

CRSP^{LLC} INDEXES

QUARTERLY PERFORMANCE

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

QUARTER ENDING

9-30-21

TICKER SYMBOL

CLESGP

ABOUT THE CRSP ISS US LARGE CAP ESG PRIME INDEX

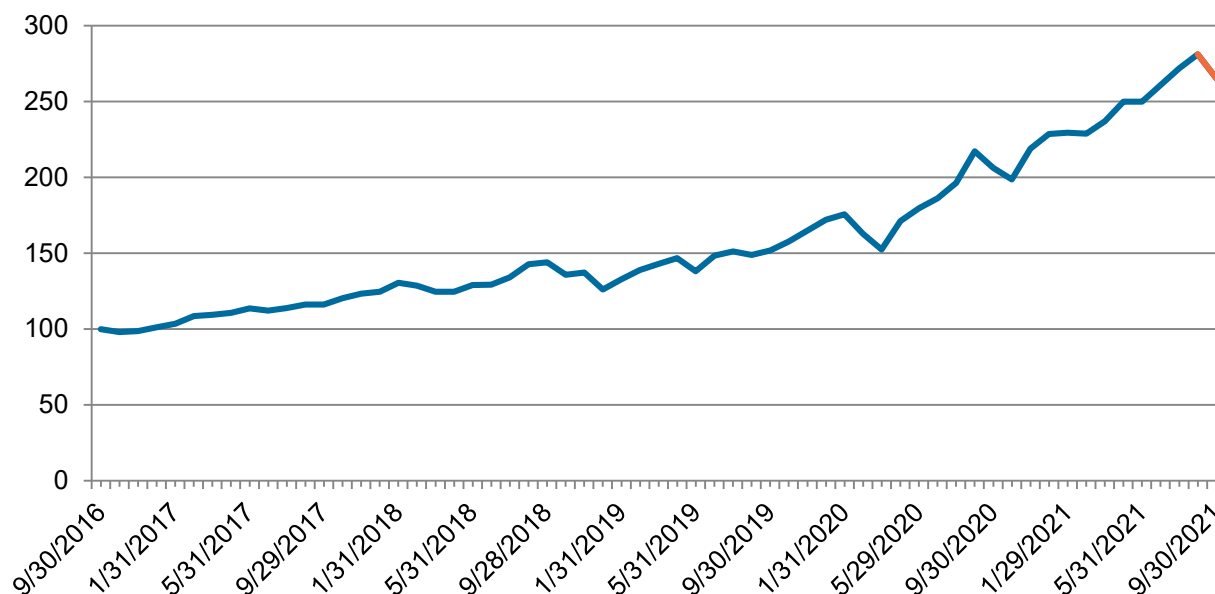
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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 SEPTEMBER 2021



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF **SEPTEMBER 30, 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	-5.58	1.73	16.10	28.67	22.59	21.55	17.95
PRICE RETURN	-5.64	1.41	14.95	26.92	20.42	19.16	15.51

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2,222,068	13.62
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	2,118,598	12.98
ALPHABET INC	GOOGL	TECHNOLOGY	1,530,302	9.38
TESLA INC	TSLA	CONSUMER DISCRETIONARY	621,480	3.81
NVIDIA CORPORATION	NVDA	TECHNOLOGY	492,005	3.01
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	425,146	2.61
VISA INC	V	INDUSTRIALS	375,922	2.30
UNITEDHEALTH GROUP	UNH	HEALTH CARE	368,436	2.26
PROCTER & GAMBLE COMPANY	PG	CONSUMER STAPLES	339,354	2.08
MASTERCARD INC	MA	INDUSTRIALS	306,287	1.88

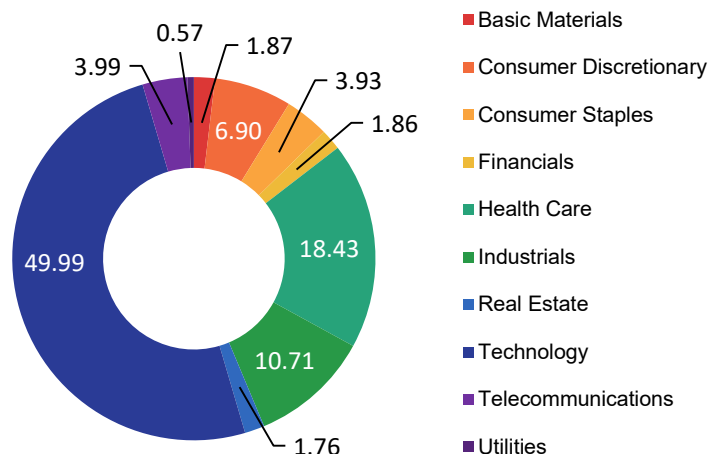
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	16,319,601
LARGEST COMPANY	2,222,068
SMALLEST COMPANY	5,830
MEDIAN COMPANY	56,694
AVERAGE COMPANY	147,023
NUMBER OF COMPANIES	111
% WEIGHT LARGEST COMPANY	13.62

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CLESGP



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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