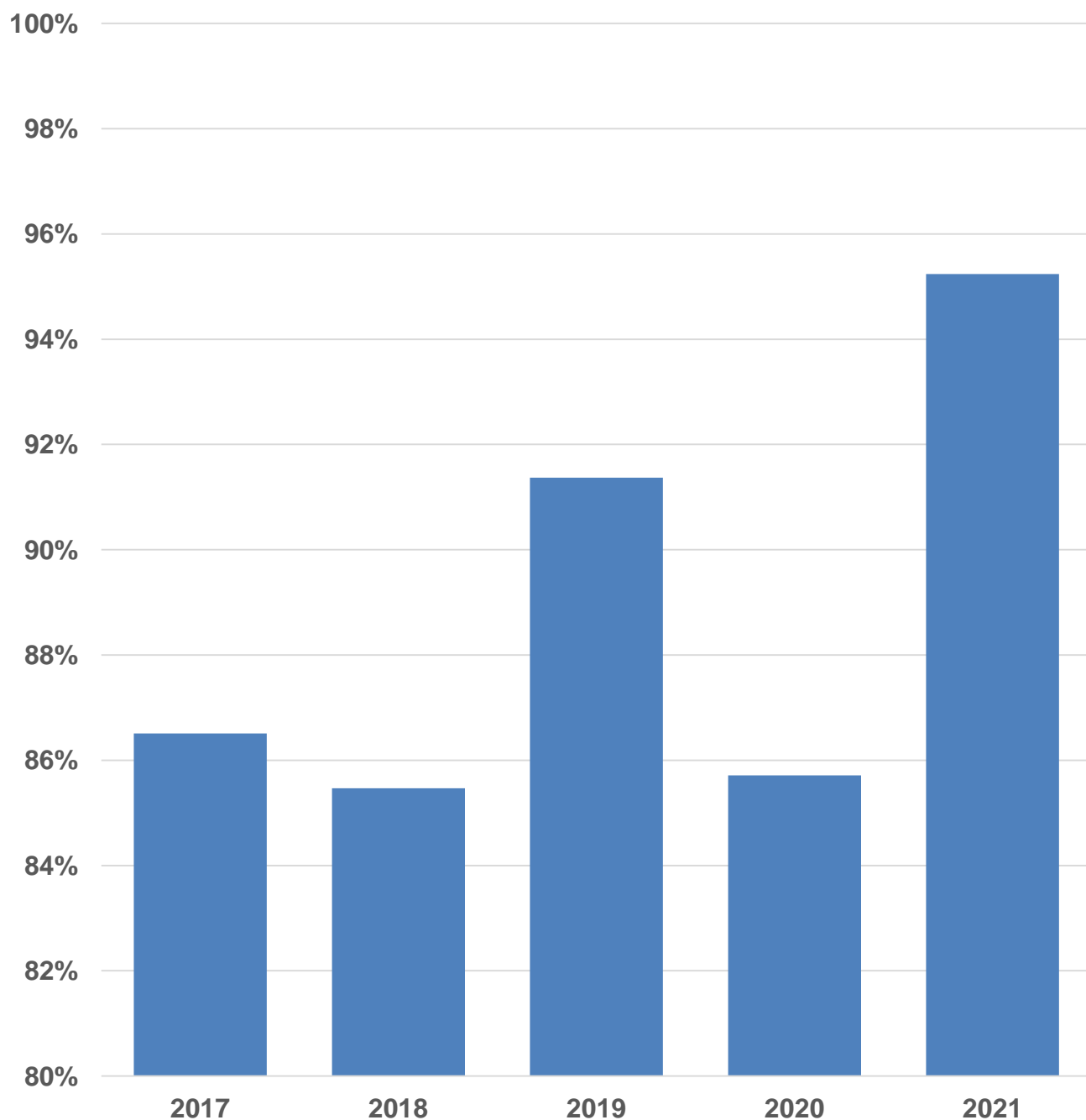
Preliminary Results

1. Corporate communication on the SDGs is increasing in 2021
2. COVID-19 has likely had an impact on SDG visibility
3. Corporate leadership is talking about the SDGs more

