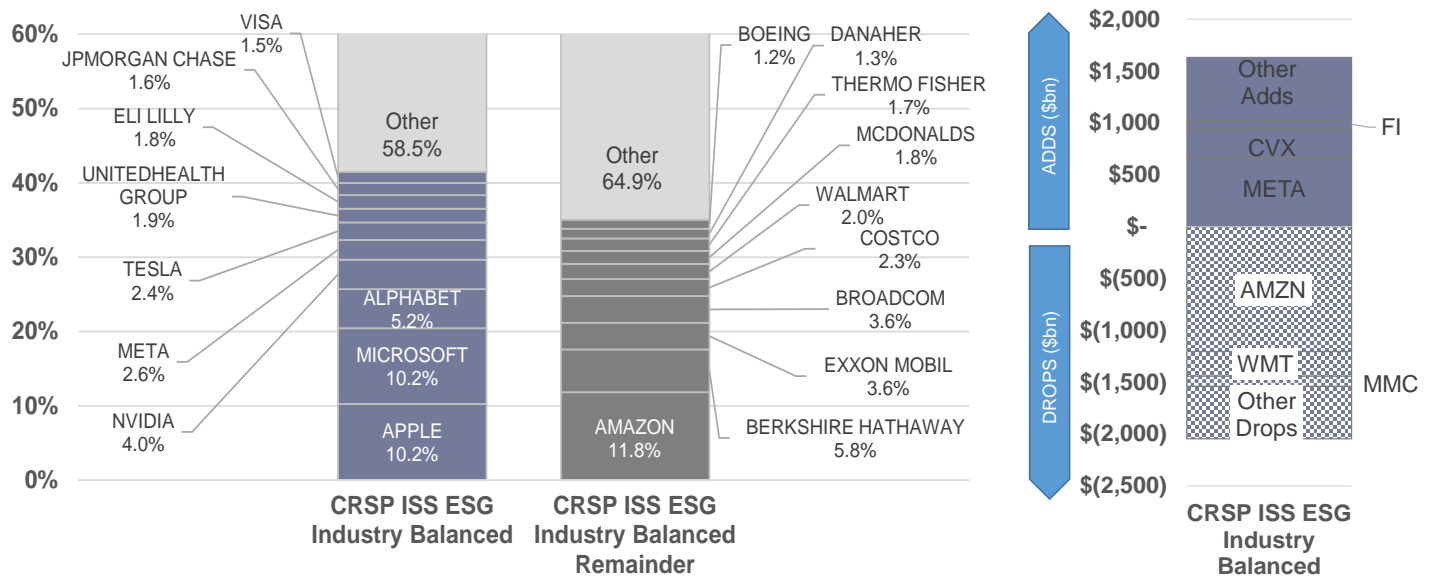
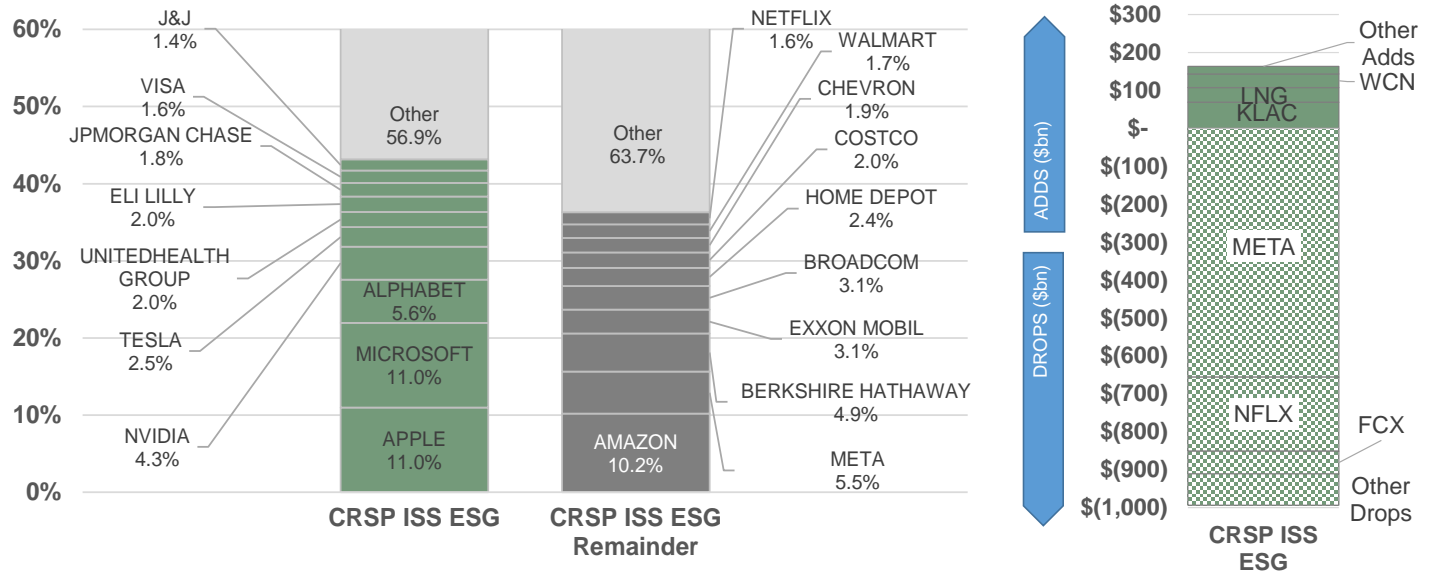
