

# CRSP<sup>®</sup> ISS ESG INDEXES

## QUARTERLY PERFORMANCE

### CRSP ISS US LARGE CAP ESG INDEX

## QUARTER ENDING

9-30-22

## TICKER SYMBOL

CLESG

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 Index provides a portfolio of the top 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.

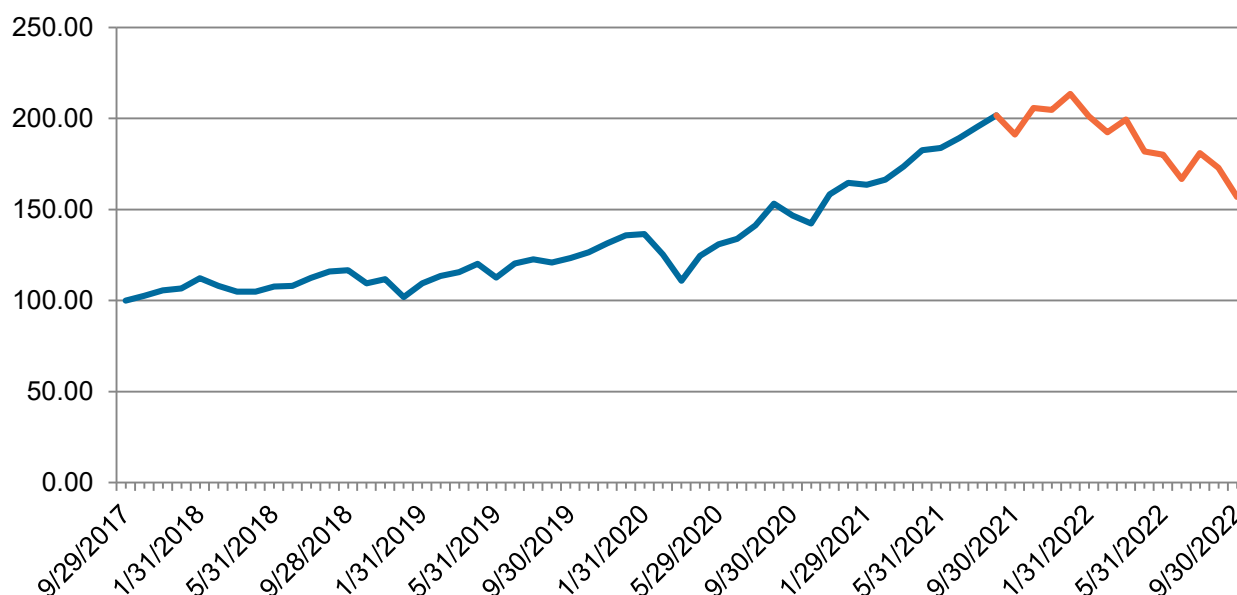
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF SEPT 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>	-9.25	-5.89	-26.54	-17.94	8.36	9.42	9.83
<b>PRICE RETURN</b>	-9.36	-6.25	-27.36	-19.12	6.61	7.44	7.67

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

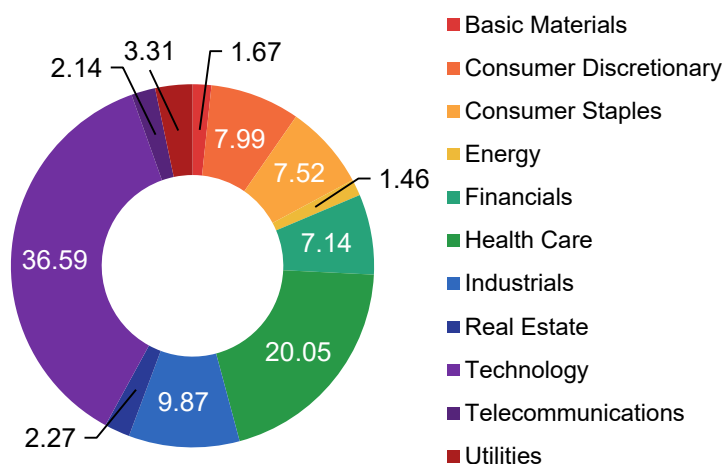
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2109929	10.02
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1736943	8.25
ALPHABET INC	GOOGL	TECHNOLOGY	1077204	5.12
TESLA INC	TSLA	CONSUMER DISCRETIONARY	706480	3.36
UNITEDHEALTH GROUP	UNH	HEALTH CARE	472406	2.24
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	429503	2.04
META PLATFORMS INC	META	TECHNOLOGY	309442	1.47
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	306454	1.46
PROCTER & GAMBLE CO COM	PG	CONSUMER STAPLES	301681	1.43
VISA INC	V	INDUSTRIALS	290460	1.38

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	21,054,383
LARGEST COMPANY	2,109,929
SMALLEST COMPANY	2,753
MEDIAN COMPANY	30,305
AVERAGE COMPANY	75,194
NUMBER OF COMPANIES	280
% WEIGHT LARGEST COMPANY	10.02

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CLESG



**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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