

# Sustainable Equity

Data calculated  
1/1/2014 through  
12/31/2020

## *Rules Based Investing*<sup>®</sup>

Discipline and eliminating emotion

## ESG Screening

Conscientious investing

**EAM SE annualized return +14.07%**

**S&P 500 annualized return +12.92%**

**Beta .84    Alpha 3.06%**

## Factor Timing

*AlphaSourcing*<sup>®</sup> - Identifying  
sources of Alpha generation

## Higher Moment Optimizer

Elevated risk control