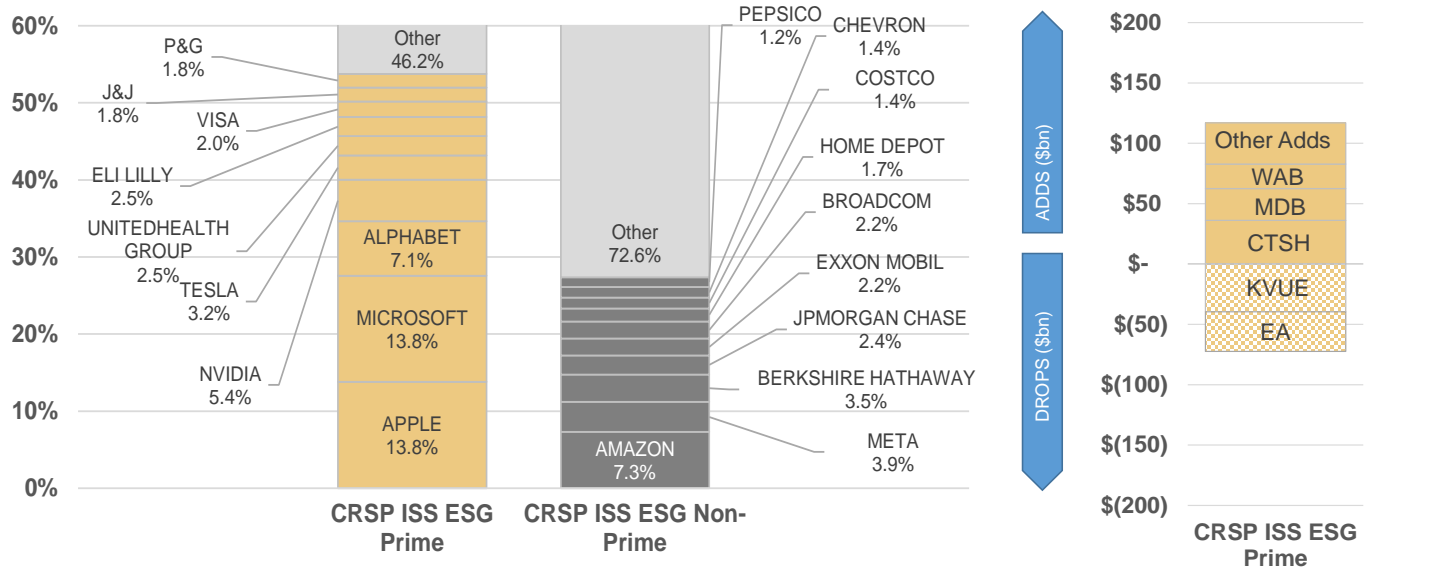


