

2Q 2022 | Clean Water Portfolio

INVESTMENT APPROACH

This portfolio invests primarily in domestic securities and seeks long term capital appreciation. The portfolio invests in companies working to provide safe and affordable drinking water, and those that develop technologies or manage improvements in water efficiency, intensity, recycling, and sanitation.

THE NEWDAY ADVANTAGE

1 Real Solutions to Conserve and Protect Water Resources:

This portfolio invests in companies that are leaders in water stewardship. They are industry leaders who are reducing their water intensity, protecting water habitats, supporting water conservation efforts, and developing technologies that more effectively measure and control water resources.

2 Attention to Innovation:

A healthy ocean is one where water plays a critical role in nearly every business in the world. We expect that the next wave of leading technology companies will be innovators in water. We are focused on companies that are developing innovative technologies that protect and conserve this precious resource.

3 High Concentration of Pure Plays:

We construct portfolios to ensure that at least 50% of portfolio constituents are "pure plays" tied to the ESG theme. Every company in our portfolios has either a direct or indirect connection to the impact issue with which it's associated, and every portfolio is connected to an impact NGO or nonprofit partner.

The Clean Water Portfolio is aligned with the following United Nations Sustainable Development Goals



No Poverty



Quality Education



Clean Water & Sanitation

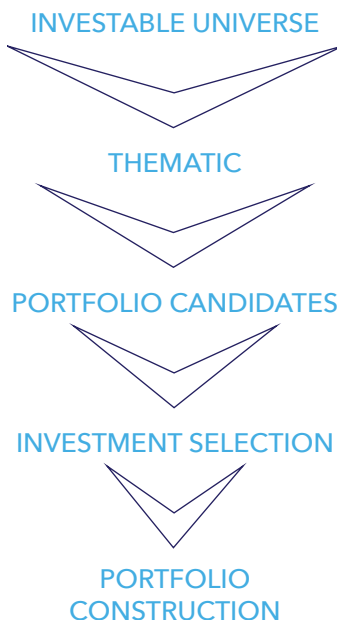


Climate Action



Life Below Water

Learn more at sdgs.un.org/goals



NEWDAY IMPACT INVESTMENT PHILOSOPHY: COMBINE ESG & FUNDAMENTAL RESEARCH

Newday Impact portfolios address major ethical issues and are designed and constructed around a combination of UN Sustainable Development Goals and ESG principles using a rigorous, repeatable process.

Newday exclusionary ESG screens include fossil fuels, armaments, gambling, tobacco, alcohol, and child labor.

We believe that consistent alpha can be generated by combining our highest rated ESG companies with an emphasis on governance and fundamental factors to create a portfolio of our highest conviction companies.

We identify which companies may outperform or underperform in any given stage of the prevailing economic/business cycle.

Bottom-up stock selection for 40-60 of the highest conviction holdings.

The managers' environmental, social and governance (ESG) investment strategies may limit the types and number of investment opportunities available and, as a result, may underperform strategies that are not subject to such criteria.

SAMPLE HOLDINGS: PURE PLAY HIGHLIGHTS

- Industry leaders in fulfilling mission aligned Impact goals
- Chosen based on proven ESG-ratings & scoring systems

Watts Water Technologies, (WTS) is a market leading supplier of products and solutions that conserve water and manage the flow of fluids and energy through buildings. They have been named to Newsweek magazine’s “America’s Most Responsible Companies” list for a second consecutive year.

Middlesex Water Company, (MSEX) has built a strong reputation as a public water utility providing life-sustaining utility services. Recently enhanced its ESG program in 2020 to create improved processes and outcomes and support and contribute to seven United Nations SDG’s.

Waters Corporation, (WAT) is the world’s leading specialty measurement company and technology innovator with large and growing end markets. Has made meaningful progress towards its 2025 Sustainability Goals of having more than 50% of electricity coming from renewable sources.

Raymond James Financial, (RJF) Ranked as the nation’s second leading underwriter of water, sewer and gas transactions with 21 negotiated bond issues since 2019. Developed expertise in water to help those who keep water flowing, and assist them in addressing the biggest challenges they face: scarcity, quality and aging infrastructure. Raymond James has a record for participating in transactions that strengthen facilities dedicated to recycling of wastewater from oil and gas production.

Hawkins Inc, (HWKN) Their state-of-the-art manufacturing practices allows them to produce the highest quality products in the water treatment industry. Hawkins Water Treatment Group supplies products and equipment for treatment of drinking water, municipal water, municipal and industrial wastewater, industrial process water, farming and agriculture, and non-residential swimming pool water.

