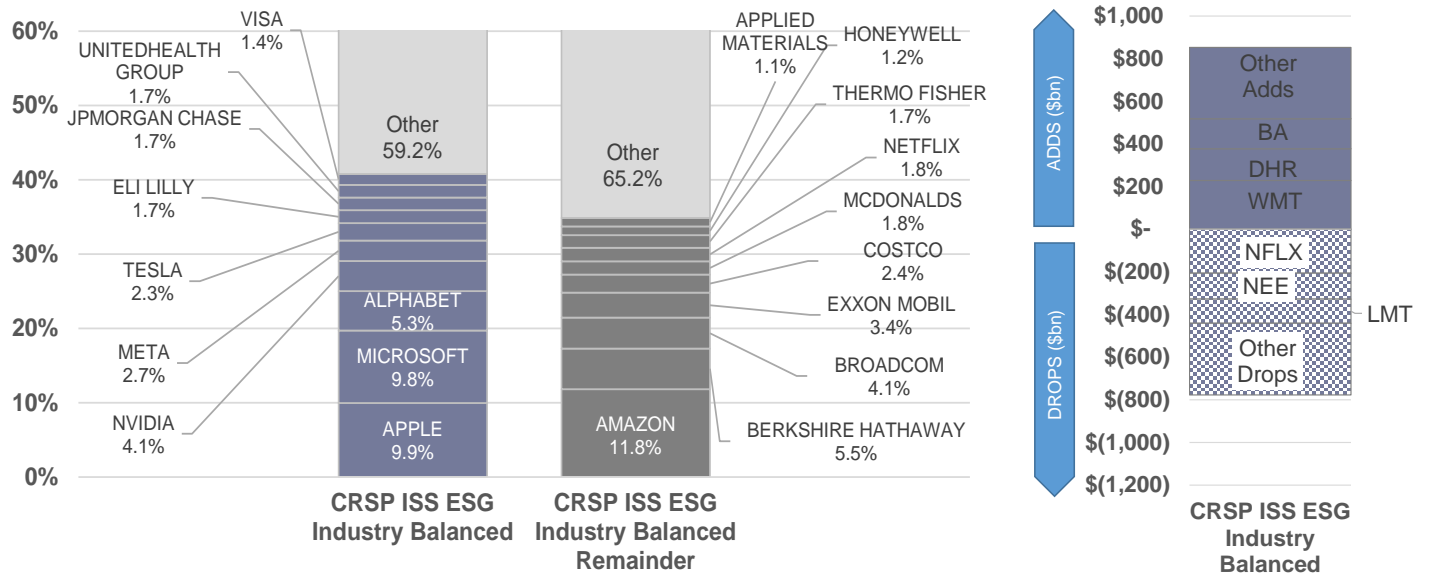
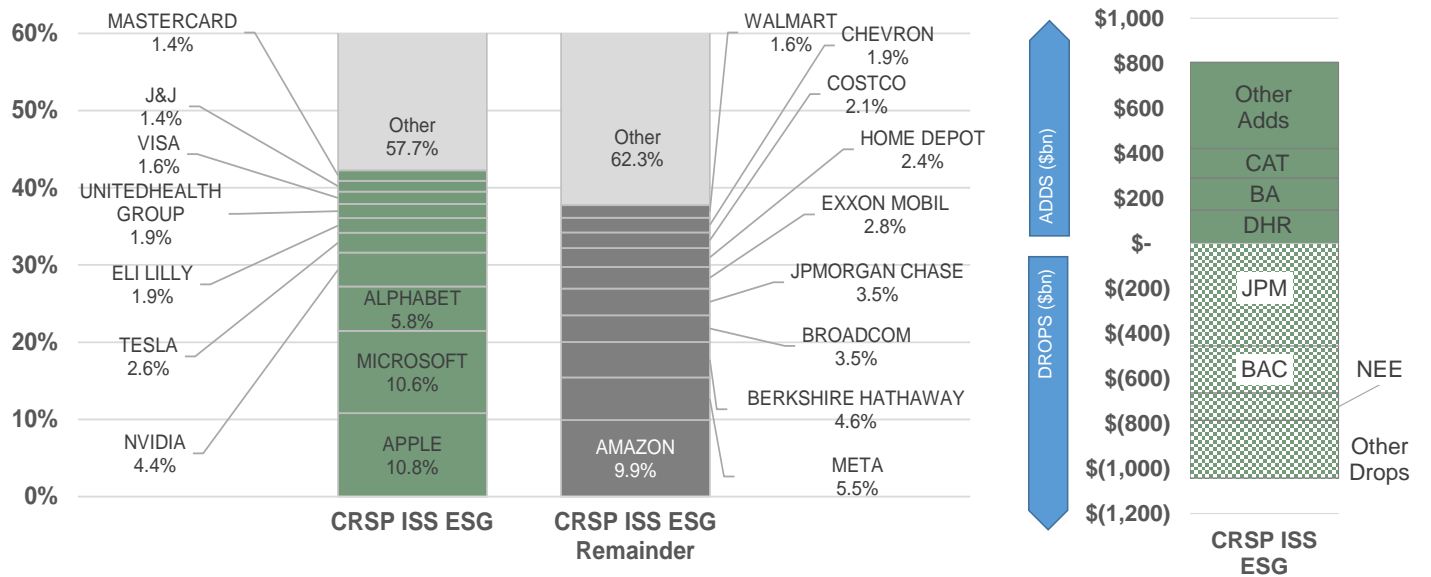