Over 95% of companies now discussing SDGs in annual report



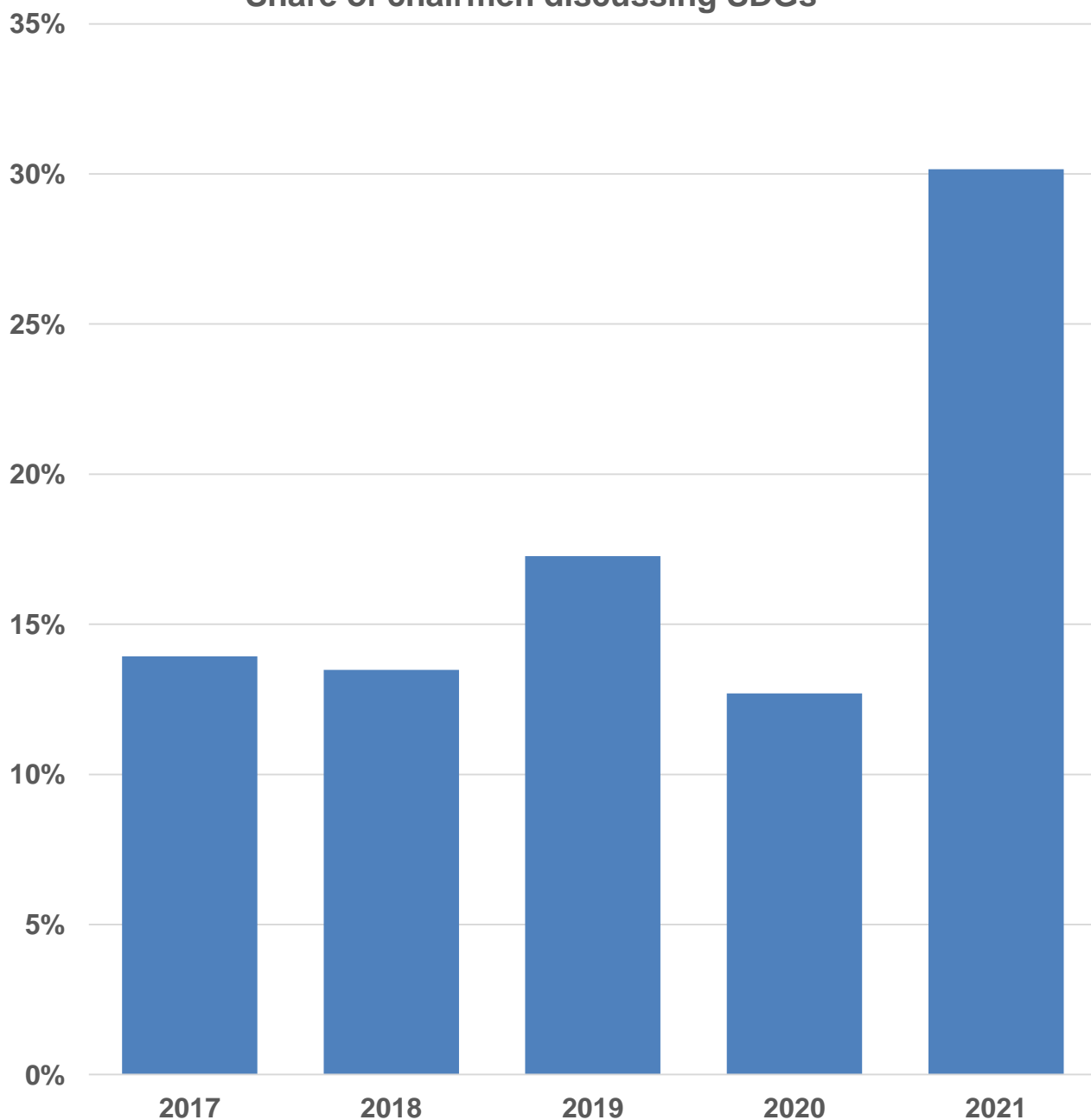
Share of companies mentioning SDGs