CRSP ISS ESG INDEXES NOVEMBER 2023 UPDATE

Top 10 Constituents By Index Pairs

Adds/Drops September 2023 Ranking



Note: Data as of 11/30/2023; the changes to portfolio are from ranking on 9/1/2023

CRSP ESG INDEXES NOVEMBER 2023 DEVELOPMENTS

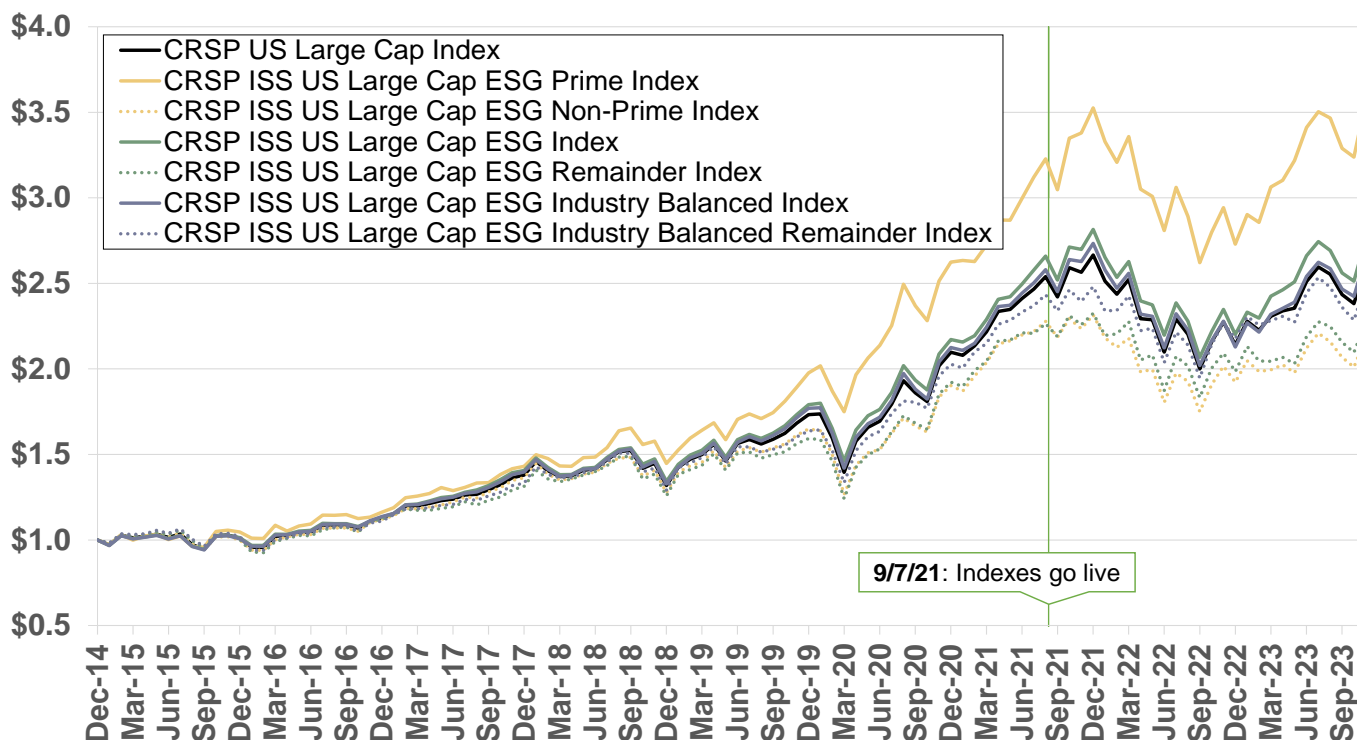
- To learn more about the CRSP ISS ESG Indexes Suite visit our webpage: <https://www.crsp.org/indexes/>
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- For additional information please e-mail: indexes@crsp.org

ESG PERFORMANCE – NOVEMBER 2023

- Similar to October, November performance saw all Qualifying indexes (CRSP ISS EG Prime, CRSP ISS ESG, CRSP ISS ESG Industry Balanced) outperforming their respective Remainder complement indexes (CRSP ISS Non-Prime, CRSP ISS ESG Remainder, CRSP ISS ESG Industry Balanced Remainder)
- YTD the historical long-term trends continued to favor the ESG qualifying indexes across all three pairs

