

# CRSP<sup>®</sup> ISS ESG INDEXES

## QUARTERLY PERFORMANCE

### CRSP ISS US LARGE CAP ESG REMAINDER INDEX

## QUARTER ENDING

6-30-22

## 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.

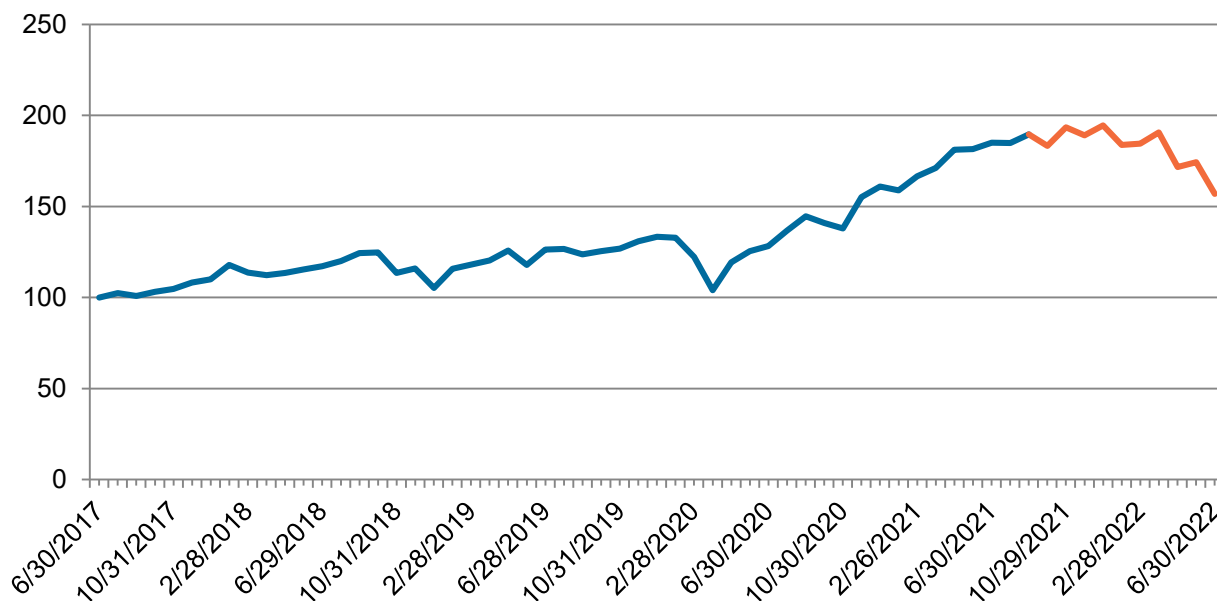
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF JUNE 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> | -9.98      | -17.69  | -19.38     | -15.25          | 7.49   | 9.42   | 8.73             |
| <b>PRICE RETURN</b> | -10.10     | -18.02  | -19.97     | -16.37          | 6.04   | 7.90   | 7.20             |

### 5-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

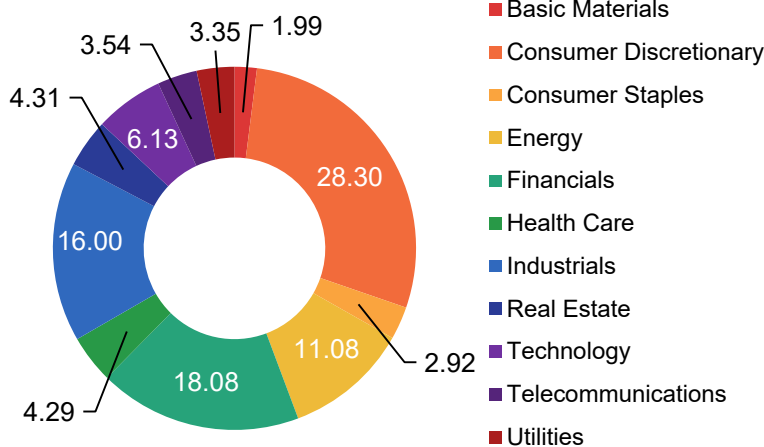
| SECURITY NAME                | TICKER | INDUSTRY SECTOR        | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|------------------------------|--------|------------------------|-----------------------------|--------------------|
| AMAZON.COM INC               | AMZN   | CONSUMER DISCRETIONARY | 918,530                     | 8.99               |
| BERKSHIRE HATHAWAY           | BRK.A  | FINANCIALS             | 471,521                     | 4.62               |
| EXXON MOBIL CORPORATION      | XOM    | ENERGY                 | 360,762                     | 3.53               |
| CHEVRON CORPORATION          | CVX    | ENERGY                 | 256,019                     | 2.51               |
| COSTCO WHOLESALE CORPORATION | COST   | CONSUMER DISCRETIONARY | 212,429                     | 2.08               |
| BROADCOM INC                 | AVGO   | TECHNOLOGY             | 188,430                     | 1.84               |
| MCDONALDS CORPORATION        | MCD    | CONSUMER DISCRETIONARY | 182,579                     | 1.79               |
| COMCAST CORPORATION          | CMCSA  | TELECOMMUNICATIONS     | 175,425                     | 1.72               |
| THE WALT DISNEY COMPANY      | DIS    | CONSUMER DISCRETIONARY | 171,948                     | 1.68               |
| WALMART INC                  | WMT    | CONSUMER DISCRETIONARY | 167,342                     | 1.64               |

## MARKET CAP STRUCTURE

| CATEGORY                 | CURRENT (\$ MILLIONS) |
|--------------------------|-----------------------|
| INDEX MARKET CAP         | 10,216,296            |
| LARGEST COMPANY          | 918,530               |
| SMALLEST COMPANY         | 829                   |
| MEDIAN COMPANY           | 18,864                |
| AVERAGE COMPANY          | 35,973                |
| NUMBER OF COMPANIES      | 284                   |
| % WEIGHT LARGEST COMPANY | 8.99                  |

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CLESGR



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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.

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