CF INDUSTRIES, (CF) As one of the largest plant nutrient producers in the world, CF’s applications lead to healthier soils and cleaner waterways, protecting natural resources and preserving forests. More than 75% of their surface water/river intake withdrawals are returned to their source after ensuring they meet local water quality limits. They also use each gallon of extracted water an average of 29 times in their operations and do not operate in water-stressed areas.

Hershey Company (HSY): (YES) In 2020, Hershey joined the Science Based Targets Network’s (SBTN) Corporate Engagement Program to stay aligned with emerging best practices in water stewardship. Guided by their 25 by 25 commitment, Hershey aims to reduce water usage by 25 percent by 2025 at all their plants.

INVESTMENT TEAM



Gordon Telfer

Chief Investment Officer,
Portfolio Manager
35 Years Experience



Shireen Eddleblute

Head of ESG Research,
Portfolio Manager
20 Years Experience

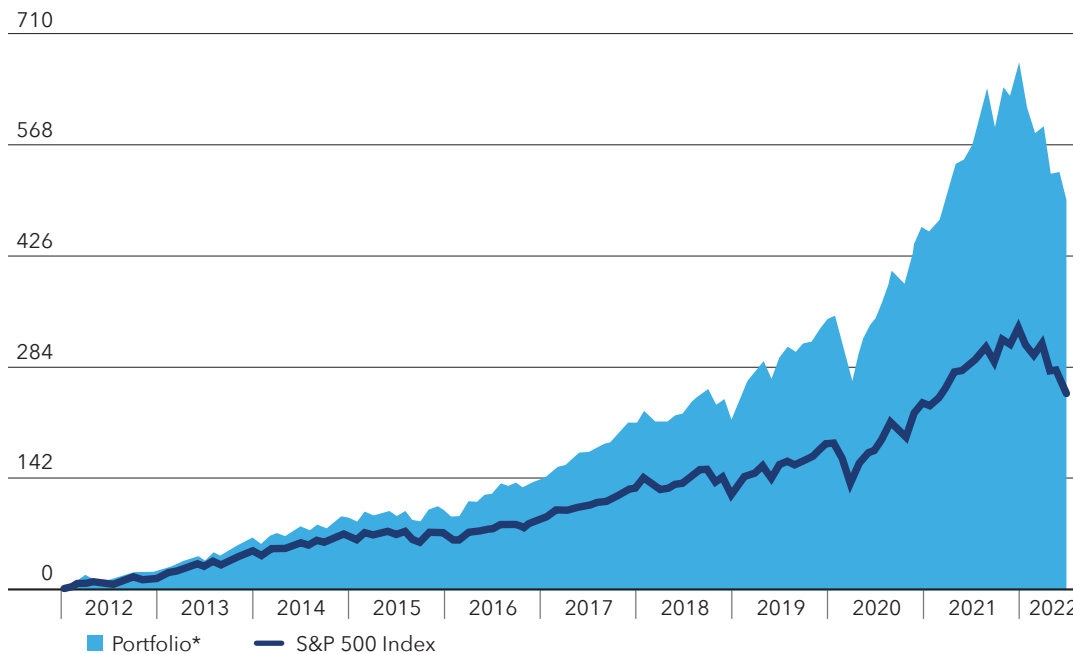
OVERVIEW

Inception Date	N/A
Total Assets	N/A
Benchmark	S&P 500 Index
Average Market Cap	\$366.6B
Number of Holdings	47
Country Allocation	98% US/2% Intl

While most investments are in U.S. companies, investments may also be made in ADRs and other securities of non-U.S. companies in developed and emerging markets which involve risks in addition to those ordinarily associated with investing in domestic securities, including the potentially negative effects of currency fluctuation, political and economic developments, foreign taxation and differences in auditing and other financial standards. These risks are magnified in emerging markets.

Past performance does not guarantee or indicate future results. The information expressed herein is as of the expressed dates and is subject to change.

MODEL ANNUAL RATES OF RETURN¹



Source: Morningstar
* Based on Model as of 6/30/22

PORTFOLIO CHARACTERISTICS¹

Model Portfolio	
Alpha	5.80
Beta	0.98
R-Squared	93.65
Standard Deviation	17.16
Sharpe Ratio	0.90
Up Capture Ratio	113.39
Down Capture Ratio	92.98