Huge increase in share of chairmen discussing the SDGs



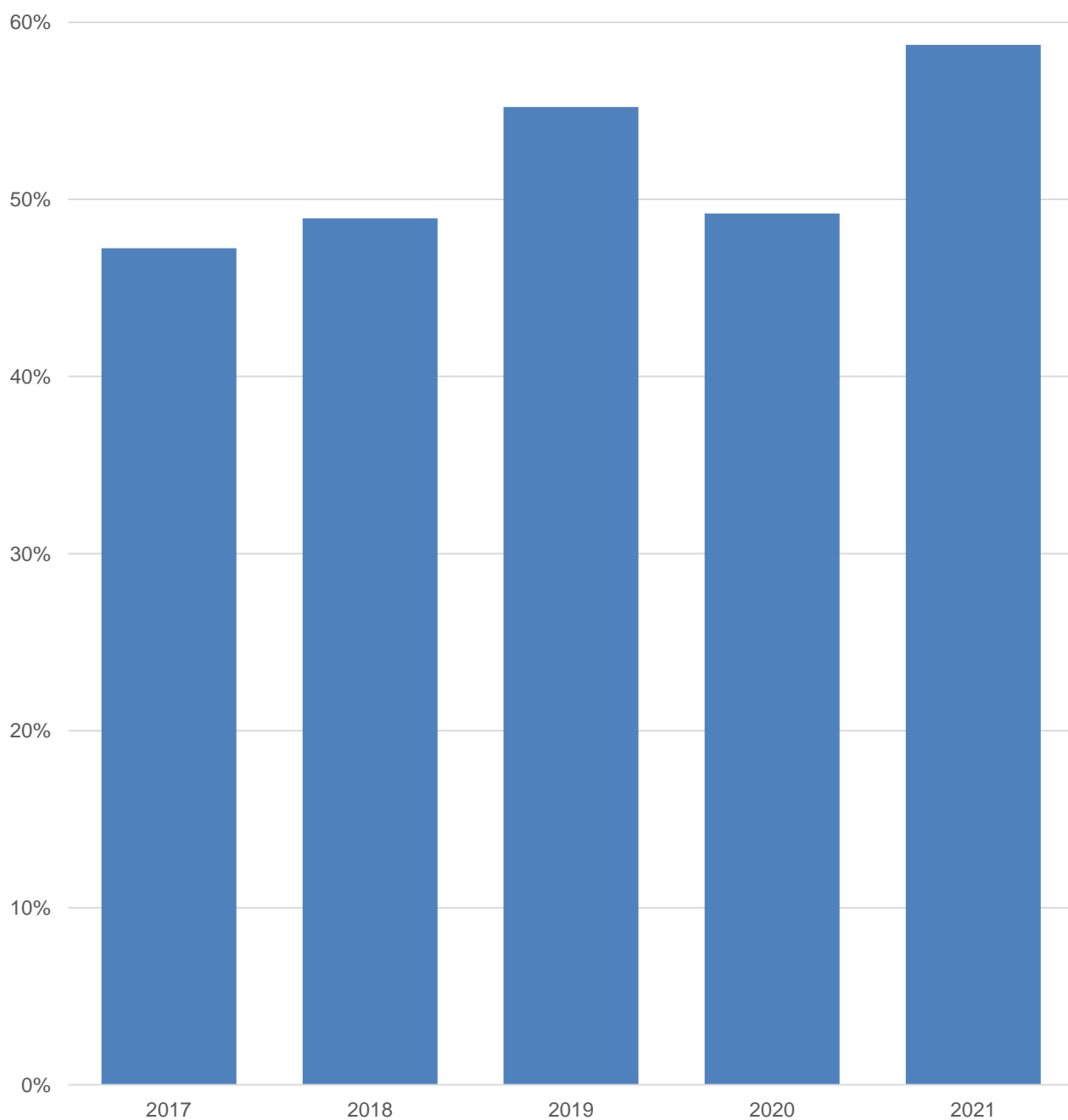
