

CRSP[®] ISS ESG INDEXES

QUARTERLY PERFORMANCE

QUARTER ENDING

TICKER SYMBOL

**CRSP ISS US LARGE CAP ESG INDUSTRY
BALANCED REMAINDER INDEX**

9-29-23

CLESGBR

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 Industry Balanced Index provides a portfolio of the bottom half companies within CRSP US Large cap within each sector based on the ISS ESG Performance score. CRSP

uses FTSE's Enhanced Industry Classification Benchmark (EICB) for sector definition.

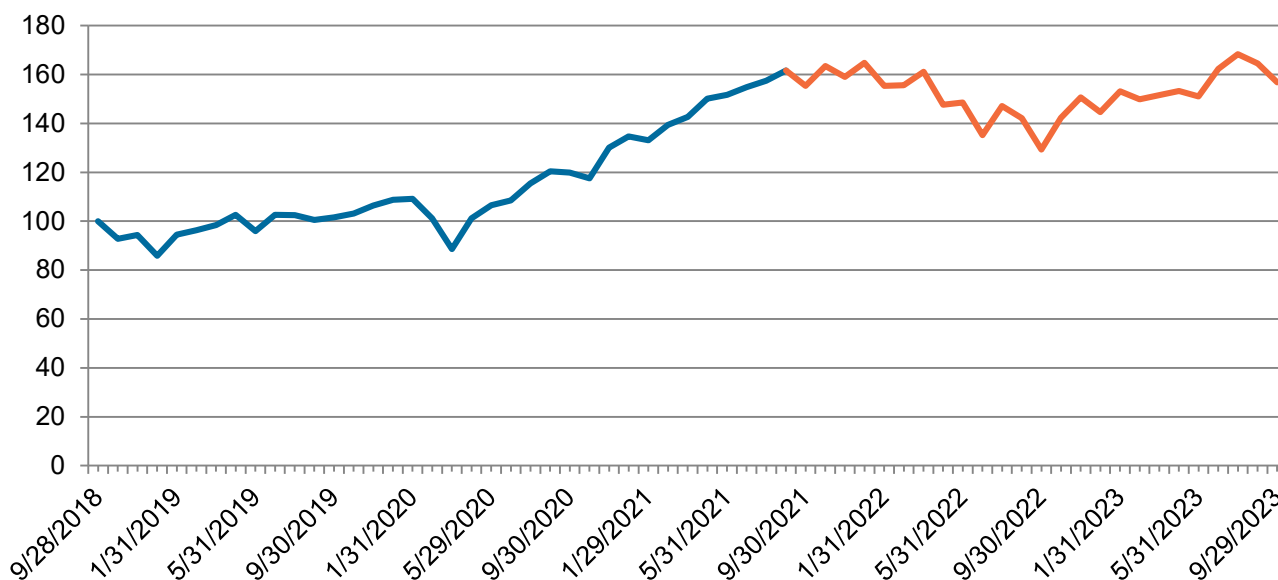
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

INVESTMENT PERFORMANCE STATISTICS* AS OF SEPTEMBER 29, 2023

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)			
				1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
TOTAL RETURN	-4.73	-3.44	8.39	21.23	9.34	9.40	10.31

5-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

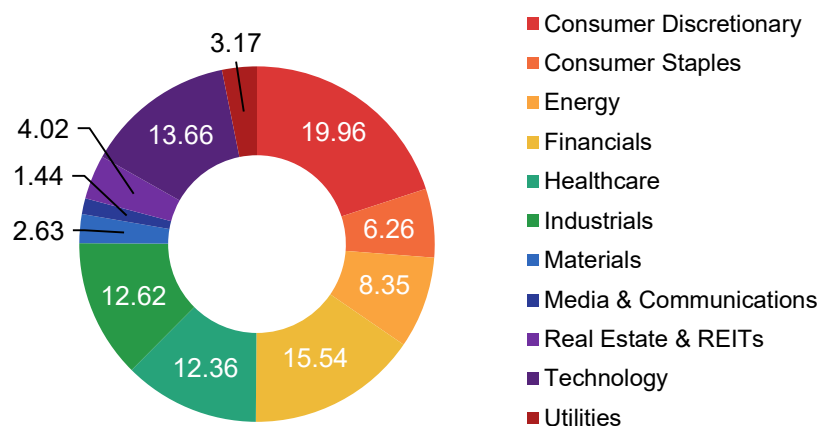
TOP 10 CONSTITUENTS

MARKET CAP STRUCTURE

SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)	CATEGORY	CURRENT (\$ MILLIONS)
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	1,180,433	10.87	INDEX MARKET CAP	10,863,924
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	641,679	5.91	LARGEST COMPANY	1,180,433
EXXON MOBIL CORPORATION	XOM	ENERGY	470,695	4.33	SMALLEST COMPANY	405
BROADCOM INC	AVGO	TECHNOLOGY	342,768	3.16	MEDIAN COMPANY	21,695
COSTCO WHOLESALE	COST	CONSUMER STAPLES	250,361	2.30	AVERAGE COMPANY	41,308
WALMART INC	WMT	CONSUMER DISCRETIONARY	236,866	2.18	NUMBER OF COMPANIES	263
THERMO FISHER SCIENTIFICS	TMO	HEALTHCARE	195,356	1.80	% WEIGHT LARGEST COMPANY	10.87
MCDONALDS CORPORATION	MCD	CONSUMER DISCRETIONARY	191,985	1.77		
DANAHER CORPORATION	DHR	HEALTHCARE	164,867	1.52		
CATERPILLAR INC	CAT	INDUSTRIALS	139,269	1.28		

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CLESGBR



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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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