As of 6/30/22

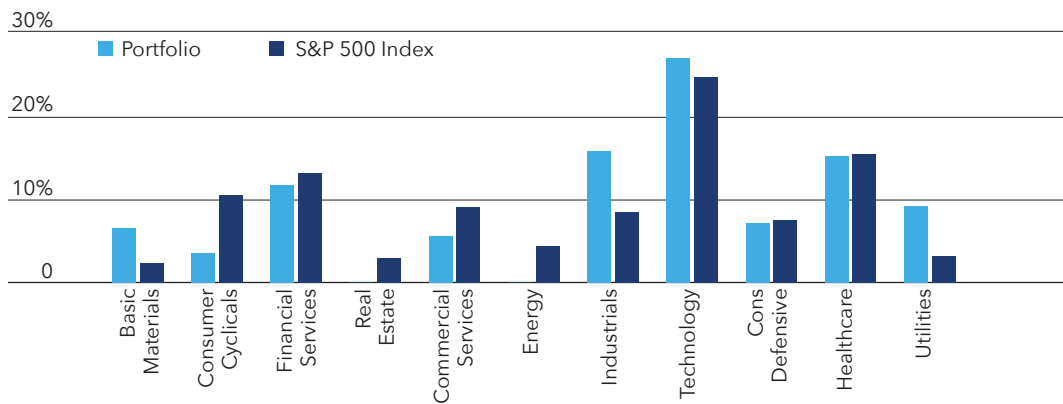
TOP 10 HOLDINGS

(as of 6/30/22)

Alphabet Inc CL C	5.50%
Microsoft Corp	5.00%
Apple Inc	5.00%
American Water Works	3.00%
VMware Inc CLA	3.00%
UnitedHealth Grp Inc	3.00%
Raymond James Fin	3.00%
KeyCorp	3.00%
The Hershey Co	3.00%
Stifel Financial Corp	2.50%

As of 06/30/2022. Current and future holdings are subject to change and risk. Current holdings can be found at www.newdayimpact.com.

MODEL SECTOR ALLOCATION¹



Source: Morningstar

MODEL ANNUALIZED RATES OF RETURN¹ (as of 6/30/22)

	YTD	1 Year*	3 Years*	5 Years*
Clean Water	-23.03	-10.66	14.41	16.51
S&P 500 Index	-20.15	-11.01	10.05	10.71

Source: Morningstar * Based on Model as of 6/30/22

Important Information and Disclosures: Back-tested portfolio performance returns are for illustration purposes only and does not reflect an actual account. Investing in securities involves risks, and there is always the potential of losing money when you invest in securities. Please consider your adjectives and Newday Impact's fees prior to investing. Past performance does not guarantee future results.

Certain information contained herein has been obtained from third-party sources believed to be reliable but we cannot guarantee its accuracy or completeness.

1 Back-tested performance is NOT an indicator of future results. In order to show performance of the portfolio prior to inception we use the returns of a model portfolio, not an actual client account. The results reflect performance of a strategy not historically offered to investors and do NOT represent returns that any client account actually attained. Back-tested results are calculated by the retroactive application of a model constructed on the basis of historical data and based on assumptions integral to the model which may or may not be testable and are subject to losses.

General assumptions include: Newday would have been able to purchase the securities recommended by the model and the markets were sufficiently liquid to permit all trading. Changes in these assumptions may have a material impact on the back-tested returns presented. Certain assumptions have been made for modeling purposes and are unlikely to be realized. No representations and warranties are made as to the reasonableness of the assumptions. This information is provided for illustrative purposes only.

Back-tested results are adjusted to reflect the reinvestment of dividends and other income and, except where otherwise indicated, do not include the effect of transaction costs, management fees, performance fees or expenses, the incurrance of which would have the effect of decreasing historical performance results.

This factsheet is not an offer, solicitation of an offer, or advice to buy or sell securities in jurisdictions where Newday Impact is not registered. Registration does not imply a certain level of skill or training. Nothing in this factsheet should be construed as tax advice, an offer, solicitation, or recommendation to purchase or sell any security. This factsheet is not intended as investment advice, and Newday Impact does not represent in any manner that the circumstances described herein will result in a particular outcome. Investment advisory services are provided to investors who become Newday Impact clients. For additional information regarding investment advisory fees and/or material risk is discussed in Part 2A of Newday's Form ADV. **Prospective investors should read all documents thoroughly prior to making an investment in the Strategy.**

ADRs. Non-U.S. company exposure is achieved through investments made in American Depositary Receipts ("ADRs"). Investment in ADRs of non-U.S. companies in developed and emerging markets, which involve risks in addition to those ordinarily associated with investing in domestic securities, including the potentially negative effects of currency fluctuation, political and economic developments, foreign taxation and difference in auditing and other financial standards. These risks are magnified in emerging markets.

Certain information contained herein has been obtained from third-party sources believed to be reliable, but we cannot guarantee its accuracy or completeness.

Benchmark: The benchmark is represented by the **S&P 500 Index** is a capitalization-weighted common index. It monitors the performance of 500 widely held corporations. The index is not managed and not subject to management or brokerage commissions. Dividends are subject to reinvestment. A board based index may not reflect the same volatility when compared to a more narrow based portfolio.

Newday Financial Technologies, Inc. | www.newdayimpact.com

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