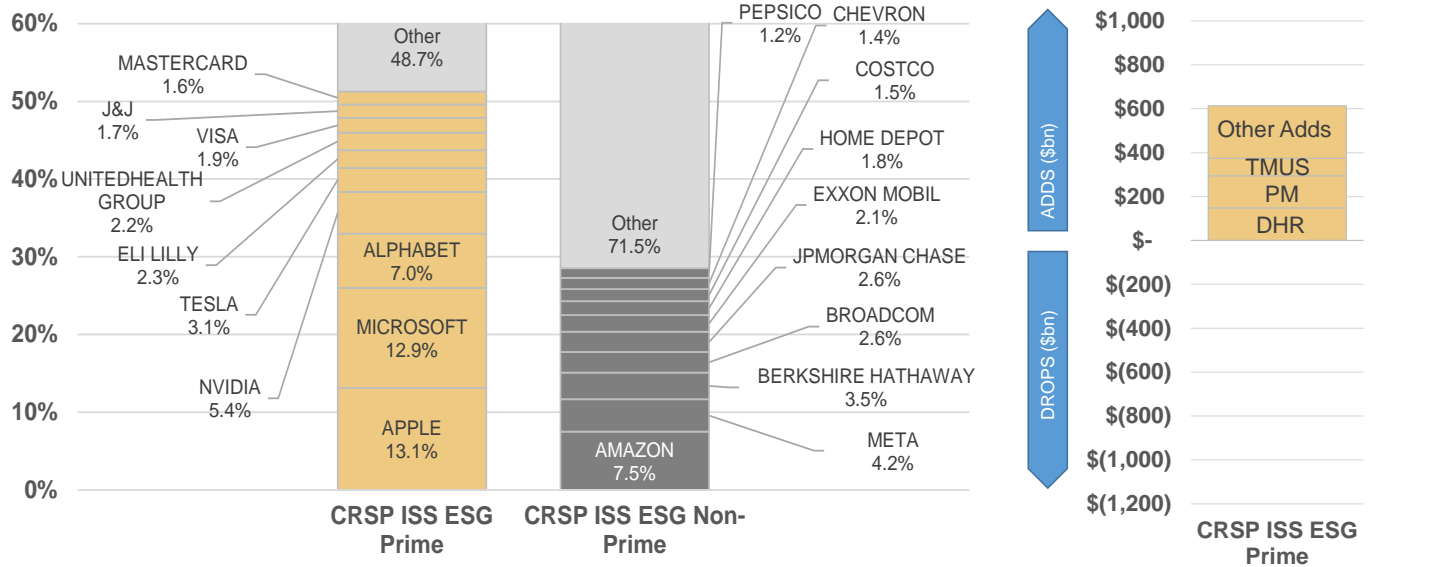


