

CRSP[®] ISS ESG INDEXES

QUARTERLY PERFORMANCE

CRSP ISS US LARGE CAP ESG REMAINDER INDEX

QUARTER ENDING

9-30-22

TICKER SYMBOL

CLESGR

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

enables comparison of companies across different sectors with regards to ESG metric.

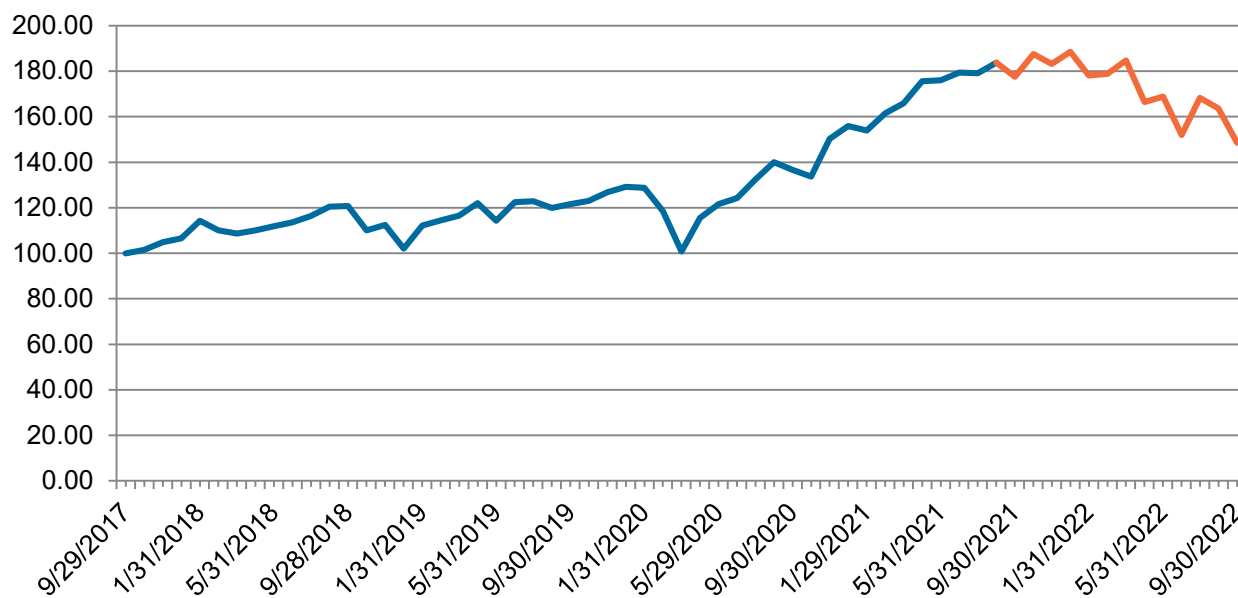
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

INVESTMENT PERFORMANCE STATISTICS* AS OF SEPT 30, 2022

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)			
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
TOTAL RETURN	-9.19	-2.22	-21.17	-16.31	6.92	8.25	8.12
PRICE RETURN	-9.31	-2.61	-22.06	-17.50	5.45	6.74	6.59

5-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

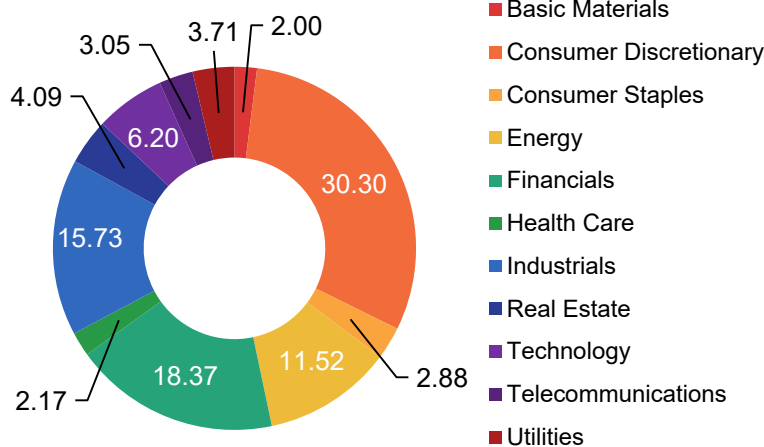
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	978515	9.97
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	464173	4.73
EXXON MOBIL CORPORATION	XOM	ENERGY	363876	3.71
CHEVRON CORPORATION	CVX	ENERGY	253102	2.58
COSTCO WHOLESALE CORPORATION	COST	CONSUMER DISCRETIONARY	209198	2.13
WALMART INC	WMT	CONSUMER DISCRETIONARY	177764	1.81
THE WALT DISNEY COMPANY	DIS	CONSUMER DISCRETIONARY	171969	1.75
BROADCOM INC	AVGO	TECHNOLOGY	170334	1.73
MCDONALDS CORPORATION	MCD	CONSUMER DISCRETIONARY	169759	1.73
COMCAST CORPORATION	CMCSA	TELECOMMUNICATIONS	129163	1.32

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	9,818,230
LARGEST COMPANY	978,515
SMALLEST COMPANY	496
MEDIAN COMPANY	18,708
AVERAGE COMPANY	34,816
NUMBER OF COMPANIES	282
% WEIGHT LARGEST COMPANY	9.97

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CLESGR



CRSP CENTER FOR RESEARCH IN SECURITY PRICES, LLC
An Affiliate of the University of Chicago Booth School of Business

LEGAL DISCLAIMER:

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The report is provided for informational, noncommercial purposes only, and may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of CRSP®.

The content is not an offer or recommendation to buy or sell, or a solicitation of an offer to buy or sell any security or instrument, or to participate in any particular trading strategy. Further, none of the content is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The report is provided to you on an "as is" basis without warranties of any kind. To the fullest extent permitted by applicable law, the University of Chicago, CRSP, and its third-party suppliers hereby disclaim all express, implied and statutory warranties of any kind, including, but not limited to, representations and warranties regarding accuracy, completeness, correctness, merchantability, or fitness for any particular purpose, or any representations or warranties arising from usage, custom, trade or by operation of law. The University of Chicago, CRSP, and its third-party suppliers, assume no responsibility for the consequences of any errors or omissions. In no event shall the University of Chicago, CRSP or any of its third-party

suppliers be liable for any claim arising out of or relating to CRSP-provided data or information, including, but not limited to, any decision made or action taken based on the use of the data or information or for any types of damages, including, but not limited to, direct, consequential, special, incidental, punitive or indirect damages, even if advised of the possibility of such damages.

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/>.

©2022 CRSP. All rights reserved.