

CRSP^{LLC} INDEXES

QUARTERLY PERFORMANCE

CRSP ISS US LARGE CAP ESG PRIME INDEX

QUARTER ENDING

12-31-21

TICKER SYMBOL

CLESGP

ABOUT THE CRSP ISS US LARGE CAP ESG PRIME INDEX

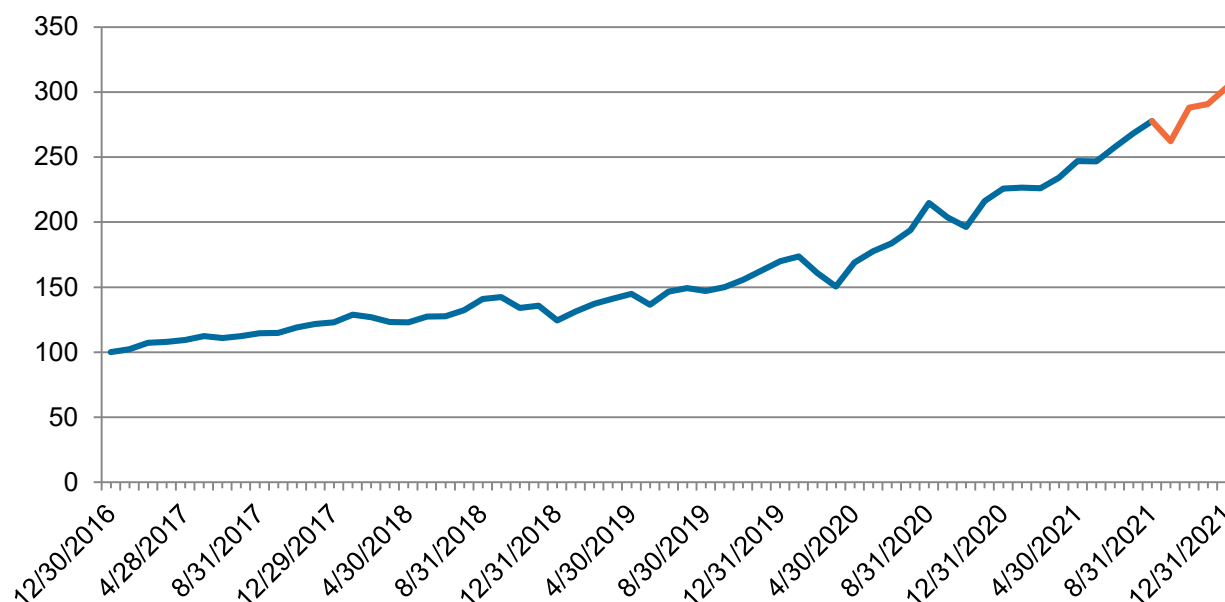
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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.

5-YEAR CUMULATIVE INDEX LEVELS AS OF DECEMBER 2021



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 31, 2021

*Based on backtest data through September 3, 2021

	ACTUAL (%)			ANNUALIZED* (%)			
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
TOTAL RETURN	4.34	15.69	34.31	34.31	34.55	24.84	19.72
PRICE RETURN	4.27	15.35	32.60	32.60	32.27	22.47	17.29

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2,767,620	14.54
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	2,525,084	13.26
ALPHABET INC	GOOGL	TECHNOLOGY	1,652,950	8.68
TESLA INC	TSLA	CONSUMER DISCRETIONARY	849,030	4.46
NVIDIA CORPORATION	NVDA	TECHNOLOGY	698,511	3.67
UNITEDHEALTH GROUP	UNH	HEALTH CARE	472,941	2.48
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	450,358	2.37
PROCTER & GAMBLE COMPANY	PG	CONSUMER STAPLES	395,855	2.08
VISA INC	V	INDUSTRIALS	361,847	1.90
PFIZER INC	PFE	HEALTH CARE	331,440	1.74

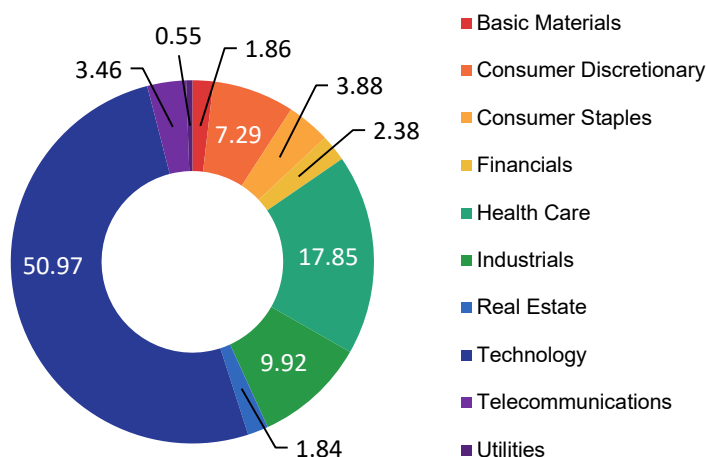
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	19,039,641
LARGEST COMPANY	2,767,620
SMALLEST COMPANY	6,209
MEDIAN COMPANY	61,717
AVERAGE COMPANY	168,492
NUMBER OF COMPANIES	113
% WEIGHT LARGEST COMPANY	14.54

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CLESGP



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/>.

©2022 CRSP. All rights reserved.