CRSP ISS ESG INDEXES DECEMBER 2023 UPDATE

Top 10 Constituents By Index Pairs

Adds/Drops December 2023 Ranking



Note: Data as of 12/29/2023; the changes to portfolio are from ranking on 12/1/2023

CRSP ESG INDEXES DECEMBER 2023 DEVELOPMENTS

- To learn more about the CRSP ISS ESG Indexes Suite visit our webpage: <https://www.crsp.org/indexes/>
- To get the monthly CRSP US Market Update, follow us on LinkedIn: [CRSP LinkedIn](#)
- For additional information please e-mail: indexes@crsp.org

ESG PERFORMANCE – DECEMBER 2023

- CRSP ISS ESG Qualifying indexes have underperformed the corresponding CRSP ISS ESG Remainder indexes, as markets reacted to the potential cut rates in 2024 by risk-loading into smaller companies; the historical long-term trends continued to favor the ESG qualifying indexes across all three pairs

LATEST RANKING CHANGES

- The CRSP December 1, 2023 Ranking saw some major changes to the membership of the qualifying indexes

| Adds/Drops | Index Name | Company (Ticker) |
|------------|--------------------------------|---|
| Additions | CRSP ISS ESG Prime | Danaher Corp (DHR), Philip Morris (PM), T-MOBILE (TMUS) |
| | CRSP ISS ESG | Danaher Corp (DHR), Boeing (BA), Caterpillar (CAT) |
| | CRSP ISS ESG Industry Balanced | WALMART (WMT), Danaher Corp (DHR), Boeing (BA) |
| Drops | CRSP ISS ESG Prime | NONE |
| | CRSP ISS ESG | JPMorgan (JPM), Bank of America (BAC), Nextera Energy (NEE) |
| | CRSP ISS ESG Industry Balanced | Netflix (NFLX), Nextera Energy (NEE), Lockheed Martin (LMT) |

