

# CRSP<sup>®</sup> ISS ESG INDEXES

## QUARTERLY PERFORMANCE

### CRSP ISS US LARGE CAP ESG NON-PRIME INDEX

## QUARTER ENDING

12-30-22

## TICKER SYMBOL

CLESGNP

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 Non-Prime Index provides portfolio of companies within CRSP US Large Cap that were not included in CRSP ISS ESG Prime Index. Under the ISS ESG framework, Prime status is granted to industry leaders who fulfill the highest performance expectations. Prime rated companies are considered by ISS to be well-positioned

to, on the one hand, adequately manage key ESG risks associated with their specific business model, and, on the other hand, capitalize on opportunities offered by transformations towards sustainable development.

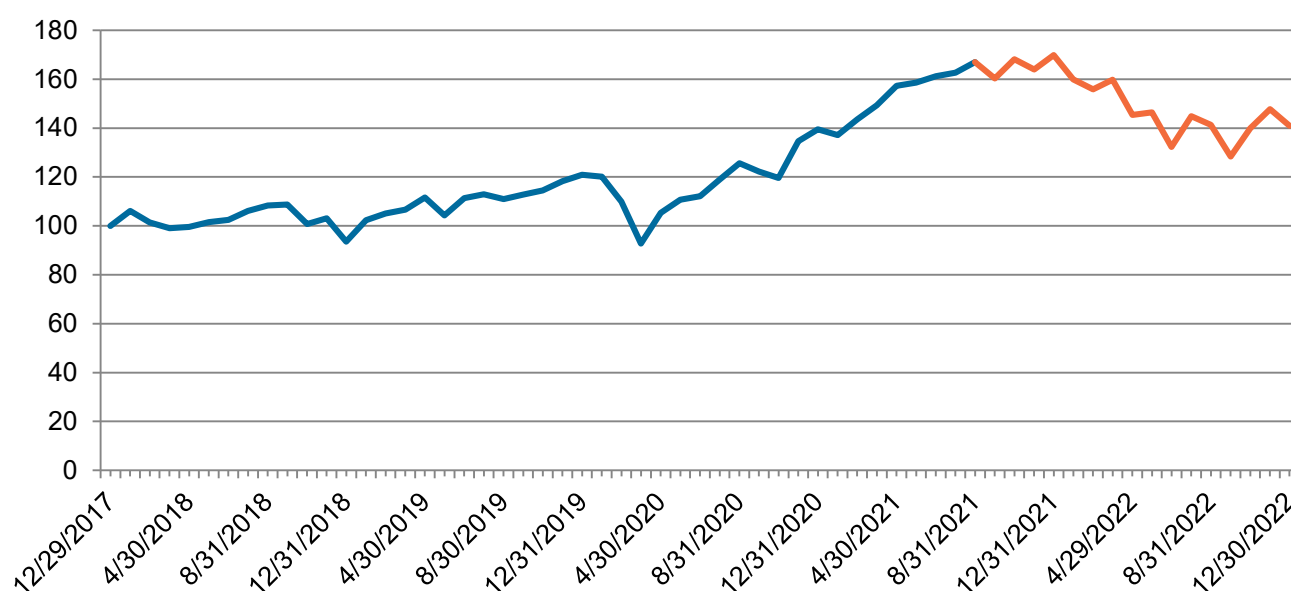
Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after 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>	-4.64	9.78	-16.99	-16.99	5.24	7.10	8.51
<b>PRICE RETURN</b>	-4.79	9.28	-18.40	-18.40	3.55	5.29	6.58

### 5-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

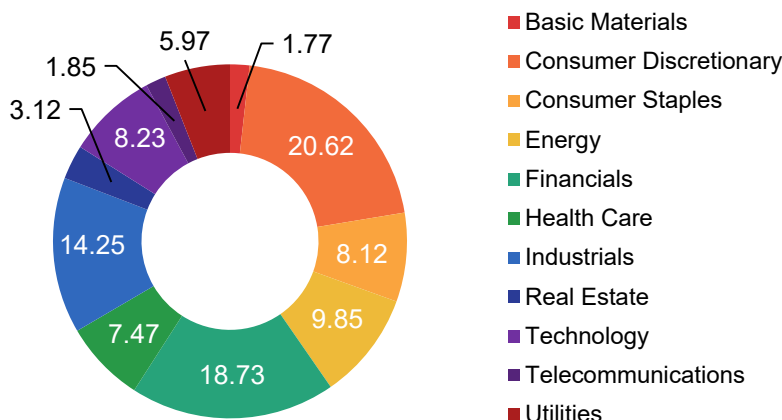
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	728,398	4.19
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	535,929	3.09
EXXON MOBIL CORPORATION	XOM	ENERGY	454,248	2.61
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	393,343	2.26
HOME DEPOT INC	HD	CONSUMER DISCRETIONARY	321,920	1.85
CHEVRON CORPORATION	CVX	ENERGY	312,362	1.80
META PLATFORMS INC	META	TECHNOLOGY	270,605	1.56
PEPSICO INC	PEP	CONSUMER STAPLES	248,897	1.43
COCA COLA COMPANY	KO	CONSUMER STAPLES	247,574	1.43
BROADCOM INC	AVGO	TECHNOLOGY	226,452	1.30

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	17,371,431
LARGEST COMPANY	728,398
SMALLEST COMPANY	254
MEDIAN COMPANY	23,694
AVERAGE COMPANY	42,682
NUMBER OF COMPANIES	407
% WEIGHT LARGEST COMPANY	4.19

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CLESGNP



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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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