Share of chairmen discussing SDGs



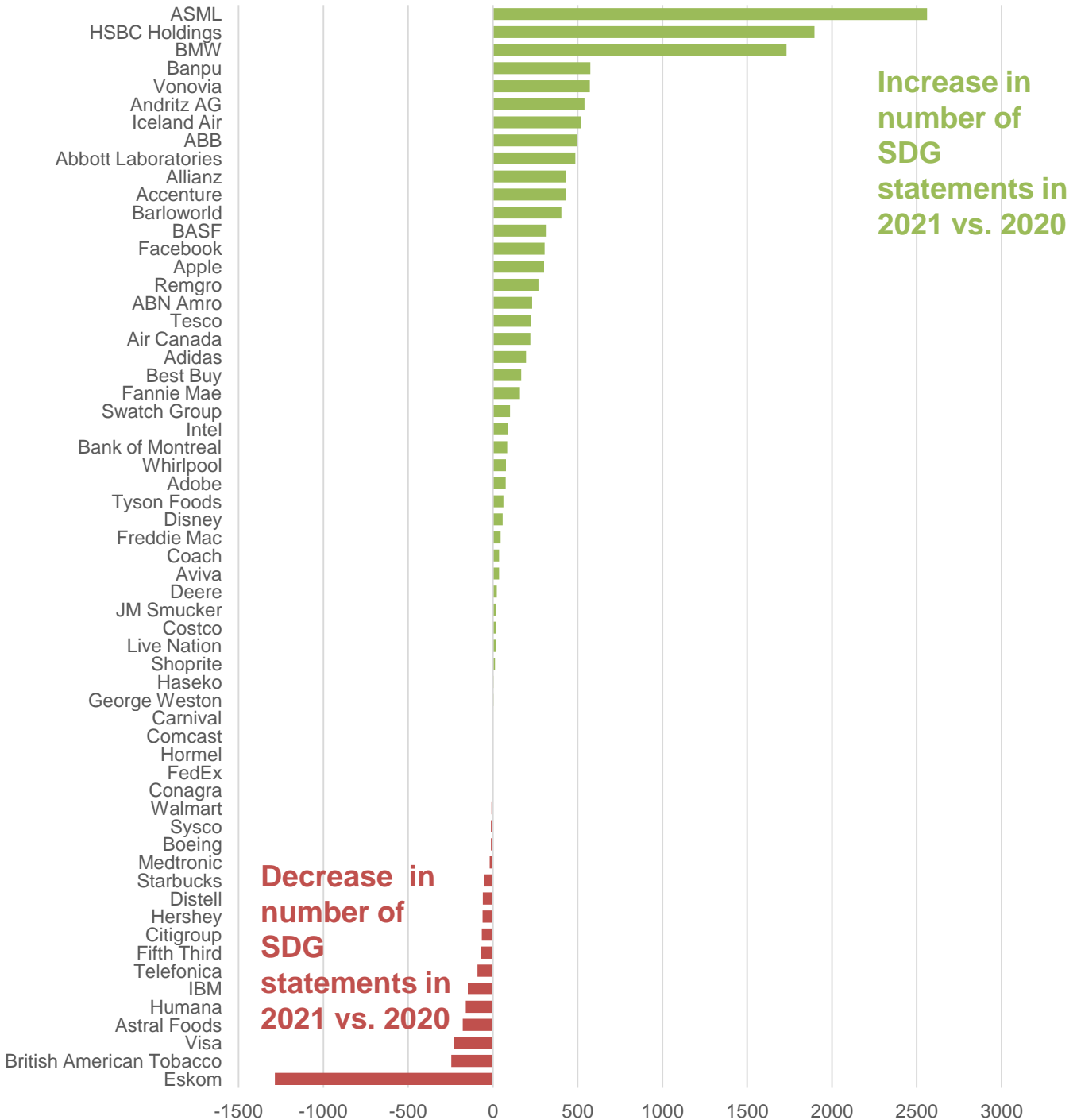
Slight increase in share of CEOs discussing the SDGs



