CRSP® ISS ESG INDEXES

QUARTERLY PERFORMANCE | **QUARTER ENDING** | **TICKER SYMBOL**

CRSP ISS US LARGE CAP ESG NON-PRIME INDEX

3-29-24 CLESGNPT

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 Non-Prime Index provides portfolio of companies within CRSP US Large Cap that were not included in CRSP ISS ESG Prime Index. 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.

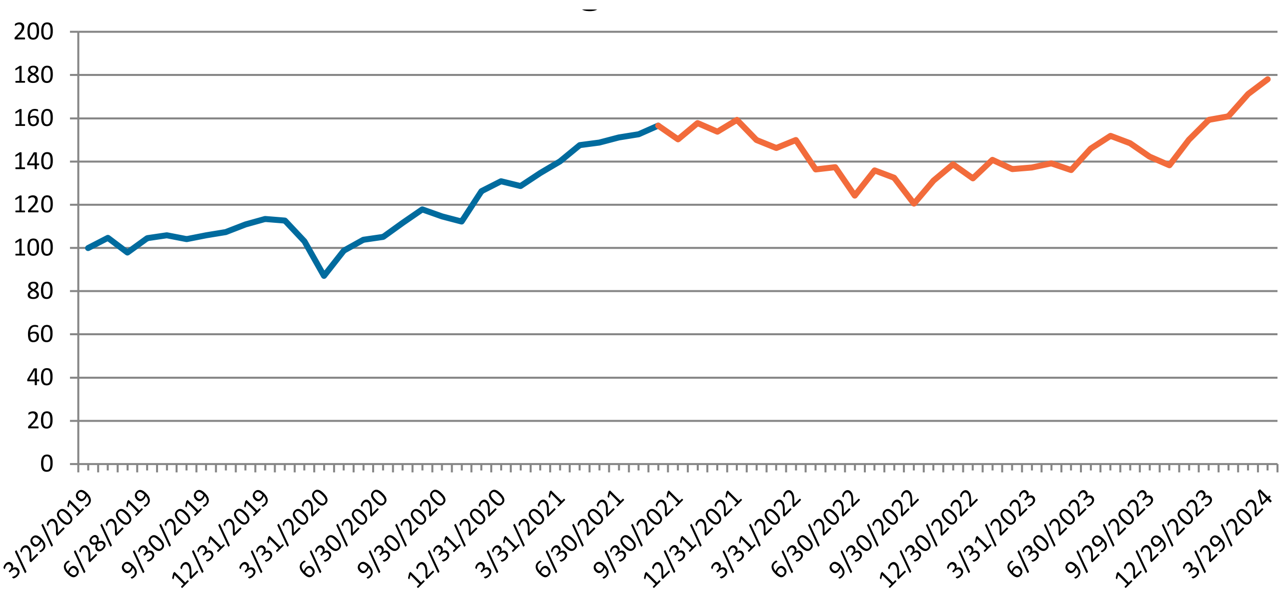
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

PERFORMANCE COMPARISION

				ANNUALIZED* (%)			
	1 MONTH	3 MONTH	YTD	1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
TOTAL RETURN	3.98	11.84	11.84	29.82	8.33	12.23	10.83

5-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

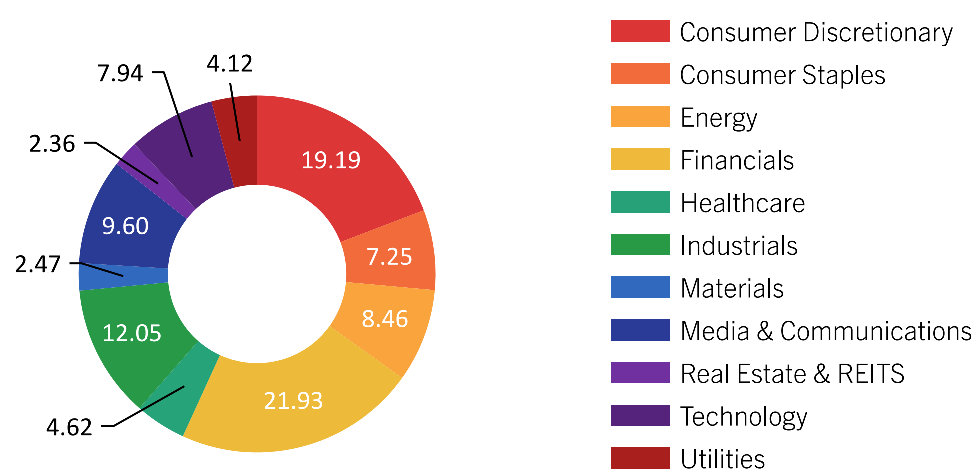
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP ($ MILLIONS)	CURRENT WEIGHT (%)
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	1,686,308	8.22
META PLATFORMS INC	META	MEDIA & COMMUNICATIONS	1,068,300	5.21
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	767,850	3.74
BROADCOM INC	AVGO	TECHNOLOGY	620,478	3.02
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	576,938	2.81
EXXON MOBIL CORPORATION	XOM	ENERGY	461,589	2.25
HOME DEPOT INC	HD	CONSUMER DISCRETIONARY	381,782	1.86
COSTCO WHOLESALE	COST	CONSUMER STAPLES	325,089	1.58
CHEVRON CORPORATION	CVX	ENERGY	282,885	1.38
WALMART INC	WMT	CONSUMER DISCRETIONARY	267,286	1.30

MARKET CAP STRUCTURE

CATEGORY	CURRENT ($ MILLIONS)
INDEX MARKET CAP	20,519,849
LARGEST COMPANY	1,686,308
SMALLEST COMPANY	1,116
MEDIAN COMPANY	32,972
AVERAGE COMPANY	63,333
NUMBER OF COMPANIES	324
% WEIGHT LARGEST COMPANY	8.22

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CLESGNPT



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