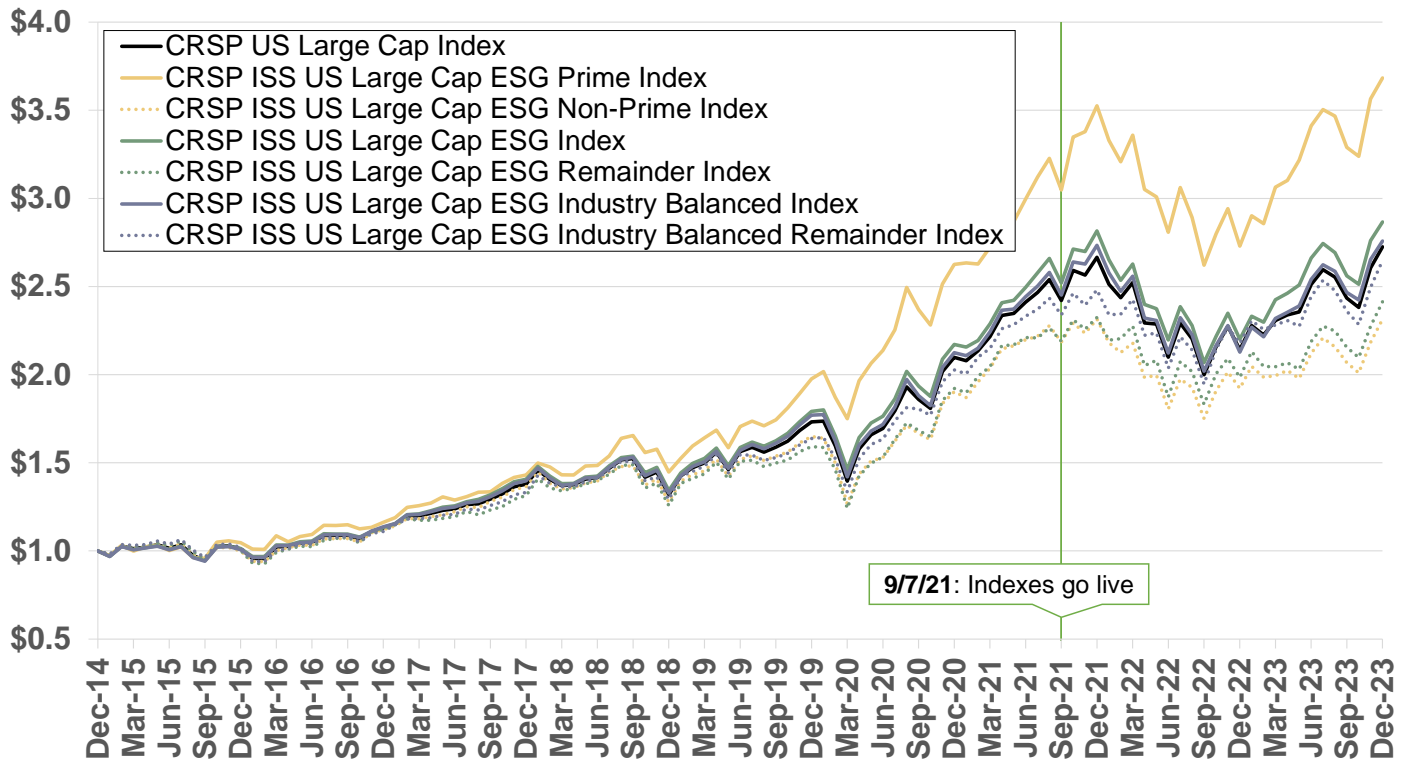
CRSP ISS U.S. Large Cap ESG Indexes Performance

| Category | Index Name | Count | Float-Adjusted Market Cap (\$M) | Return for | | | | | |
|------------------------------|---|------------|---------------------------------|--------------|---------------|---------------|---------------|--------------|---------------|
| | | | | 1 Month | 3 Months | YTD | 1 Year | 3 Years | 5 Years |
| | CRSP US Large Cap Index | 517 | \$40,544,645 | 4.61% | 11.95% | 27.28% | 27.28% | 9.12% | 15.64% |
| Prime | CRSP ISS US Large Cap ESG Prime Index | 172 | \$21,687,350 | 3.32% | 11.97% | 34.95% | 34.95% | 11.95% | 20.54% |
| | CRSP ISS US Large Cap ESG Non-Prime Index | 345 | \$18,857,296 | 6.03% | 11.92% | 20.42% | 20.42% | 6.75% | 12.64% |
| ESG | CRSP ISS US Large Cap ESG Index | 258 | \$26,297,178 | 3.82% | 11.93% | 30.19% | 30.19% | 9.69% | 16.38% |
| | CRSP ISS US Large Cap ESG Remainder Index | 259 | \$14,247,467 | 6.13% | 11.98% | 21.64% | 21.64% | 7.88% | 13.93% |
| ESG Industry Balanced | CRSP ISS US Large Cap ESG Industry Balanced Index | 261 | \$28,601,472 | 3.97% | 11.84% | 29.60% | 29.60% | 9.09% | 15.75% |
| | CRSP ISS US Large Cap ESG Industry Balanced Remainder Index | 256 | \$11,943,173 | 6.14% | 12.19% | 21.61% | 21.61% | 9.31% | 15.44% |

