

CRSP[®] ISS ESG INDEXES

Index Construction Methodology

Index Pairs	CRSP ISS ESG PRIME	CRSP ISS ESG	CRSP ISS ESG Industry Balanced
Universe	CRSP US LARGE CAP		
Selection Universe	CRSP US LARGE CAP		EICB-BASED SECTOR WITHIN CRSP US LARGE CAP
Selection Methodology	ISS ESG PERFORMANCE SCORE > 50	TOP 1/2 OF COMPANIES BASED ON ISS ESG PERFORMANCE SCORE ESG (QUALIFYING) BOTTOM 1/2 OF COMPANIES BASED ON ISS ESG PERFORMANCE SCORE REMAINDER (NON-QUALIFYING)	
	Selects companies that are designated as Prime by ISS, i.e. those with ISS ESG Performance Score equal or above 50	Splits selection universe in half based on count of companies sorted by ISS ESG Performance Scores Example: Out of 550 companies ESG (Qualifying) index would select top 275 companies with the highest ISS ESG Performance Score	
Security Weighting	VALUE-WEIGHTED, FLOAT-ADJUSTED		

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