

QUARTERLY PERFORMANCE

CRSP ISS US LARGE CAP ESG INDUSTRY BALANCED INDEX

ABOUT THE CRSP ISS US LARGE CAP INDUSTRY BALANCED INDEX

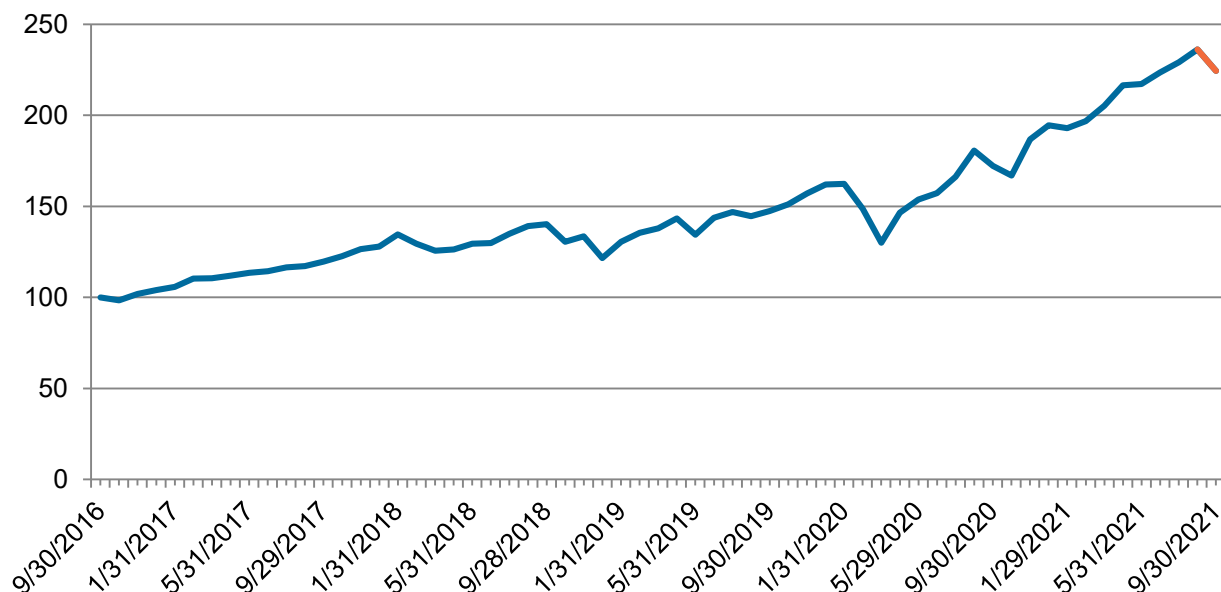
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

CRSP ISS ESG Industry Balanced Index provides a portfolio of the top half companies within CRSP US Large cap within each sector based on the ISS ESG

Performance score. CRSP uses FTSE's Enhanced Industry Classification Benchmark (EICB) for sector definition.

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	-4.97	0.40	15.37	30.33	16.99	17.55	14.21
PRICE RETURN	-5.07	0.07	14.17	28.44	14.81	15.22	11.85

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	7.80
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	2,118,598	7.43
ALPHABET INC	GOOGL	TECHNOLOGY	1,530,302	5.37
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	1,414,126	4.96
FACEBOOK INC	FB	TECHNOLOGY	809,042	2.84
TESLA INC	TSLA	CONSUMER DISCRETIONARY	621,480	2.18
NVIDIA CORPORATION	NVDA	TECHNOLOGY	492,005	1.73
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	489,131	1.72
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	425,146	1.49
VISA INC	V	INDUSTRIALS	375,922	1.32

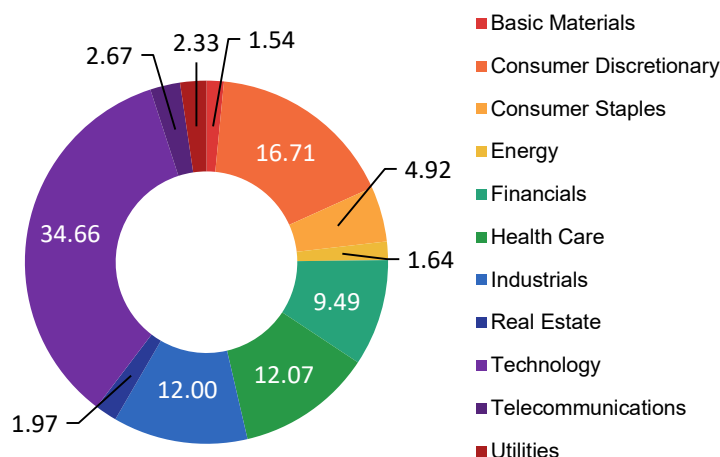
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	28,501,517
LARGEST COMPANY	2,222,068
SMALLEST COMPANY	3,764
MEDIAN COMPANY	37,230
AVERAGE COMPANY	97,608
NUMBER OF COMPANIES	292
% WEIGHT LARGEST COMPANY	7.80

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CLESGB



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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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