

CRSP^{LLC} INDEXES

QUARTERLY PERFORMANCE

QUARTER ENDING

TICKER SYMBOL

CRSP ISS US LARGE CAP ESG NON-PRIME INDEX **12-31-21** **CLESGNP**

ABOUT THE CRSP ISS US LARGE CAP ESG NON-PRIME INDEX

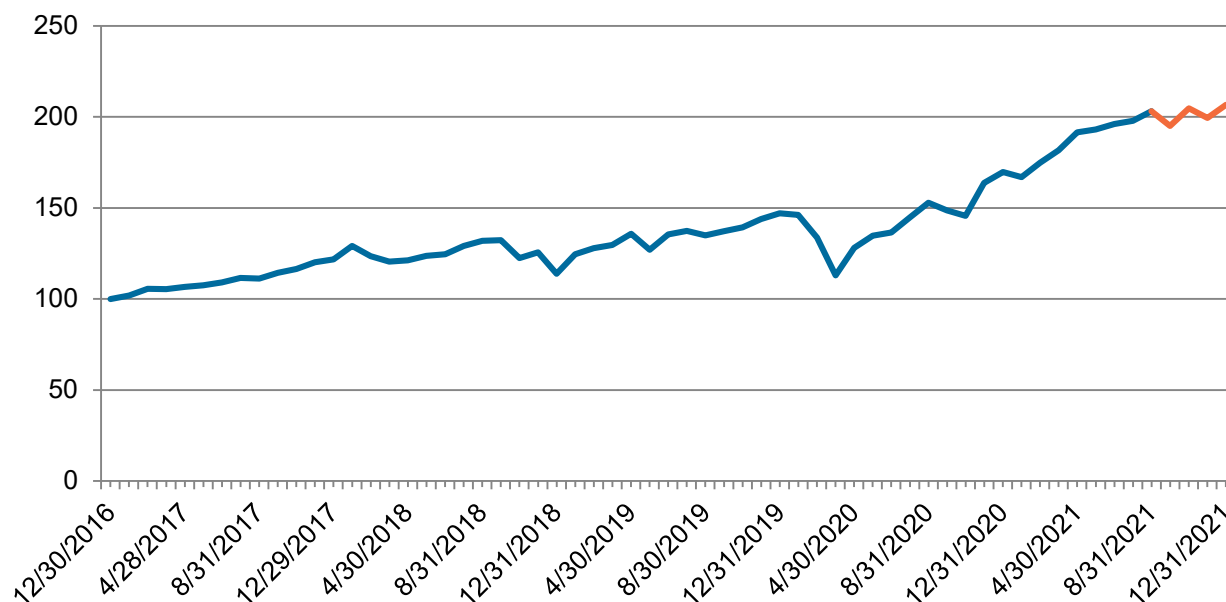
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

CRSP ISS ESG 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.

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	3.59	5.97	21.70	21.70	21.97	15.62	12.75
PRICE RETURN	3.45	5.60	20.04	20.04	19.94	13.63	10.73

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMAZON.COM	AMZN	CONSUMER DISCRETIONARY	1,437,352	6.28
META PLATFORMS INC	FB	TECHNOLOGY	795,898	3.48
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	523,913	2.29
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	467,966	2.05
HOME DEPOT INC	HD	CONSUMER DISCRETIONARY	433,370	1.89
BANK OF AMERICA CORPORATION	BAC	FINANCIALS	309,493	1.35
THE WALT DISNEY COMPANY	DIS	CONSUMER DISCRETIONARY	281,537	1.23
NETFLIX INC	NFLX	CONSUMER DISCRETIONARY	266,852	1.17
THERMO FISHER SCIENTIFICS INC	TMO	HEALTH CARE	262,925	1.15
BROADCOM INC	AVGO	TECHNOLOGY	260,199	1.14

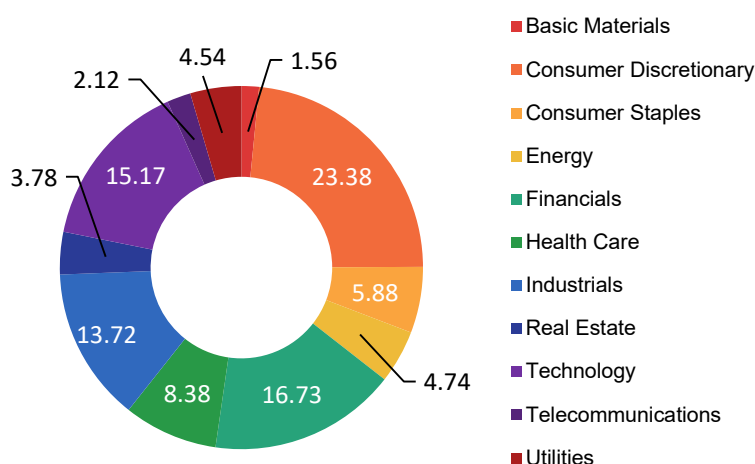
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	22,873,599
LARGEST COMPANY	1,437,352
SMALLEST COMPANY	535
MEDIAN COMPANY	26,417
AVERAGE COMPANY	48,980
NUMBER OF COMPANIES	467
% WEIGHT LARGEST COMPANY	6.28

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CLESGNP



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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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