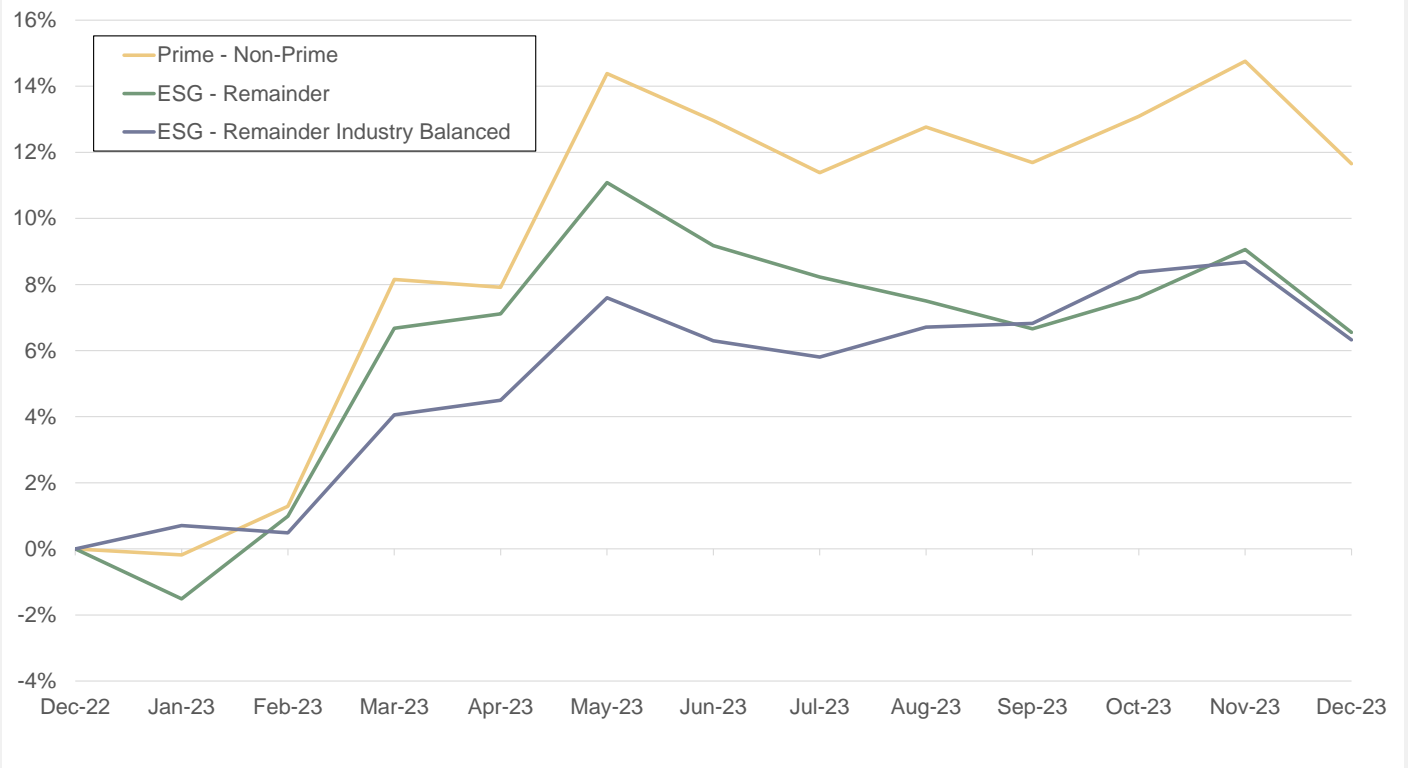
Note: Data as of 12/29/2023; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized; Prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest

