

CRSP[®] ISS ESG INDEXES

QUARTERLY PERFORMANCE

**CRSP ISS US LARGE CAP
ESG PRIME INDEX**

QUARTER ENDING

3-29-24

TICKER SYMBOL

CLESGP

The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

CRSP ISS ESG Prime Index provides a portfolio of “Best-in-Class” ESG companies vs. other companies within CRSP US Large Cap. This portfolio uses the ISS “Prime” indicator. Under the ISS ESG framework, Prime status is granted to industry leaders who fulfill the highest performance expectations. Prime rated companies

are considered by ISS to be well-positioned to, on the one hand, adequately manage key ESG risks associated with their specific business model, and, on the other hand, capitalize on opportunities offered by transformations towards sustainable development.

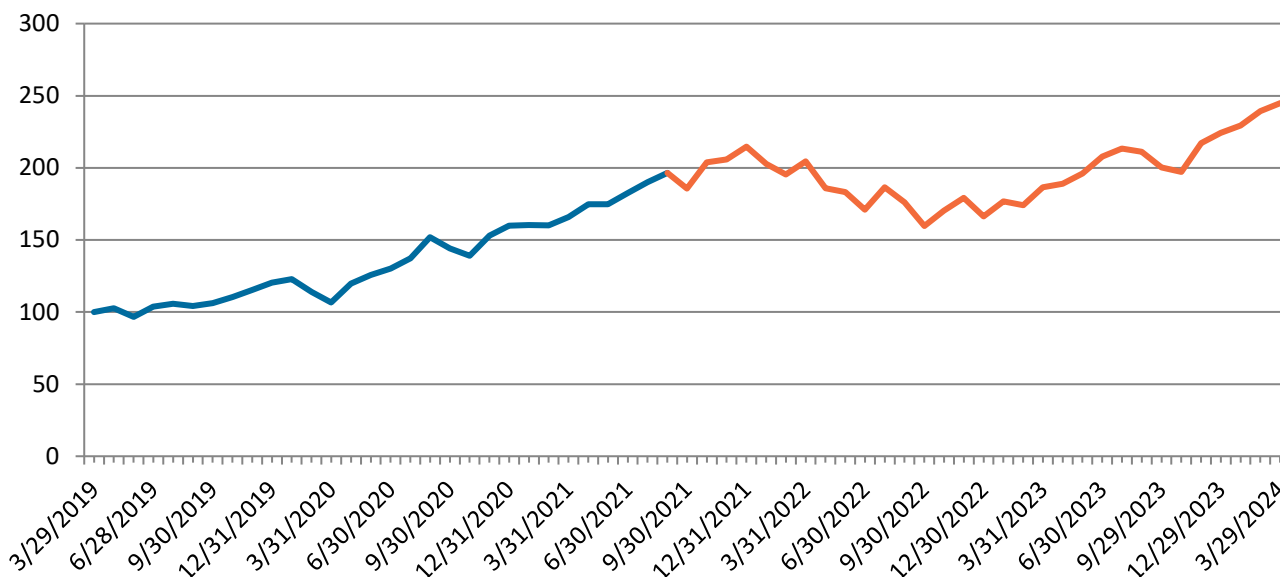
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after the close of the Tuesday after the third Friday of March, June, September, and December.

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)			
				1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
TOTAL RETURN	2.31	9.15	9.15	31.24	13.87	19.61	16.23

5-YEAR CUMULATIVE INDEX LEVELS



*Based on backtest data through September 3, 2021, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

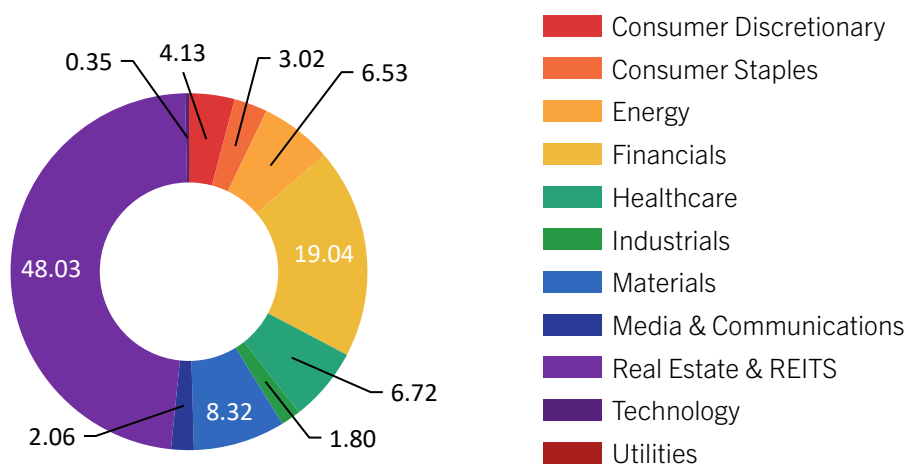
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	3,126,133	13.04
APPLE INC	AAPL	TECHNOLOGY	2,515,575	10.50
NVIDIA CORPORATION	NVDA	TECHNOLOGY	2,145,955	8.95
ALPHABET INC	GOOGL	MEDIA & COMMUNICATIONS	1,623,377	6.77
ELI LILLY & COMPANY	LLY	HEALTHCARE	665,271	2.78
TESLA INC	TSLA	CONSUMER DISCRETIONARY	475,876	1.99
UNITEDHEALTH GROUP	UNH	HEALTHCARE	457,561	1.91
VISA INC	V	FINANCIALS	441,390	1.84
MASTERCARD INC	MA	FINANCIALS	401,220	1.67
PROCTER & GAMBLE	PG	CONSUMER STAPLES	381,778	1.59

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	23,966,025
LARGEST COMPANY	3,126,133
SMALLEST COMPANY	2,819
MEDIAN COMPANY	44,514
AVERAGE COMPANY	135,401
NUMBER OF COMPANIES	177
% WEIGHT LARGEST COMPANY	13.04

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CLESGP



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The historical performance statistics of CRSP's market cap indexes are based upon 10 years of backtest data from January 1, 2001, through March 31, 2011. Subsequent backtesting was completed with June 29, 2001, as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.

The historical performance statistics of CRSP ISS ESG indexes are based upon backtest data from December 31, 2014, through September 3, 2021. Backtest results are not indicative of future performance.

ISS ESG Performance Score, ISS ESG Prime Indicator are the products of Institutional Shareholder Services Inc (ISS). For more information please refer to the information at <https://www.issgovernance.com/>.

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