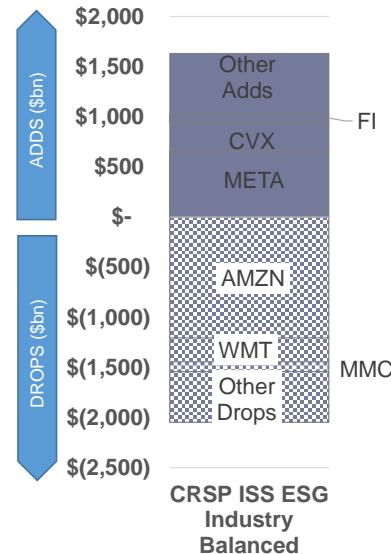
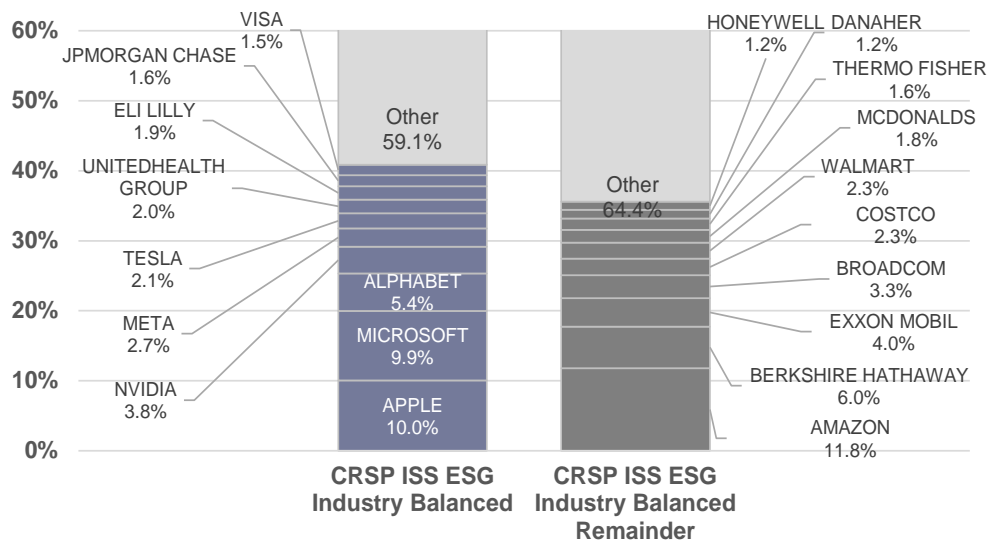
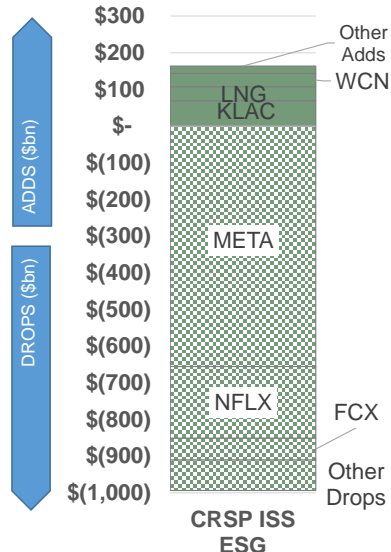
