

HISTORICAL PERFORMANCE



STATISTICS

	3 Mo	6 Mo	9 Mo	1 Yr	3 Yr	5Yr	Since 2/1/2012
Performance	-1.99%	1.74%	13.50%	-0.20%	17.65%	20.04%	66.40%
Performance (annualized)	-7.71%	3.50%	18.39%	-0.20%	5.57%	3.72%	6.87%
Volatility (annualized)	12.04%	11.25%	11.40%	12.31%	10.40%	13.58%	13.41%
High	171.96	171.96	171.96	171.96	187.09	187.09	187.09
Low	156.07	156.07	145.21	143.90	133.78	109.76	89.22
Sharpe Ratio	-	-	-	3.38	4.56	3.35	3.63
Max Drawdown	-9.24%	-9.24%	-9.24%	-13.27%	-23.09%	-26.02%	-26.96%

DESCRIPTION

The Index intends to track the price movements of a portfolio of 200 of the most inspiring, biblically aligned large cap companies outside of the United States, as determined by Inspire's revolutionary Inspire Impact Score methodology which measures a company's positive impact on the world. Under normal circumstances the index will be comprised of 80% international developed large cap companies and 20% emerging markets large cap companies. Inspire defines "large cap" as a market capitalization of \$5B USD or greater. The index is equally weighted, rebalanced quarterly and calculated on a gross total return basis in USD.

56 INSPIRING COMPANY HIGHLIGHT:
 inspire impact **Johnson Controls International**

Johnson Controls is a global diversified technology and multi industrial leader serving a wide range of customers in more than 150 countries. They create intelligent buildings, efficient energy solutions and integrated infrastructure with a commitment to sustainability that dates back to our roots in 1885, with the invention of the first electric room thermostat.

From 2002 through 2017, they reduced their energy intensity by 47 percent and our greenhouse gas intensity by 41 percent. **That is what we call inspiring transformation!** *Data by inspireinsight.com as of 10/10/19

Past performance is no guarantee of future results. Investors cannot invest directly in an index and unmanaged index returns do not reflect any fees, expenses or sales charges.

Cumulative performance is the total holding period rate of return of an investment from the start date to the current report date. **Annualized performance** is the return an investment provides over a period of time, expressed as a time-weighted annual percentage for periods shorter and longer than 1 year. **Annualized Volatility** is a statistical measure of the dispersion of returns for a given security measured by using the standard deviation between the daily returns from that same security and expressed as an annual average. Commonly, the higher the volatility, the riskier the security. **The Sharpe ratio** is the average annual return earned in excess of the risk-free rate (i.e. 1 year LIBOR) per unit of volatility as measured by the annualized standard deviation. **Maximum drawdown (MDD)** is the maximum loss from a peak to a trough of a portfolio, before a new peak is attained.

TOP COMPONENTS

Company	Weight
HAMMERSON PLC ORD	0.722%
JAMES HARDIE INDUSTRIES PLC	0.617%
EASYJET PLC	0.612%
LENLEASE GROUP ORD	0.609%
BABCOCK INTERNATIONAL GROUP PLC	0.598%
BRITISH LAND CO PLC	0.595%
SEAGATE TECHNOLOGY PLC	0.593%
FRESNILLO PLC	0.578%
J SAINSBURY PLC	0.574%
LAND SECURITIES GROUP PLC	0.562%

*Holdings subject to change and should not be considered investment advice.