

# CRSP<sup>®</sup> ISS ESG INDEXES

## QUARTERLY PERFORMANCE

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

## QUARTER ENDING

**6-30-22**

## 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.

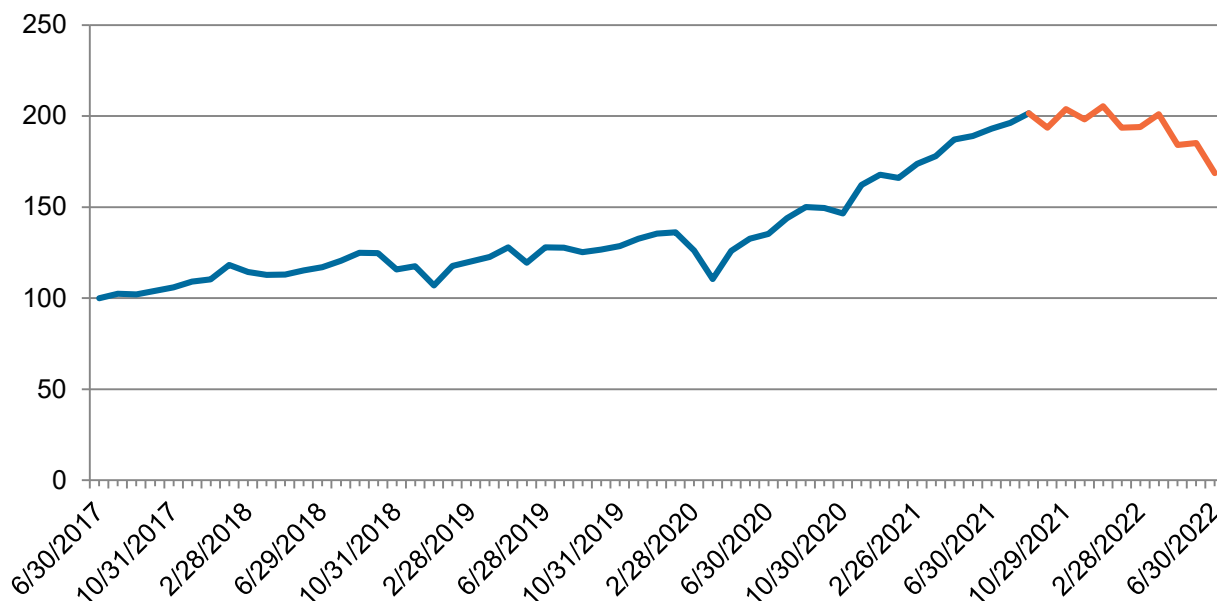
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF 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>	-8.95	-16.08	-17.91	-12.64	9.64	11.02	9.95
<b>PRICE RETURN</b>	-9.09	-16.41	-18.52	-13.83	8.18	9.53	8.48

### 5-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

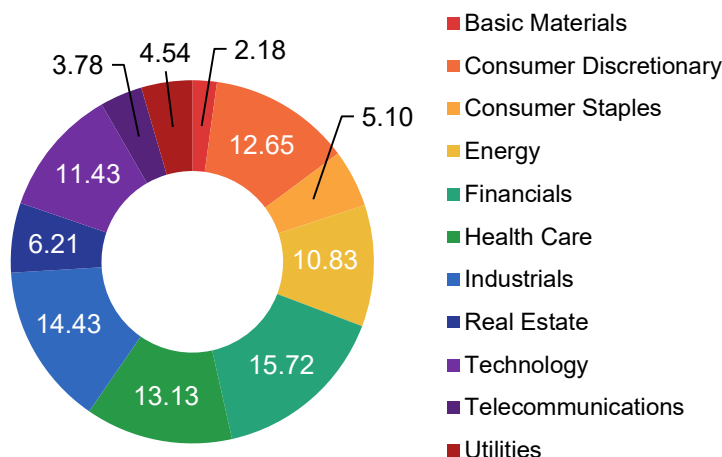
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	471,521	5.42
EXXON MOBIL CORPORATION	XOM	ENERGY	360,762	4.15
CHEVRON CORPORATION	CVX	ENERGY	256,019	2.94
THERMO FISHER SCIENTIFIC	TMO	HEALTH CARE	212,673	2.45
COSTCO WHOLESALE CORPORATION	COST	CONSUMER DISCRETIONARY	212,429	2.44
BROADCOM INC	AVGO	TECHNOLOGY	188,430	2.17
MCDONALDS CORPORATION	MCD	CONSUMER DISCRETIONARY	182,579	2.10
COMCAST CORPORATION	CMCSA	TELECOMMUNICATIONS	175,425	2.02
DANAHER CORPORATION	DHR	HEALTH CARE	165,896	1.91
RAYTHEON TECHNOLOGIES CORP	RTX	INDUSTRIALS	142,936	1.64

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	8,695,845
LARGEST COMPANY	471,521
SMALLEST COMPANY	829
MEDIAN COMPANY	18,511
AVERAGE COMPANY	31,057
NUMBER OF COMPANIES	280
% WEIGHT LARGEST COMPANY	5.42

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CLESGBR



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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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