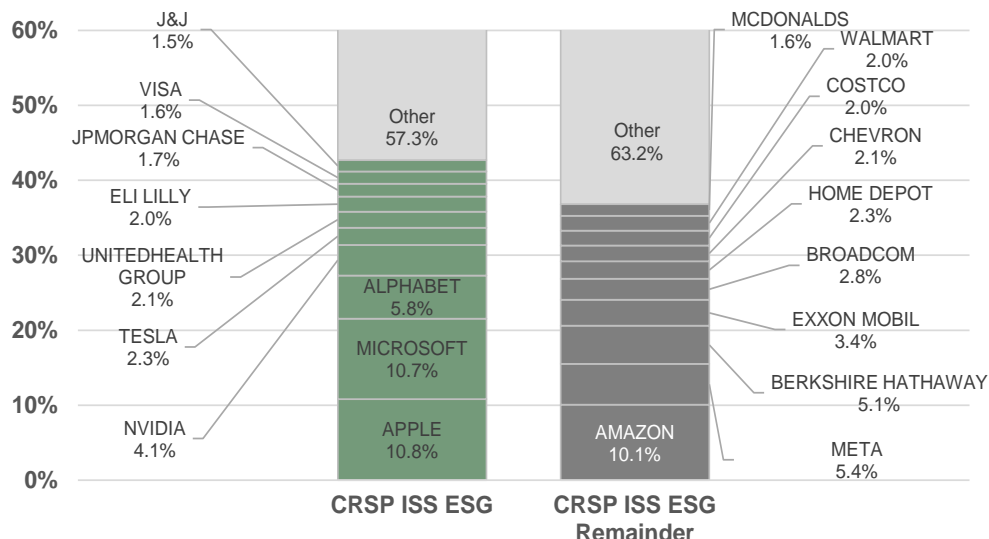
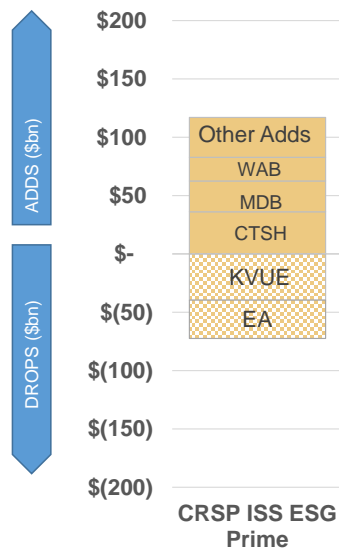
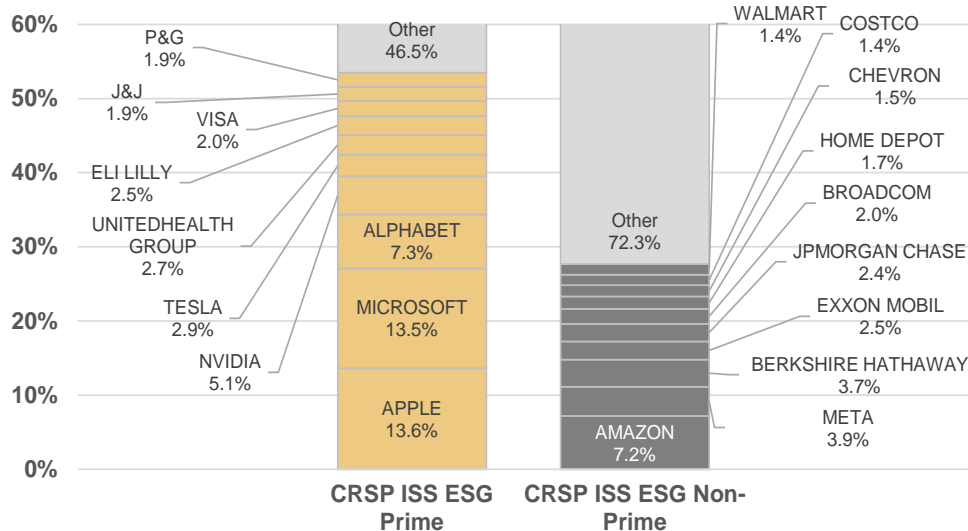