CRSP ISS ESG INDEXES PERFORMANCE – DECEMBER 2023

CRSP ISS U.S. Large Cap ESG Indexes Performance since January 2015



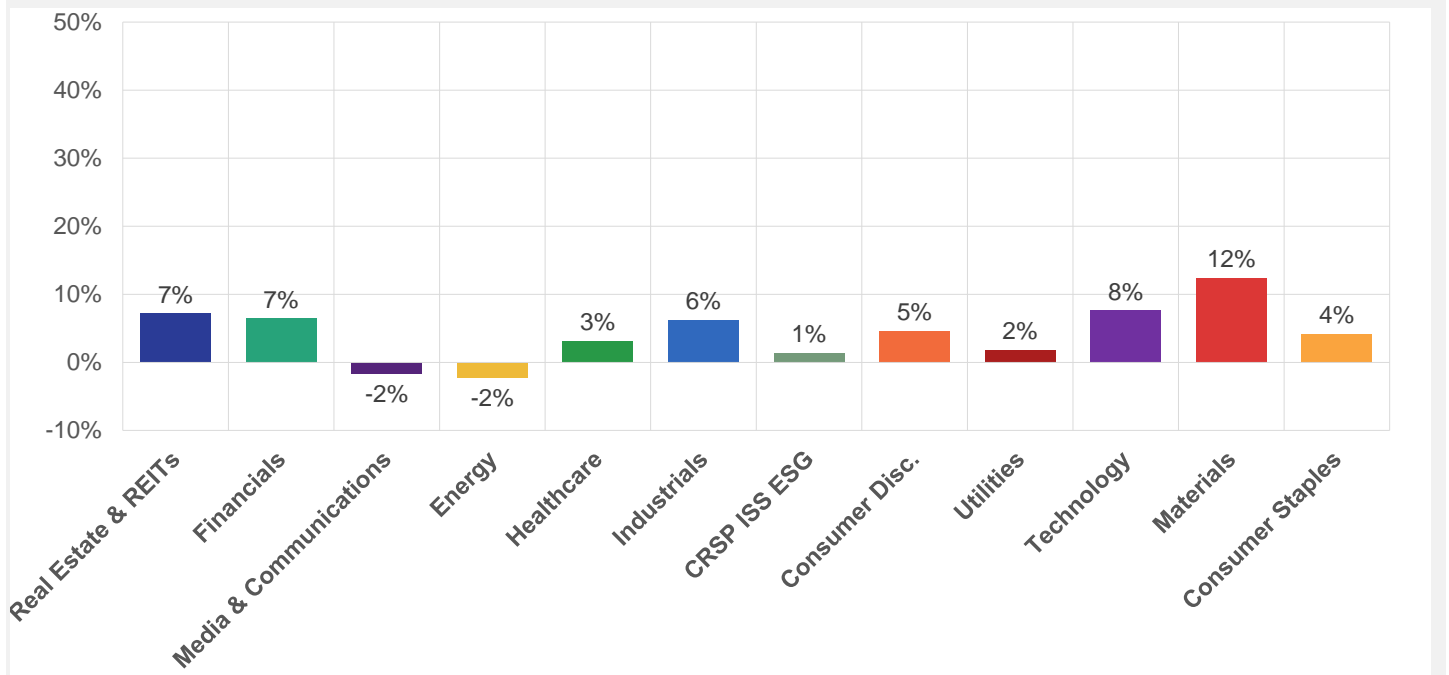
Cumulative Performance of CRSP ISS ESG Qualifying and Remainder Indexes Differences (Past 12 Months)



