

# CRSP<sup>®</sup> ISS ESG INDEXES

## QUARTERLY PERFORMANCE

### CRSP ISS US LARGE CAP ESG REMAINDER INDEX

QUARTER ENDING

12-30-22

TICKER SYMBOL

CLESGR

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 Remainder Index provides a portfolio of the bottom half companies within CRSP US Large cap based on the ISS ESG Performance score. ISS ESG Performance score

enables comparison of companies across different sectors with regards to ESG metric.

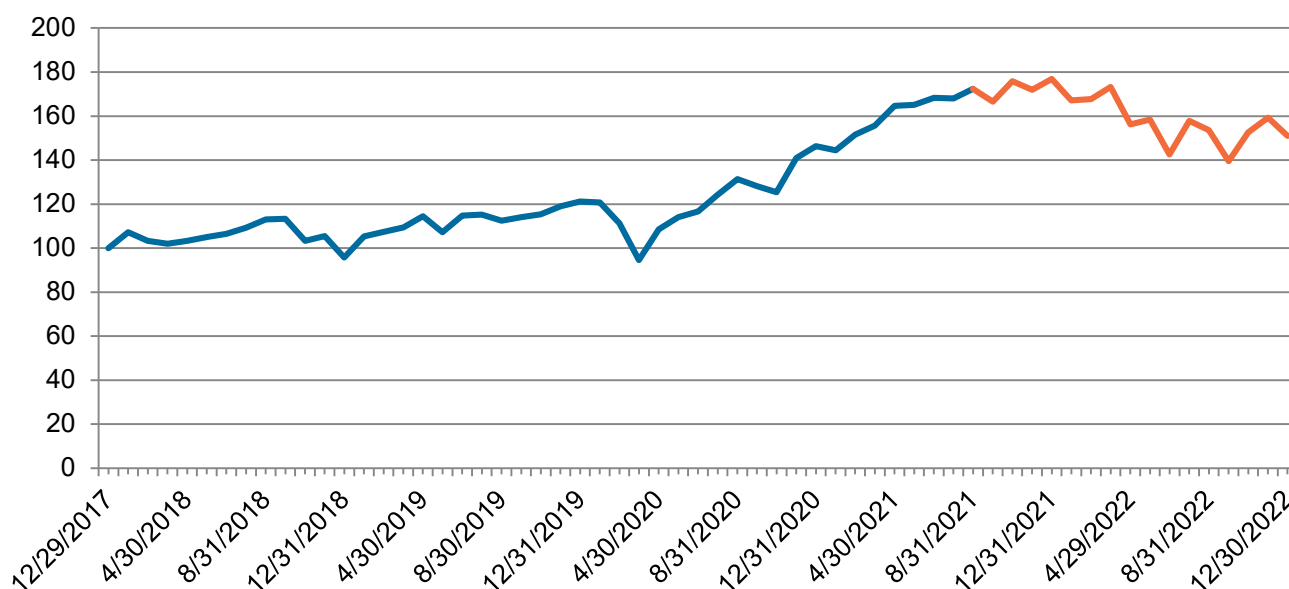
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF DEC 30, 2022

### PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)			
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	SINCE 12/31/2014
<b>TOTAL RETURN</b>	-5.16	8.31	-14.61	-14.61	7.61	8.60	8.94
<b>PRICE RETURN</b>	-5.27	7.85	-15.94	-15.94	6.11	7.07	7.39

### 5-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

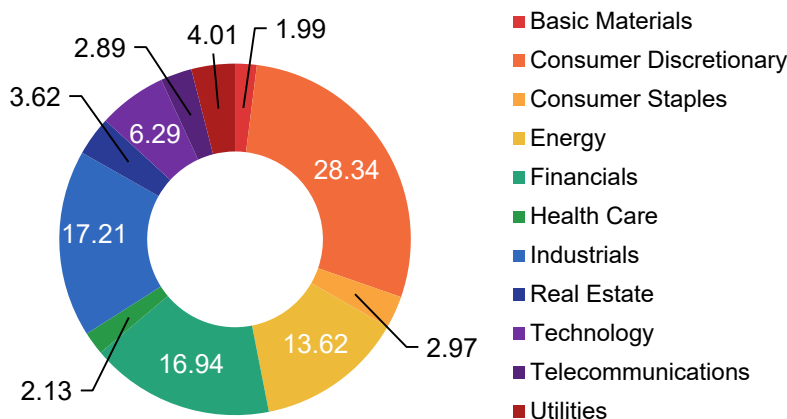
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	728,398	6.54
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	535,929	4.81
EXXON MOBIL CORPORATION	XOM	ENERGY	454,248	4.08
HOME DEPOT INC	HD	CONSUMER DISCRETIONARY	321,920	2.89
CHEVRON CORPORATION	CVX	ENERGY	312,362	2.80
BROADCOM INC	AVGO	TECHNOLOGY	226,452	2.03
COSTCO WHOLESALE CORPORATION	COST	CONSUMER DISCRETIONARY	202,049	1.81
MCDONALDS CORPORATION	MCD	CONSUMER DISCRETIONARY	193,016	1.73
WALMART INC	WMT	CONSUMER DISCRETIONARY	192,426	1.73
THE WALT DISNEY COMPANY	DIS	CONSUMER DISCRETIONARY	158,387	1.42

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	11,136,077
LARGEST COMPANY	728,398
SMALLEST COMPANY	254
MEDIAN COMPANY	21,629
AVERAGE COMPANY	40,495
NUMBER OF COMPANIES	275
% WEIGHT LARGEST COMPANY	6.54

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CLESGR



**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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