CRSP ISS U.S. Large Cap ESG Indexes Performance

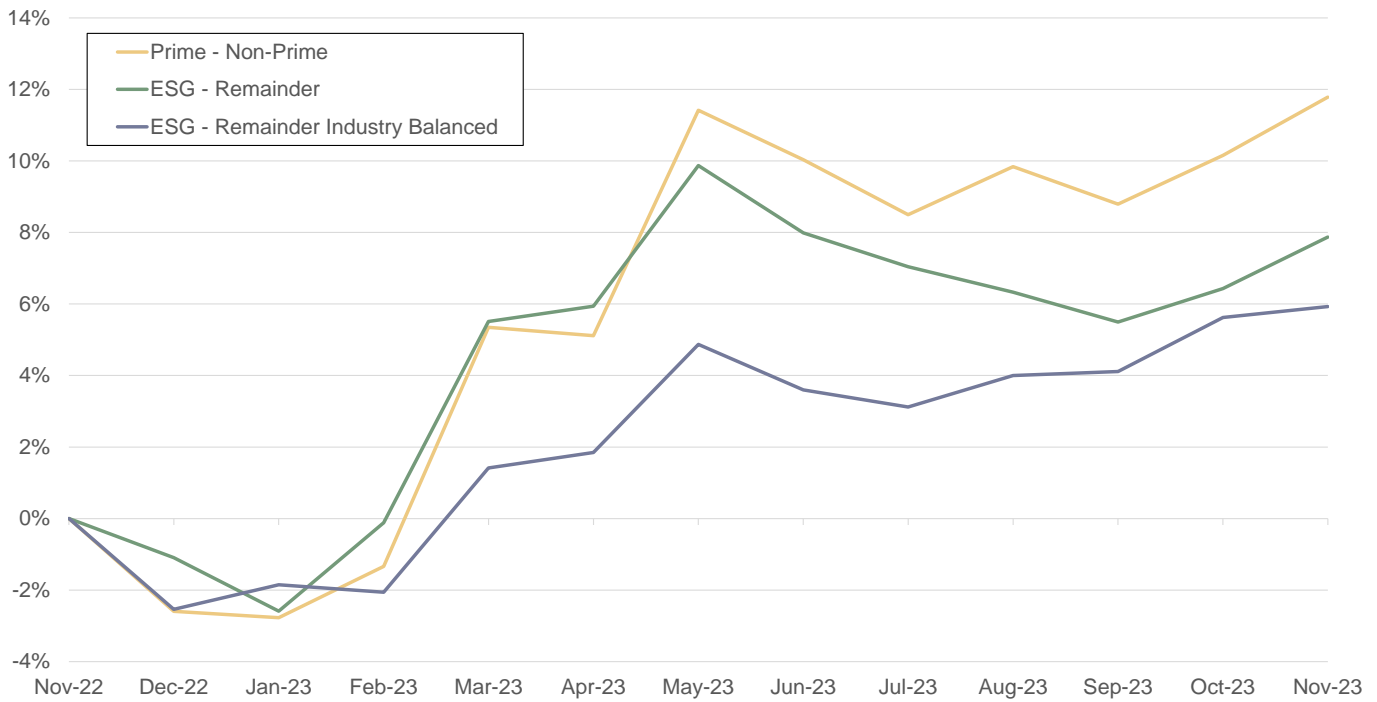
Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Return for					
				1 Month	3 Months	YTD	1 Year	3 Years	5 Years
	CRSP US Large Cap Index	528	\$39,018,855	9.37%	2.03%	21.67%	14.53%	8.89%	12.46%
Prime	CRSP ISS US Large Cap ESG Prime Index	163	\$20,441,945	10.08%	2.83%	30.61%	21.17%	12.34%	17.71%
	CRSP ISS US Large Cap ESG Non-Prime Index	365	\$18,576,910	8.60%	1.17%	13.57%	8.31%	5.95%	9.18%
ESG	CRSP ISS US Large Cap ESG Index	264	\$25,690,985	9.83%	2.52%	25.40%	17.56%	9.77%	13.37%
	CRSP ISS US Large Cap ESG Remainder Index	264	\$13,327,870	8.49%	1.17%	14.62%	8.71%	7.08%	10.42%
ESG Industry Balanced	CRSP ISS US Large Cap ESG Industry Balanced Index	265	\$27,560,481	9.46%	2.59%	24.65%	16.44%	9.13%	12.71%
	CRSP ISS US Large Cap ESG Industry Balanced Remainder Index	263	\$11,458,374	9.17%	0.70%	14.57%	9.93%	8.40%	11.93%



