

CRSP[®] ISS ESG INDEXES

QUARTERLY PERFORMANCE

**CRSP ISS US LARGE CAP
ESG PRIME INDEX**

QUARTER ENDING

12-29-23

TICKER SYMBOL

CLESGPT

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 Prime Index provides a portfolio of “Best-in-Class” ESG companies vs. other companies within CRSP US Large Cap. This portfolio uses the ISS “Prime” indicator. Under the ISS ESG framework, Prime status is granted to industry leaders who fulfill the highest performance expectations. Prime rated companies

are considered by ISS to be well-positioned to, on the one hand, adequately manage key ESG risks associated with their specific business model, and, on the other hand, capitalize on opportunities offered by transformations towards sustainable development.

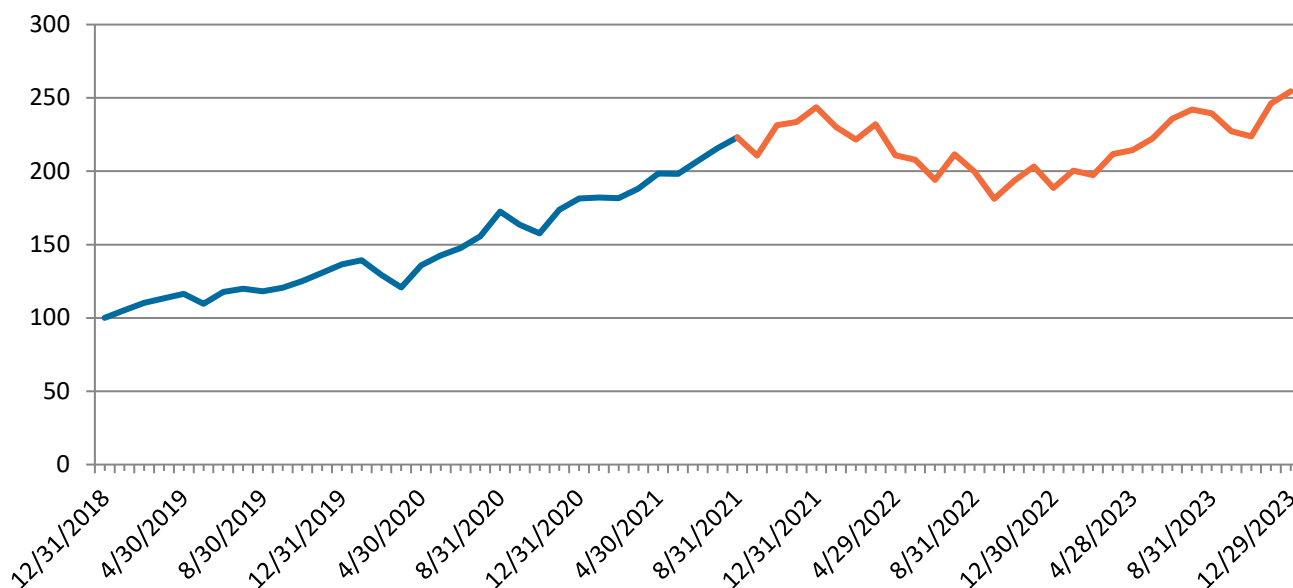
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after 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	3.32	11.97	34.95	34.95	11.95	20.54	15.59

5-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

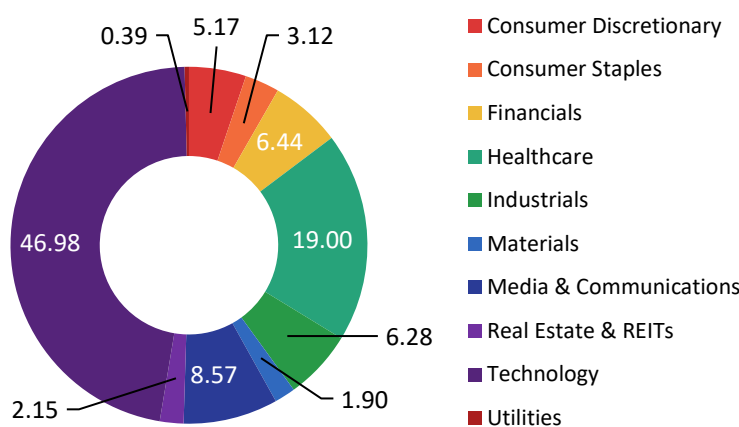
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2,844,653	13.12
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	2,794,828	12.89
ALPHABET INC	GOOGL	MEDIA & COMMUNICATIONS	1,512,486	6.97
NVIDIA CORPORATION	NVDA	TECHNOLOGY	1,162,034	5.36
TESLA INC	TSLA	CONSUMER DISCRETIONARY	671,414	3.10
ELI LILLY & COMPANY	LLY	HEALTHCARE	498,033	2.30
UNITEDHEALTH GROUP	UNH	HEALTHCARE	486,945	2.25
VISA INC	V	FINANCIALS	411,530	1.90
JOHNSON & JOHNSON	JNJ	HEALTHCARE	377,317	1.74
MASTERCARD INC	MA	FINANCIALS	357,157	1.65

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	21,687,350
LARGEST COMPANY	2,844,653
SMALLEST COMPANY	2,507
MEDIAN COMPANY	40,910
AVERAGE COMPANY	126,089
NUMBER OF COMPANIES	172
% WEIGHT LARGEST COMPANY	13.12

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CLESGPT



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/>.

©2024 CRSP. All rights reserved.