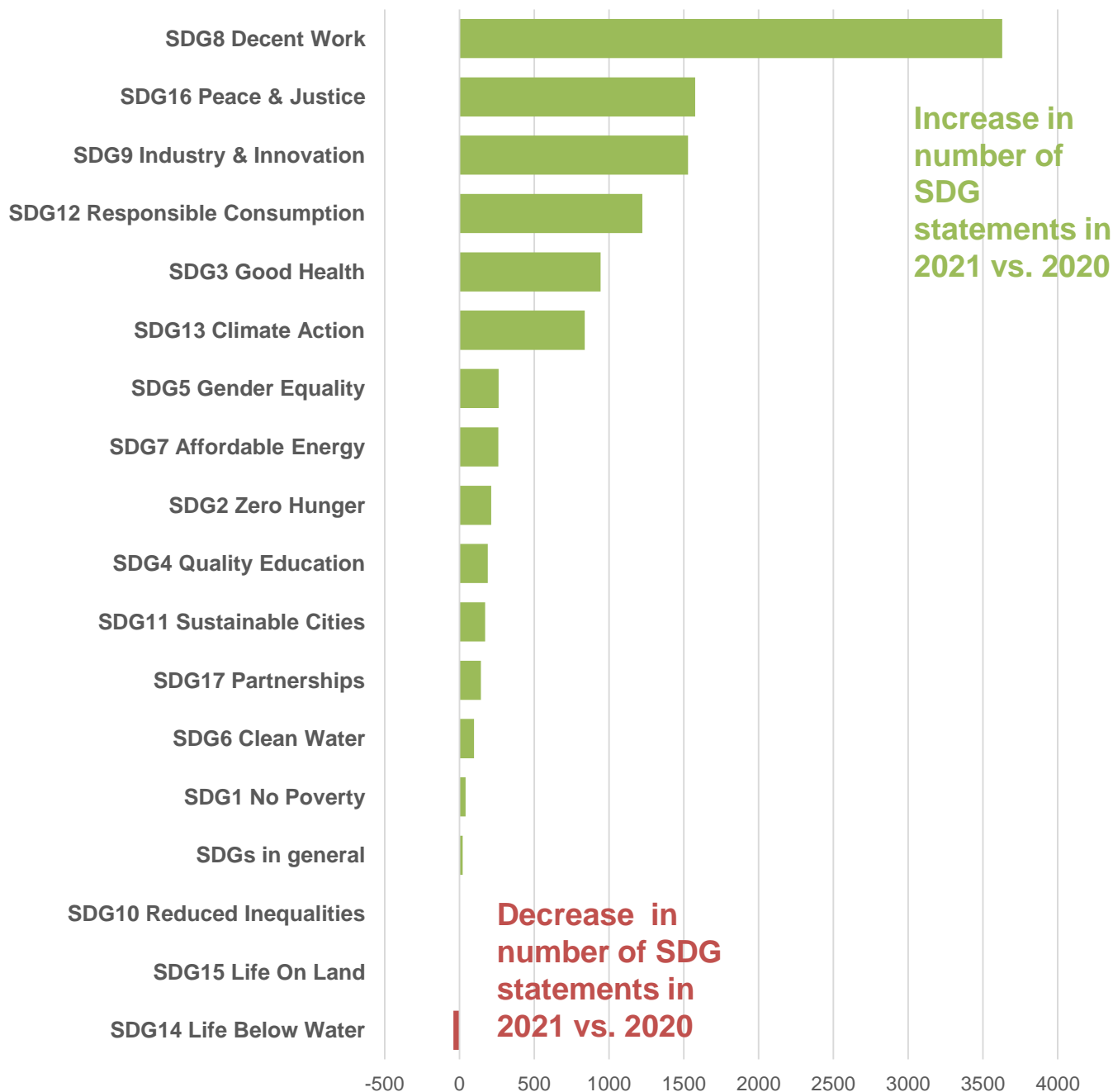
Share of CEOs discussing SDGs



Most companies are discussing the SDGs more than last year



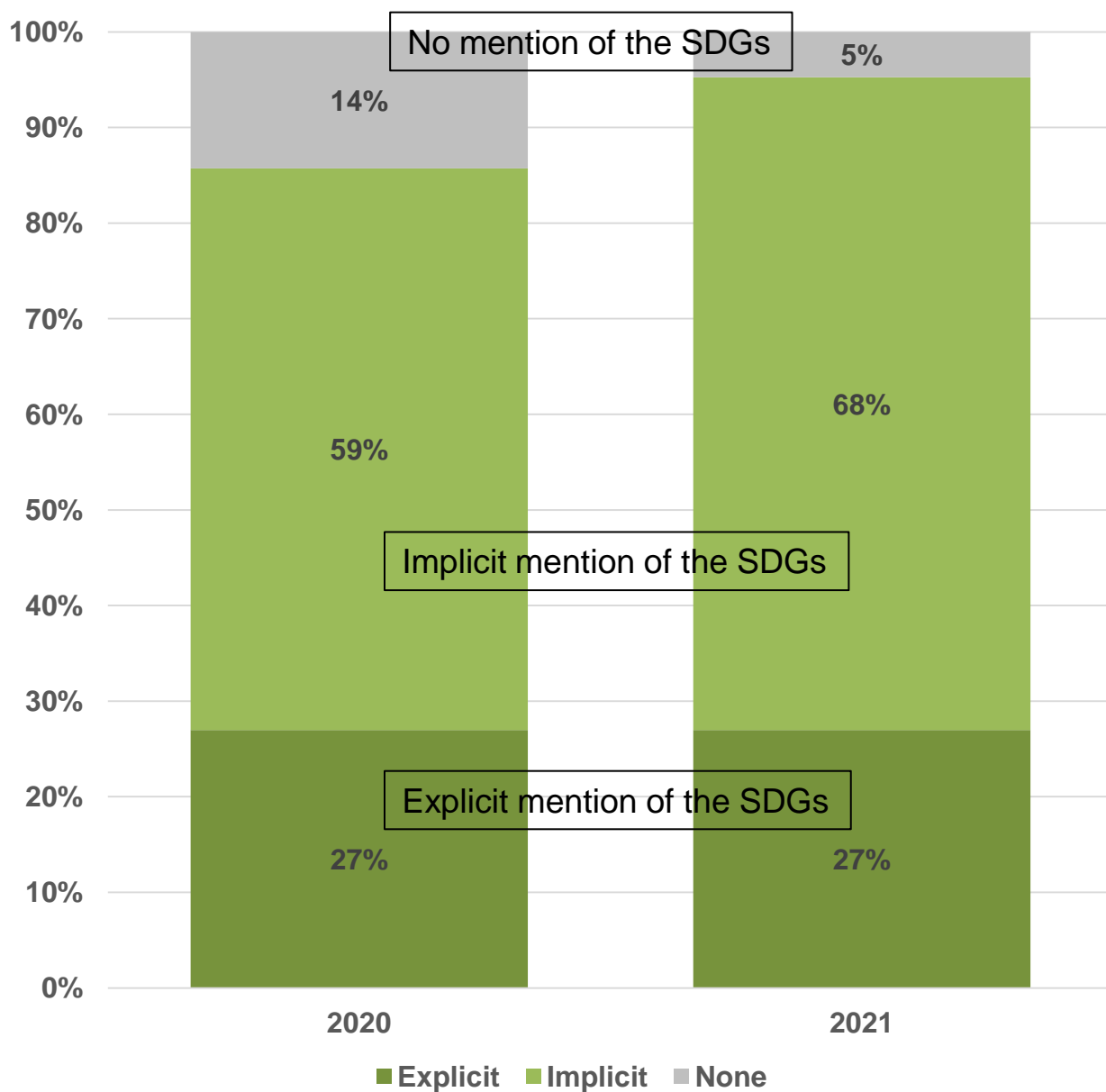
Increase in visibility of almost all SDGs in 2021; decreases not statistically significant



Only 5% of companies not discussing the SDGs in 2021



Share of companies offering SDG visibility



Companies Analyzed for the SCR500

Asia

UltraTech
Aditya Birla Group
Advanced Card Systems
Aeon
AIA Group
Air India
Alibaba
Asahi Glass
Bank Mandiri
Banpu
BHP Billiton
Canon
Cebu Air
Central Pattana
China Electronics
China Mobile Communications
China Vanke
Chunghwa Telecom
Ciputra Development
CITIC Group
Compal Electronics
CPC
Daikin
Delta Corporation (India)
Denso
Dongfeng Motor Group
East Japan Railway
Flextronics International
Formosa
Genting Malaysia Berhad
Hankook Tire
Haseko
HCL
HDFC
Hindustan Petroleum
