

CRSP[®] ISS ESG INDEXES

QUARTERLY PERFORMANCE

**CRSP ISS US LARGE CAP ESG INDUSTRY
BALANCED REMAINDER INDEX**

QUARTER ENDING

9-30-22

TICKER SYMBOL

CLESGBR

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 bottom 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.

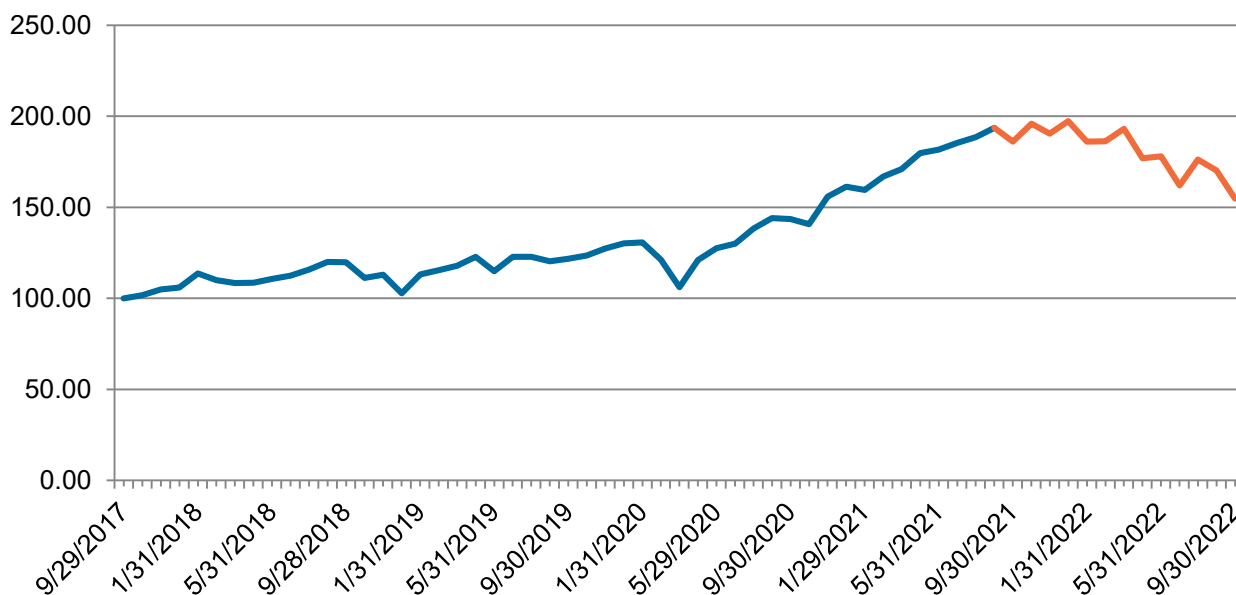
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

INVESTMENT PERFORMANCE STATISTICS* AS OF SEPT 30, 2022

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)			
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
TOTAL RETURN	-9.04	-4.41	-21.53	-16.77	8.37	9.14	8.98
PRICE RETURN	-9.18	-4.82	-22.45	-18.01	6.89	7.65	7.51

5-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

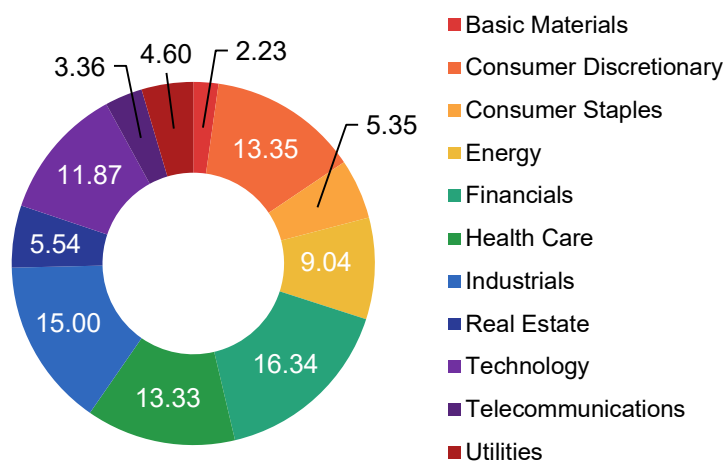
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	464173	5.86
EXXON MOBIL CORPORATION	XOM	ENERGY	363876	4.60
COSTCO WHOLESALE CORPORATION	COST	CONSUMER DISCRETIONARY	209198	2.64
THERMO FISHER SCIENTIFIC INC	TMO	HEALTH CARE	198711	2.51
BROADCOM INC	AVGO	TECHNOLOGY	170334	2.15
MCDONALDS CORPORATION	MCD	CONSUMER DISCRETIONARY	169759	2.14
DANAHER CORPORATION	DHR	HEALTH CARE	169103	2.14
COMCAST CORPORATION	CMCSA	TELECOMMUNICATIONS	129163	1.63
RAYTHEON TECHNOLOGIES	RTX	INDUSTRIALS	120867	1.53
SCHWAB CHARLES CORPORATION	SCHW	FINANCIALS	111048	1.40

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	7,916,637
LARGEST COMPANY	464,173
SMALLEST COMPANY	496
MEDIAN COMPANY	16,966
AVERAGE COMPANY	28,477
NUMBER OF COMPANIES	278
% WEIGHT LARGEST COMPANY	5.86

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CLESGBR



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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