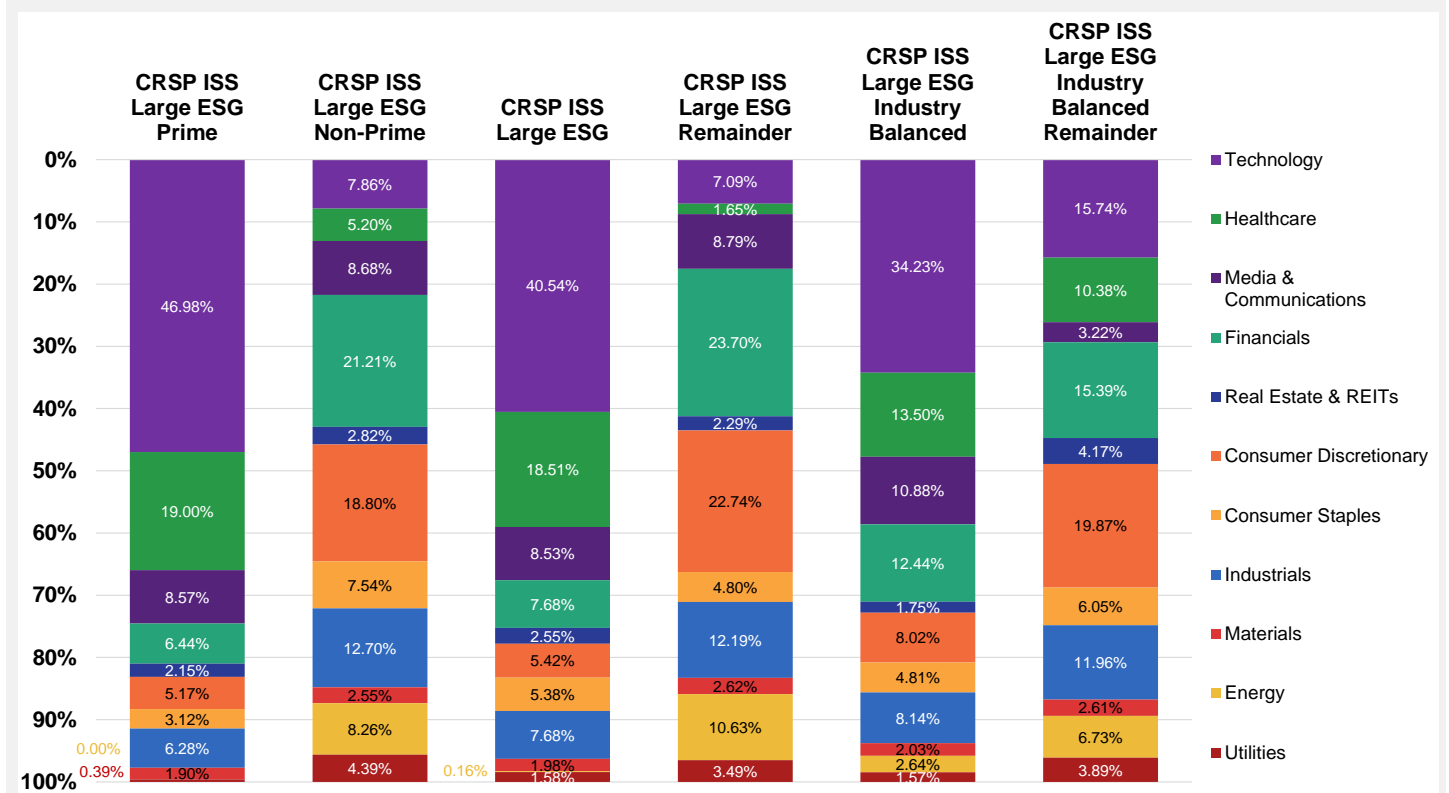
Note: Data as of 12/29/2023; returns computation is based on the difference of total monthly returns; prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest Sector weights are computed using company's assignment to the industry as defined by ICE's Uniform Entity Sectors classification system; sector weights are based on float-adjusted market cap weights

CRSP ISS ESG SCORES DYNAMIC BY SECTORS

Median ESG Performance Score 12 Month Change by Sectors



CRSP ISS ESG Indexes Sector Allocation



Note: Data as of 12/29/2023; Portfolio level ISS ESG Performance Score is computed by multiplying securities' ISS ESG Performance Score by the corresponding weight in the index; industry is defined by ICE's Uniform Entity Sectors classification system; Sector weights are computed using company's assignment to the industry as defined by ICE's Uniform Entity Sectors classification system; sector weights are based on float-adjusted market cap weights

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