Hindustan Unilever
Hitachi
Genting Malaysia Berhad
Hankook Tire
Haseko
HCL
HDFC
Hindustan Petroleum
Hindustan Unilever
Hitachi
Honda Motor
Hyflux
Infosys
Innolux
Inpex
ITC
Itochu
Japan Post Holdings
Japan Tobacco
Jardine Matheson
Jollibee Foods
Kao
KDDI
Kikkoman
Kirin
Macquarie
Mahindra and Mahindra
Marubeni
Midea Group
Mitsubishi Electric
Mizuho Financial Group
MTR Corp
Nan Ya Plastics
NEC
Nichirei
Nintendo
Nissan Motor
Noble Group
NTT DoCoMo
Panasonic
Pegatron
PLDT
Quanta Computer
Reliance Industries
Samsung
Shandong Weiqiao Pioneering Group
Singapore Telecommunications
Sinopec Group
Sojitz
Sompo Holdings
Sompo Japan Nipponkoa
Sony
State Bank of India
Swire Pacific
Taiwan Semiconductor Manufacturing
Takeda Pharmaceutical
Tata Motors
Tata Steel
Teijin
Telstra
Tenaga Nasional
Terumo
Tokai Carbon
Top Glove
Toyota Motor
Vietnam Dairy Products
Vingroup
WH Group
Wilmar International
Xiaomi