# CRSP ISS ESG INDEXES OCTOBER 2023 UPDATE

## Top 10 Constituents By Index Pairs

## Adds/Drops September 2023 Ranking



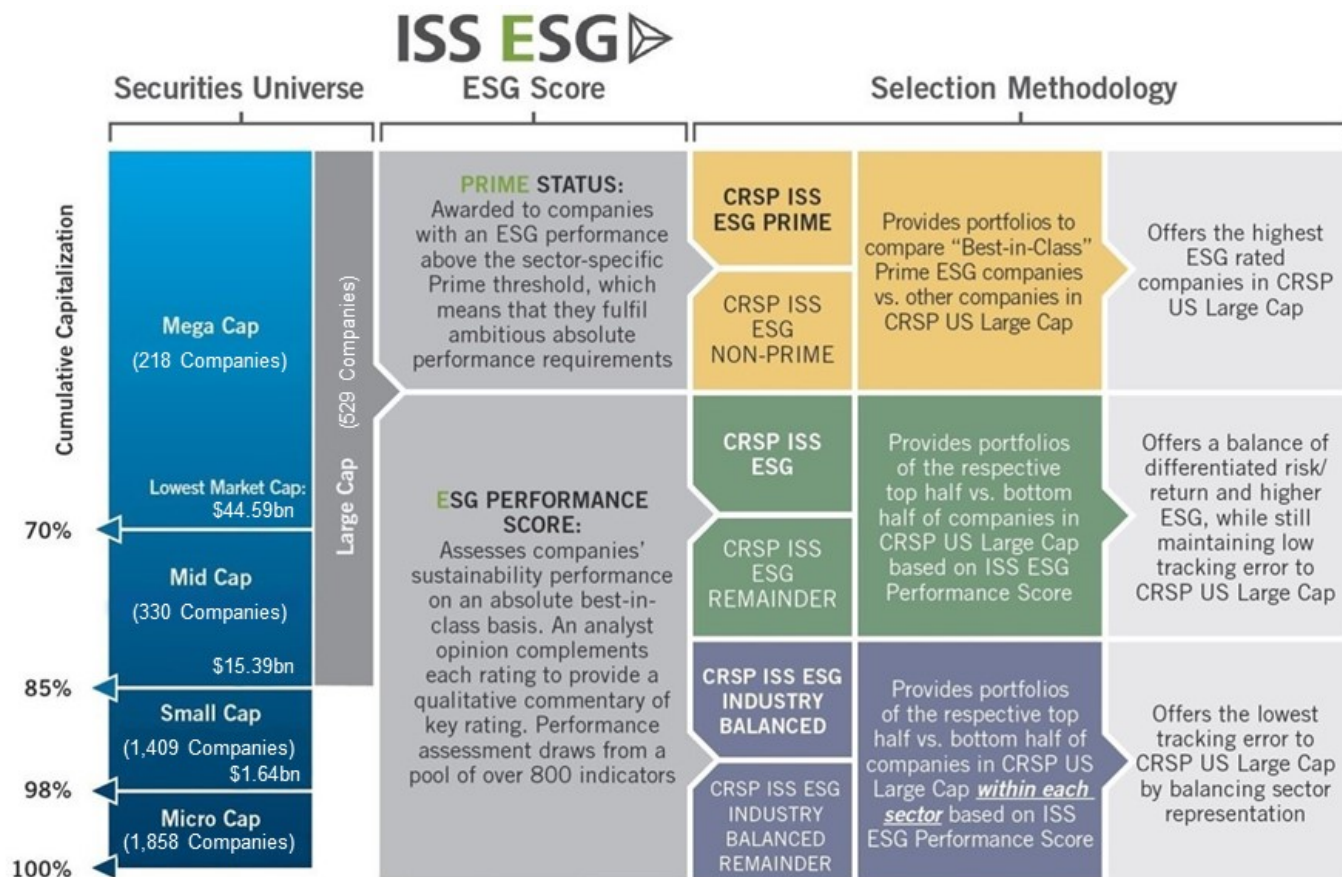
Note: Data as of 10/31/2023; the changes to portfolio are from ranking on 9/1/2023

# CRSP ESG INDEXES OCTOBER 2023 DEVELOPMENTS

- To learn more about the CRSP ISS ESG Indexes Suite visit our webpage: <https://www.crsp.org/indexes/>
- To get the monthly CRSP US Market Update, follow us on LinkedIn: [CRSP LinkedIn](#)
- For additional information please e-mail: [indexes@crsp.org](mailto:indexes@crsp.org)

## ESG PERFORMANCE – OCTOBER 2023

- October saw the CRSP ISS ESG Index pairs perform consistently across the different methodologies, with the Qualifying indexes outperforming the Remainder pairs
- YTD the historical long-term trends continued to favor the ESG qualifying indexes across all three pairs.



