

CRSP[®] ISS ESG INDEXES

QUARTERLY PERFORMANCE

QUARTER ENDING

TICKER SYMBOL

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

3-29-24 CLESGBRT

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.

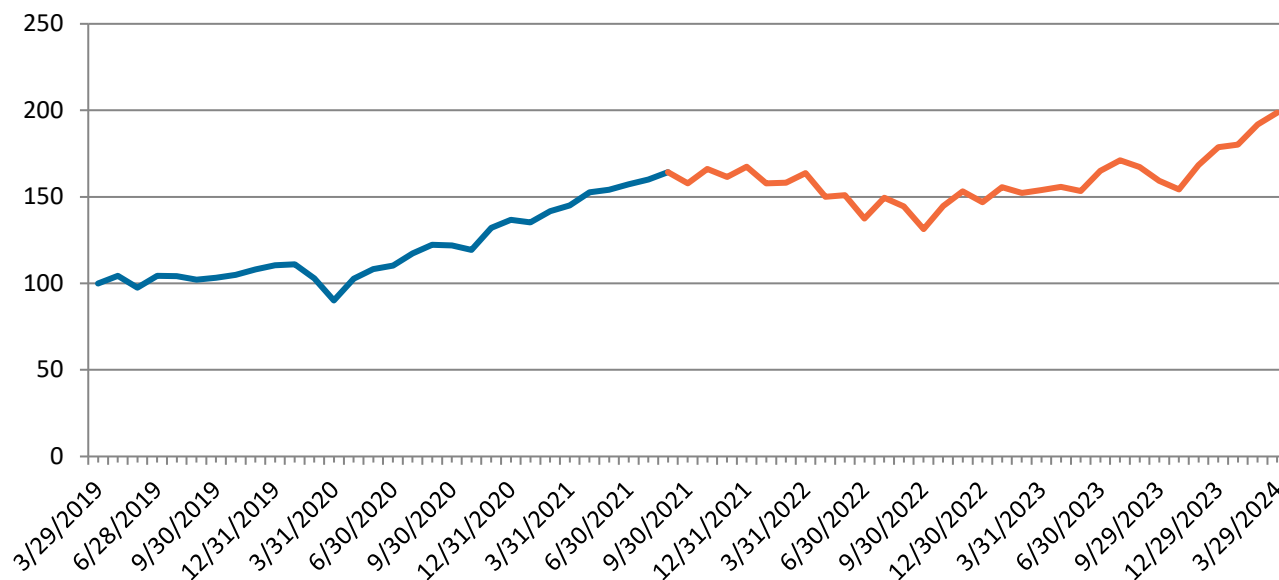
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)			
				1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
TOTAL RETURN	3.58	11.19	11.19	29.01	11.07	14.72	12.38

5-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

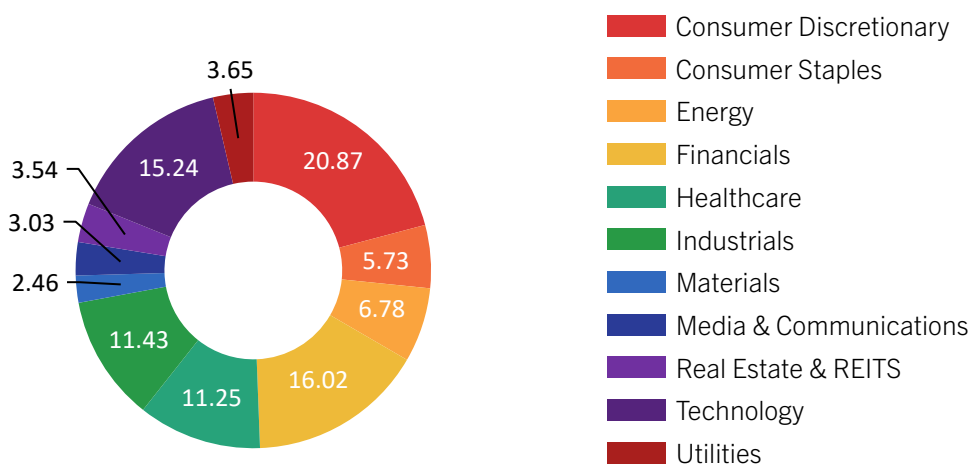
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	1,686,308	12.50
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	767,850	5.69
BROADCOM INC	AVGO	TECHNOLOGY	620,478	4.60
EXXON MOBIL CORPORATION	XOM	ENERGY	461,589	3.42
COSTCO WHOLESALE	COST	CONSUMER STAPLES	325,089	2.41
NETFLIX INC	NFLX	MEDIA & COMMUNICATIONS	262,828	1.95
THERMO FISHER SCIENTIFIC	TMO	HEALTHCARE	221,623	1.64
MCDONALDS CORPORATION	MCD	CONSUMER DISCRETIONARY	203,582	1.51
UBER TECHNOLOGIES INC	UBER	CONSUMER DISCRETIONARY	151,876	1.13
INTUITIVE SURGICAL	ISRG	HEALTHCARE	140,610	1.04

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	13,488,932
LARGEST COMPANY	1,686,308
SMALLEST COMPANY	1,116
MEDIAN COMPANY	29,112
AVERAGE COMPANY	54,391
NUMBER OF COMPANIES	248
% WEIGHT LARGEST COMPANY	12.50

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CLESGBRT



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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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