

# CRSP<sup>®</sup> ISS ESG INDEXES

## QUARTERLY PERFORMANCE

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

## QUARTER ENDING

**12-30-22**

## 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.

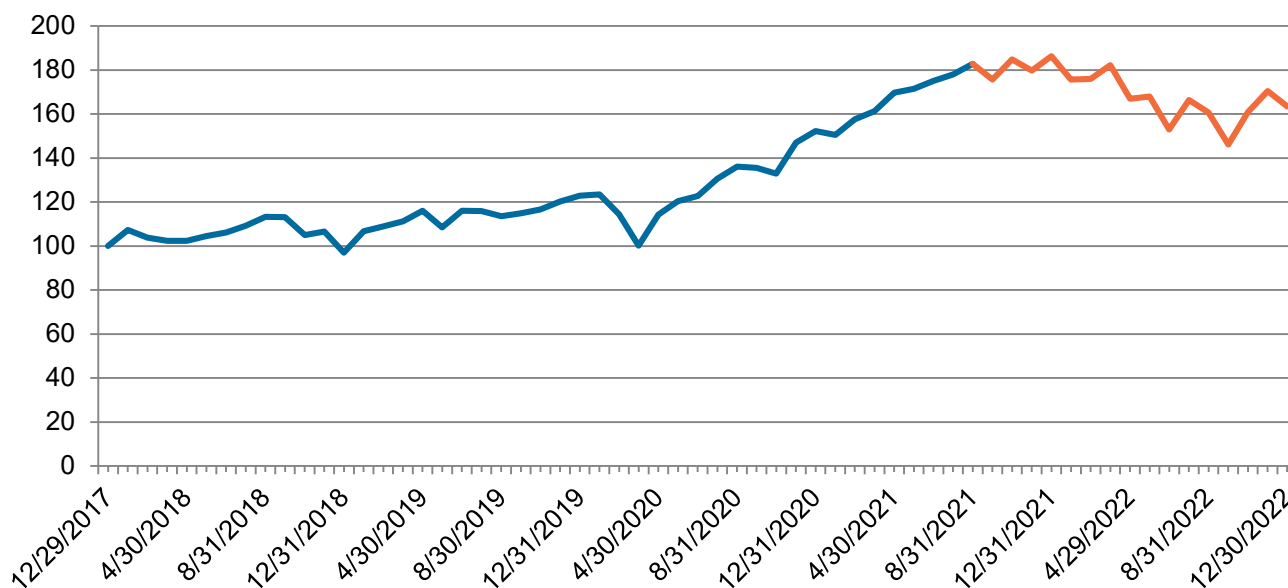
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF 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>	-4.05	11.84	-12.23	-12.23	9.97	10.33	10.22
<b>PRICE RETURN</b>	-4.17	11.38	-13.62	-13.62	8.45	8.80	8.72

### 5-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

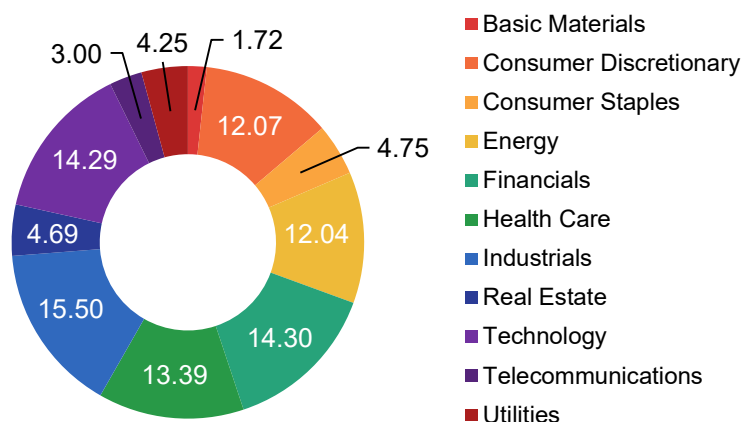
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	535,929	5.53
EXXON MOBIL CORPORATION	XOM	ENERGY	454,248	4.68
CHEVRON CORPORATION	CVX	ENERGY	312,362	3.22
META PLATFORMS INC	META	TECHNOLOGY	270,605	2.79
BROADCOM INC	AVGO	TECHNOLOGY	226,452	2.33
THERMO FISHER SCIENTIFIC	TMO	HEALTH CARE	215,978	2.23
COSTCO WHOLESALE CORPORATION	COST	CONSUMER DISCRETIONARY	202,049	2.08
MCDONALDS CORPORATION	MCD	CONSUMER DISCRETIONARY	193,016	1.99
DANAHER CORPORATION	DHR	HEALTH CARE	173,894	1.79
COMCAST CORPORATION	CMCSA	TELECOMMUNICATIONS	150,859	1.56

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	9,699,815
LARGEST COMPANY	535,929
SMALLEST COMPANY	254
MEDIAN COMPANY	20,363
AVERAGE COMPANY	35,530
NUMBER OF COMPANIES	273
% WEIGHT LARGEST COMPANY	5.53

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CLESGBR



**CRSP** | CENTER FOR RESEARCH IN SECURITY PRICES, LLC  
An Affiliate of the University of Chicago Booth School of Business

### LEGAL DISCLAIMER:

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The report is provided for informational, noncommercial purposes only, and may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of CRSP®.

The content is not an offer or recommendation to buy or sell, or a solicitation of an offer to buy or sell any security or instrument, or to participate in any particular trading strategy. Further, none of the content is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The report is provided to you on an "as is" basis without warranties of any kind. To the fullest extent permitted by applicable law, the University of Chicago, CRSP, and its third-party suppliers hereby disclaim all express, implied and statutory warranties of any kind, including, but not limited to, representations and warranties regarding accuracy, completeness, correctness, merchantability, or fitness for any particular purpose, or any representations or warranties arising from usage, custom, trade or by operation of law. The University of Chicago, CRSP, and its third-party suppliers, assume no responsibility for the consequences of any errors or omissions. In no event shall the University of Chicago, CRSP or any of its third-party

suppliers be liable for any claim arising out of or relating to CRSP-provided data or information, including, but not limited to, any decision made or action taken based on the use of the data or information or for any types of damages, including, but not limited to, direct, consequential, special, incidental, punitive or indirect damages, even if advised of the possibility of such damages.

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/>.

©2023 CRSP. All rights reserved.