

CRSP[®] ISS ESG INDEXES

QUARTERLY PERFORMANCE

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

QUARTER ENDING

12-29-23

TICKER SYMBOL

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.

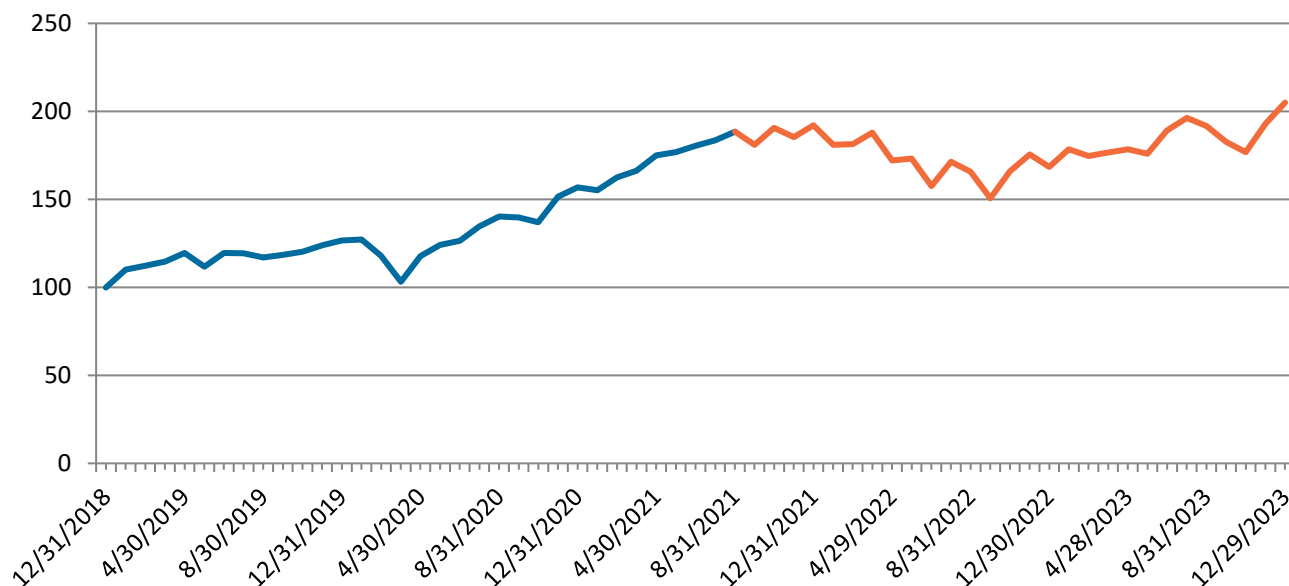
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

INVESTMENT PERFORMANCE STATISTICS* AS OF DECEMBER 29, 2023

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)			
				1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
TOTAL RETURN	6.14	12.19	21.61	21.61	9.31	15.44	11.43

5-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

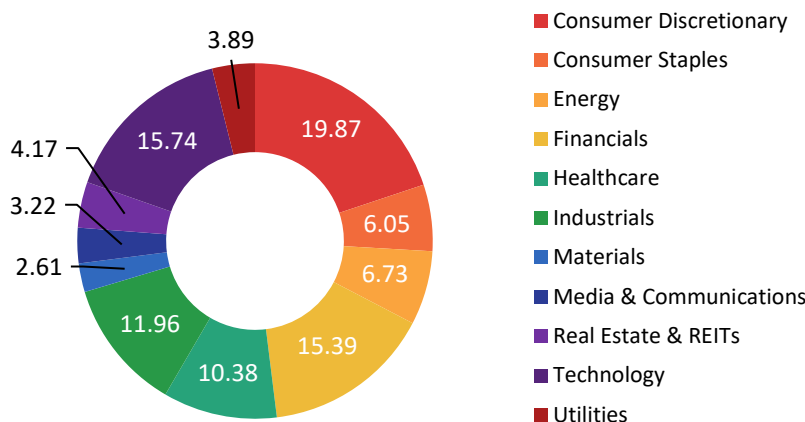
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	1,413,137	11.83
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	652,799	5.47
BROADCOM INC	AVGO	TECHNOLOGY	495,374	4.15
EXXON MOBIL CORPORATION	XOM	ENERGY	400,533	3.35
COSTCO WHOLESALE	COST	CONSUMER STAPLES	292,244	2.45
MCDONALDS CORPORATION	MCD	CONSUMER DISCRETIONARY	215,071	1.80
NETFLIX INC	NFLX	MEDIA & COMMUNICATIONS	213,097	1.78
THERMO FISHER SCIENTIFIC INC	TMO	HEALTHCARE	205,083	1.72
HONEYWELL INTERNATIONAL	HON	INDUSTRIALS	138,251	1.16
APPLIED MATLS INC	AMAT	TECHNOLOGY	135,577	1.14

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	11,943,173
LARGEST COMPANY	1,413,137
SMALLEST COMPANY	1,205
MEDIAN COMPANY	25,314
AVERAGE COMPANY	46,653
NUMBER OF COMPANIES	256
% WEIGHT LARGEST COMPANY	11.83

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR 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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