

CRSP[®] ISS ESG INDEXES

QUARTERLY PERFORMANCE

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

QUARTER ENDING

6-30-22

TICKER SYMBOL

CLESGP

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.

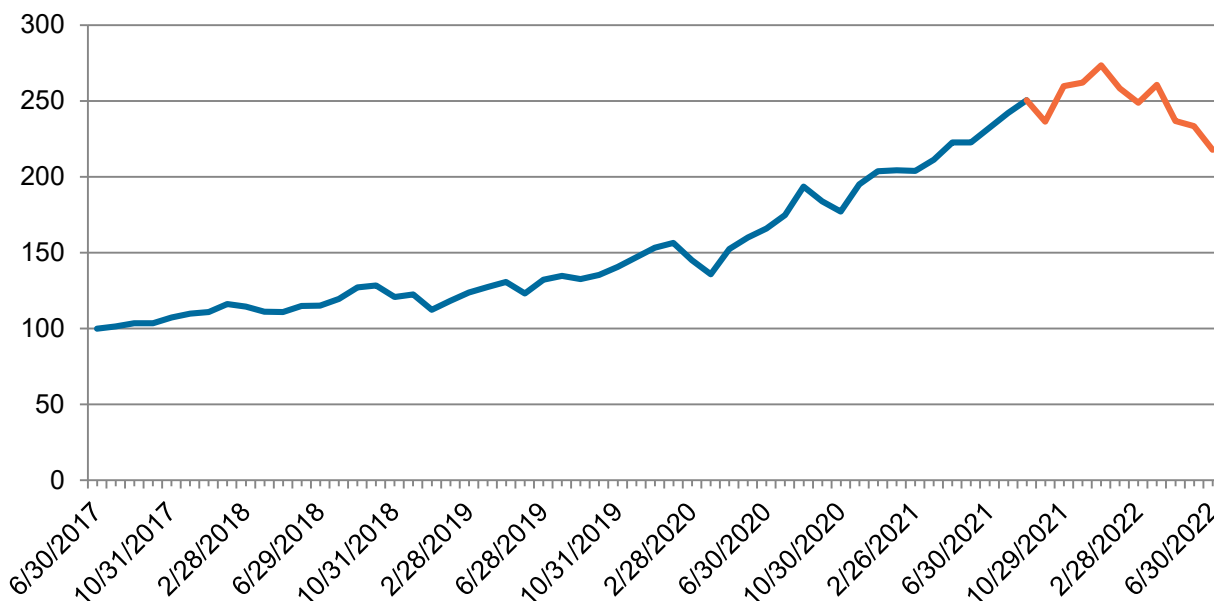
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

INVESTMENT PERFORMANCE STATISTICS* AS OF JUNE 30, 2022

PERFORMANCE COMPARISON

| | ACTUAL (%) | | | ANNUALIZED* (%) | | | |
|---------------------|------------|---------|------------|-----------------|--------|--------|------------------|
| | 1 MONTH | 3 MONTH | YTD RETURN | 1 YEAR | 3 YEAR | 5 YEAR | SINCE 12/31/2014 |
| TOTAL RETURN | -6.66 | -16.38 | -20.34 | -6.25 | 18.10 | 16.86 | 14.76 |
| PRICE RETURN | -6.75 | -16.66 | -20.86 | -7.42 | 16.27 | 14.76 | 12.49 |

5-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

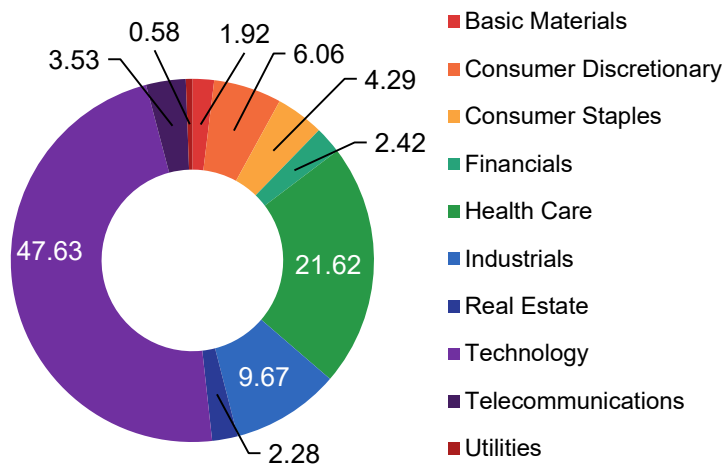
| SECURITY NAME | TICKER | INDUSTRY SECTOR | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|---------------------------|--------|------------------------|-----------------------------|--------------------|
| APPLE INC | AAPL | TECHNOLOGY | 2,102,196 | 13.47 |
| MICROSOFT CORPORATION | MSFT | TECHNOLOGY | 1,920,840 | 12.31 |
| ALPHABET INC | GOOGL | TECHNOLOGY | 1,238,113 | 7.94 |
| TESLA INC | TSLA | CONSUMER DISCRETIONARY | 593,019 | 3.80 |
| UNITEDHEALTH GROUP | UNH | HEALTH CARE | 481,873 | 3.09 |
| JOHNSON & JOHNSON COMPANY | JNJ | HEALTH CARE | 467,100 | 2.99 |
| NVIDIA CORPORATION | NVDA | TECHNOLOGY | 360,604 | 2.31 |
| PROCTER & GAMBLE COMPANY | PG | CONSUMER STAPLES | 344,995 | 2.21 |
| VISA INC | V | INDUSTRIALS | 324,026 | 2.08 |
| PFIZER INC | PFE | HEALTH CARE | 294,179 | 1.89 |

MARKET CAP STRUCTURE

| CATEGORY | CURRENT (\$ MILLIONS) |
|--------------------------|-----------------------|
| INDEX MARKET CAP | 15,603,020 |
| LARGEST COMPANY | 2,102,196 |
| SMALLEST COMPANY | 2,409 |
| MEDIAN COMPANY | 45,486 |
| AVERAGE COMPANY | 123,833 |
| NUMBER OF COMPANIES | 126 |
| % WEIGHT LARGEST COMPANY | 13.47 |

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CLESGP



CRSP CENTER FOR RESEARCH IN SECURITY PRICES, LLC
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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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