Companies Analyzed for the SCR500

Africa

Access Bank
Aspen Pharmacare
Astral Foods
Attacq
Barloworld
Bidvest
BMCI
Botswana Insurance
Brait
Capevin Holdings
Cashbuild
Dangote
Delta Corporation (Zimbabwe)
Distell
Ecobank Ghana
Eskom
Foschini
Greenbay Properties
Grindrod Limited
Liberty Two Degrees
Mondi
MTN Group
Naspers
Remgro
Safaricom
Sasol
Stanbic
Standard Bank Group
Steinhoff International
Tanzania Breweries
Tsogo Sun
Vodacom
Zeder Investments
Shoprite

Oceania

Air New Zealand
Australia & New Zealand Banking Group
Billabong
Commonwealth Bank of Australia
National Australia Bank
Qantas
Wesfarmers
Westpac Bank
Woolworths

Middle East

Emirates Airlines

South America

Asenav
Avnet
Banco Bradesco
Banco Security
Capricorn Investment Group
CCR
Cemex
Cencosud
Cielo
CMPC Empresas
Compañía de Minas Buenaventura
Credicoop
Credicorp
Empresas Copec
Enel Americas
Gerdau
Itau Unibanco Holding
LATAM Airlines
Petrobras
Ultrapar Participacoes
Vale

Companies Analyzed for the SCR500

Europe

Ab Inbev
ABB
ABN Amro
Accenture
Adidas
Aegon
Air France
Air Liquide
Airbus Group
Akzo Nobel
Allianz
Andritz AG
ArcelorMittal
ASML
Assicurazioni Inditex
Associated British Foods
Astra Zeneca
Atlas Copco
Audi AG
Aviva
Avon Products
AXA
Banco Bilbao Vizcaya Argenaria
Banco Santander
Barclays
Deutsche Bahn
Bayer
Beiersdorf AG
Berkeley Group Holdings
Bilfinger
BMW
Deutsche Bahn
British Airways
British American Tobacco
British Land
BT Group
Caixa Bank
Carlsberg
Christian Dior
Coloplast
Compass Group
Continental
Credit Suisse Group
CRH
Daimler
Danone
Deutsche Bank
Deutsche Boerse
Deutsche Post
Deutsche Telekom
Diageo
DNB
E.ON
Electricite de France
Electrolux
Enel
ENI
Erste Group Bank
Evonik Industries
First Group (Greyhound)
Fresenius
Geberit
GlaxoSmithKline
Glencore
H&M Hennes & Mauritz
Hannover Re
Heineken Holding
Henkel
Hermes
HSBC Holdings
Iberdrola
Iceland Air
Ikea
Imperial Brands
Inditex
Infineon
ING Group
Ingersoll Rand
Inditex
KBC Group
Kering
LafargeHolcim
Legrand
Linde
Lloyds Banking Group
LM Ericsson
London Stock Exchange
Lufthansa Group
LvOreal
Maersk Group
Medtronic
Merck
Metro
Michelin
Munich Re Group
National Grid
Nestle
Nokia
Nordea
Novartis
Novo Nordisk
Novozymes
NXP Semiconductors
OMV AG
Orascom
Otto Group
Parmalat
Pernod Ricard
Peugeot
Porr AG
Prudential
Raiffeisen
Randstad Holding
RBS
Reckitt Benckiser
RELX Group
Roche Group
Royal Dutch Shell
Royal Philips
RWE
Sainsbury
Saint-Gobain

Companies Analyzed for the SCR500

Europe (cont.)

Sampo
Sanofi
SAP
Sberbank
Scania
Schneider Electric
Shire
Siemens
Sonova
Standard Chartered
Standard Life
Statoil
STMicroelectronics
Strabag SE
Svenska
Swatch Group
Swedbank
Swiss Re
Talanx
Telefonica
Telekom Austria AG
Telenor
Tenaris
Tesco
Total
Trafigura Group
UBS Group
UniCredit Group
Unilever
Valeo
Verbund AG
Vinci
Vivendi
Sony Group
Voestalpine AG
Volkswagen
Volvo
Wacker Chemie
Wienerberger AG
Wolseley
WPP
Zurich Insurance Group