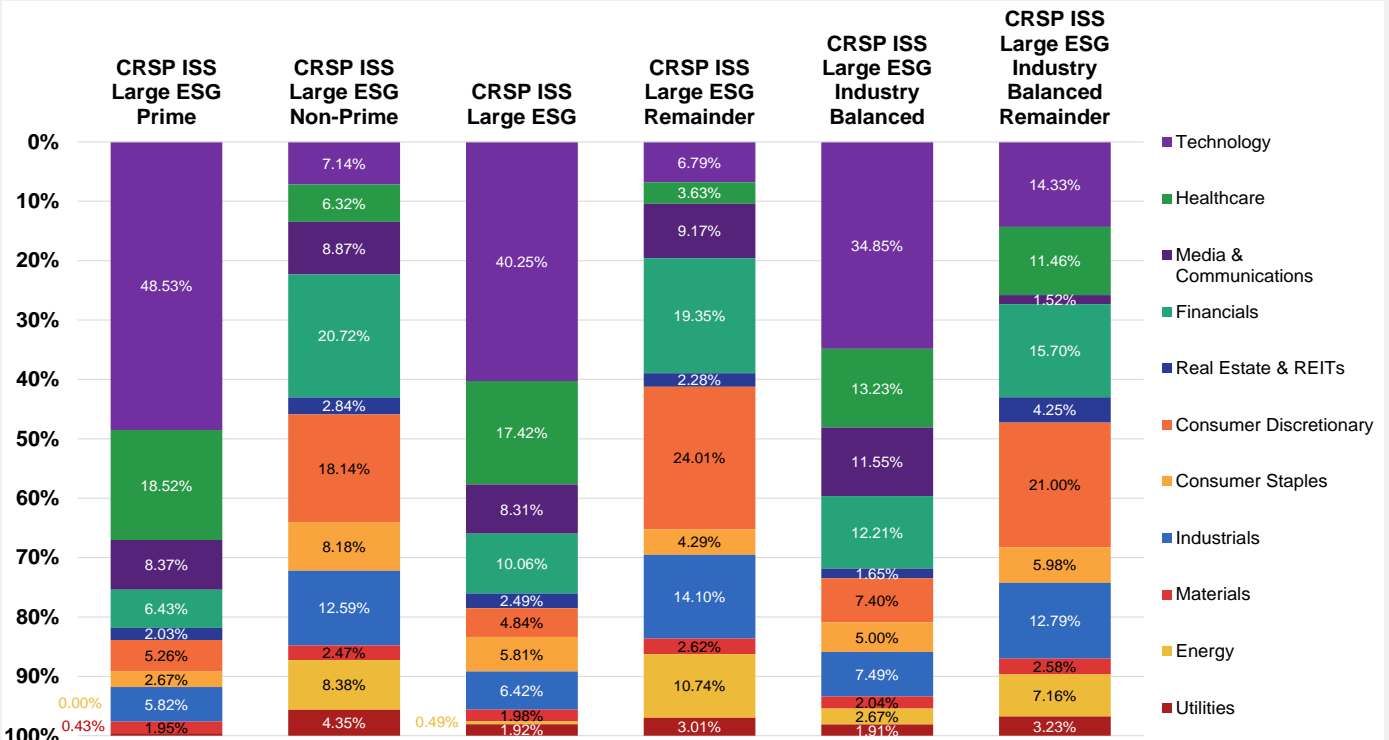
Note: Data as of 11/30/2023; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized; Prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest

CRSP ISS ESG INDEXES PERFORMANCE – NOVEMBER 2023

Cumulative Performance of CRSP ISS ESG Qualifying and Remainder Indexes Differences



CRSP ISS ESG Indexes Sector Allocation



Note: Data as of 11/30/2023; 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

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