North America

Deutsche Bahn
Abbott Laboratories
AbbVie
Adobe
Aetna
Agilent Technologies
AIG
Air Canada
Akamai
Alcoa
Allstate
Alphabet (Google)
Amazon
AMD
America Movil
American Airlines Group
American Express
AmerisourceBergen
Amgen
Apple
Applied Materials
Arconic
Arrow Electronics
AT&T
Bank of America
Bank of Montreal
Bank of Nova Scotia
Baxter
BB&T
BCE
Beckton Dickinson
Berkshire Hathaway
Best Buy
Biogen
Blackrock
Blackstone
Boeing
Bristol-Myers Squibb
Canadian National Railway
Capital One Financial
Cardinal Health
Cargill

Carnival
Centene
Chipotle
CIBC
Cigna
Cisco Systems
Citigroup
Clorox
Coach
Coca-Cola
Cognizant
Colgate-Palmolive
Comcast
Conagra
Costco
CSL
CVS Health
Danaher
Deere
Dell
Delta Air Lines
Disney
Dole Food
Ebay
Ecolab
Electronic Arts
Emerson Electric
Enbridge
Energizer Holdings
Equinix
Expedia
Express Scripts Holding
Facebook
Fannie Mae
FedEx
Femsa
Fifth Third
Ford Motor
Freddie Mac
Fuel Tech
General Electric
General Mills

Companies Analyzed for the SCR500

North America (cont)

General Motors
George Weston
Gildan
Goldman Sachs
Green Mountain
Grupo Bimbo
Grupo Financiero Banorte
Grupo Televisa
Herbalife
Hershey
Home Depot
Honeywell International
Hormel
HP
Humana
IBM
Intel
Intercontinental Exchange
International Paper
Intuit
JBS
Jet Blue
JM Smucker
Johnson & Johnson
JP Morgan Chase
Keurig
Kimberly-Clark
Kraft-Heinz
Kroger
Liberty Mutual Insurance Group
Live Nation
Lockheed Martin
Macy's
Mattel
McKesson
Microsoft
Molina Healthcare
Mondelez International
Monsanto
NASDAQ

Nationwide
Netflix
Nike
Norfolk & Southern
Northrop Gruman
Nvidia Corp.
Oracle
PepsiCo
Pfizer
Philip Morris
PNC Financial
Praxair
Procter & Gamble
Prologis
Publix Super Markets
Ralph Lauren
Restaurant Brands
Royal Bank of Canada
Salesforce
Sands
Sprint
Staples
Starbucks
State Street
Symantec
Sysco
Target
Tesla
Texas Instruments
Time Warner
TJX
Toronto-Dominion Bank
Twenty-First Century Fox
Tyson Foods
United Continental Holdings
United Technologies
UnitedHealth Group
UPS
US Bancorp
US Foods Holding
Verizon
Visa

VMWare
Walgreens Boots Alliance
Walmart
Walmex
Wells Fargo
Whirlpool
Williams
Yum!Brands

Disclosure Statement

Warnings Regarding Financial Returns

The purpose of this booklet is to solicit your commitment to and involvement in the United Nations Sustainable Development Goals. We believe that humanity must create a large community of interest dedicated to changing human behavior to live in harmony with this small planet.

One of the ways you can show your commitment is to invest in companies that are themselves operating in sustainable ways. We believe investment is a powerful tool that can send a powerful positive message to the corporations the shares of which we include in our index and a powerful negative message to the corporations the shares of which we do not include.

We have developed a unique approach that guides which shares we include in our index and which shares we do not include. It is NOT the approach that investors typically take. Specifically, we require that the company commitments in its legally binding regulatory reports to pursuing one of more of the Sustainable Development Goals. This limits the universe of available candidates. For example, in the litigious United States, some good companies, with strong commitments to the SDG's, do not discuss their commitment in their regulatory filings. They are excluded from our index.

The conventional wisdom in investing is that restricting the universe of available investments will reduce the returns available to investors. That wisdom may be true, but we believe it is not. We are making a bet, with your money, that companies that are committed to sustainable business practices will produce larger returns than companies that are not so committed.

Additionally, we have had one year of strong results in the performance of the index that we constructed during the year. Please do not assume that we will have strong results again. Our investment team is very experienced and wise from being humbled by the market again and again. Past results are no assurance of future results. This index is relatively new and unproven. It is therefore risky.

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In addition, such figures are time-weighted and annualized, include realized and unrealized gains and losses and are gross and not net of management fees or commission charges.

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