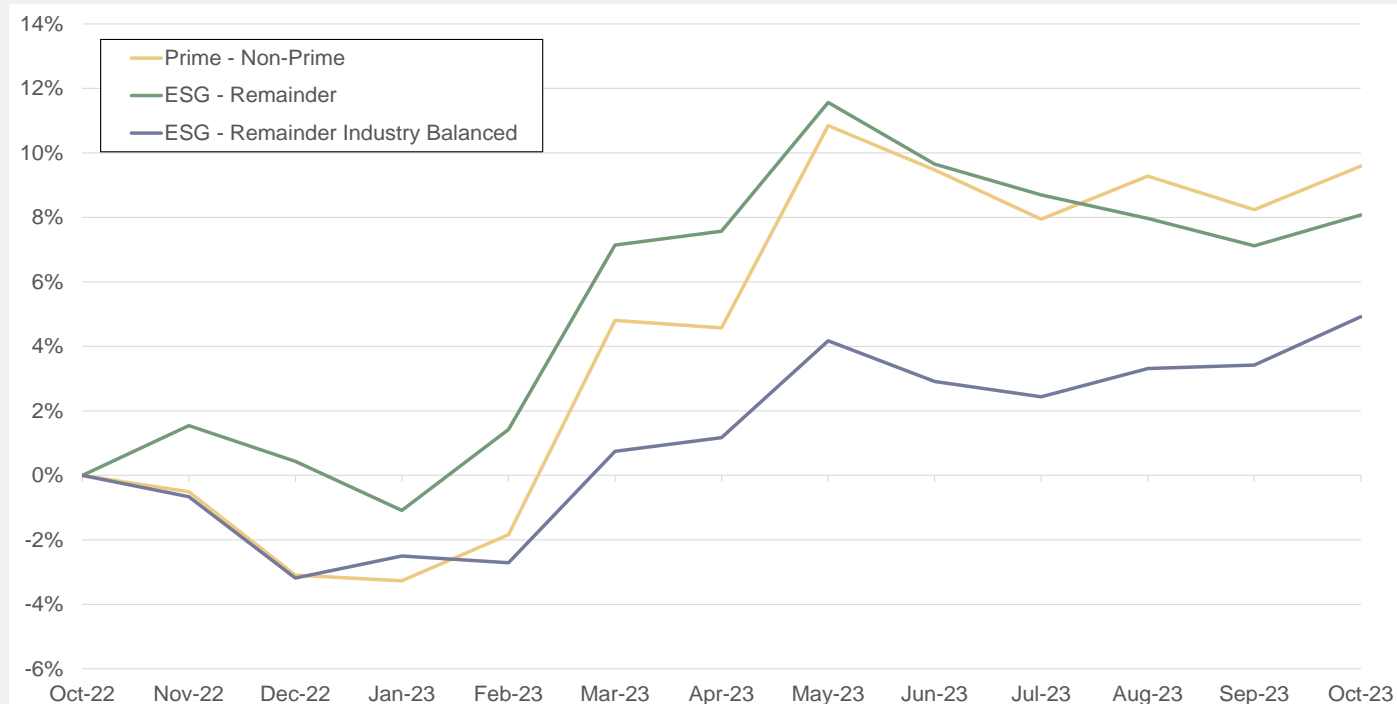
## CRSP ISS U.S. Large Cap ESG Indexes Performance

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Return for					
				1 Month	3 Months	YTD	1 Year	3 Years	5 Years
	<b>CRSP US Large Cap Index</b>	<b>529</b>	<b>\$35,743,568</b>	<b>(2.16%)</b>	<b>(8.26%)</b>	<b>11.24%</b>	<b>10.39%</b>	<b>9.61%</b>	<b>10.92%</b>
Prime	CRSP ISS US Large Cap ESG Prime Index	164	\$18,624,382	(1.55%)	(7.57%)	18.65%	15.74%	12.37%	15.76%
	CRSP ISS US Large Cap ESG Non-Prime Index	365	\$17,119,186	(2.80%)	(8.98%)	4.58%	5.37%	7.21%	7.92%
ESG	CRSP ISS US Large Cap ESG Index	265	\$23,456,603	(1.85%)	(8.41%)	14.17%	13.36%	10.23%	11.72%
	CRSP ISS US Large Cap ESG Remainder Index	264	\$12,286,965	(2.73%)	(7.87%)	5.65%	4.59%	8.36%	9.10%
ESG Industry Balanced	CRSP ISS US Large Cap ESG Industry Balanced Index	266	\$25,256,944	(1.73%)	(7.60%)	13.88%	11.96%	9.94%	11.19%
	CRSP ISS US Large Cap ESG Industry Balanced Remainder Index	263	\$10,486,624	(3.18%)	(9.85%)	4.95%	6.65%	8.90%	10.33%

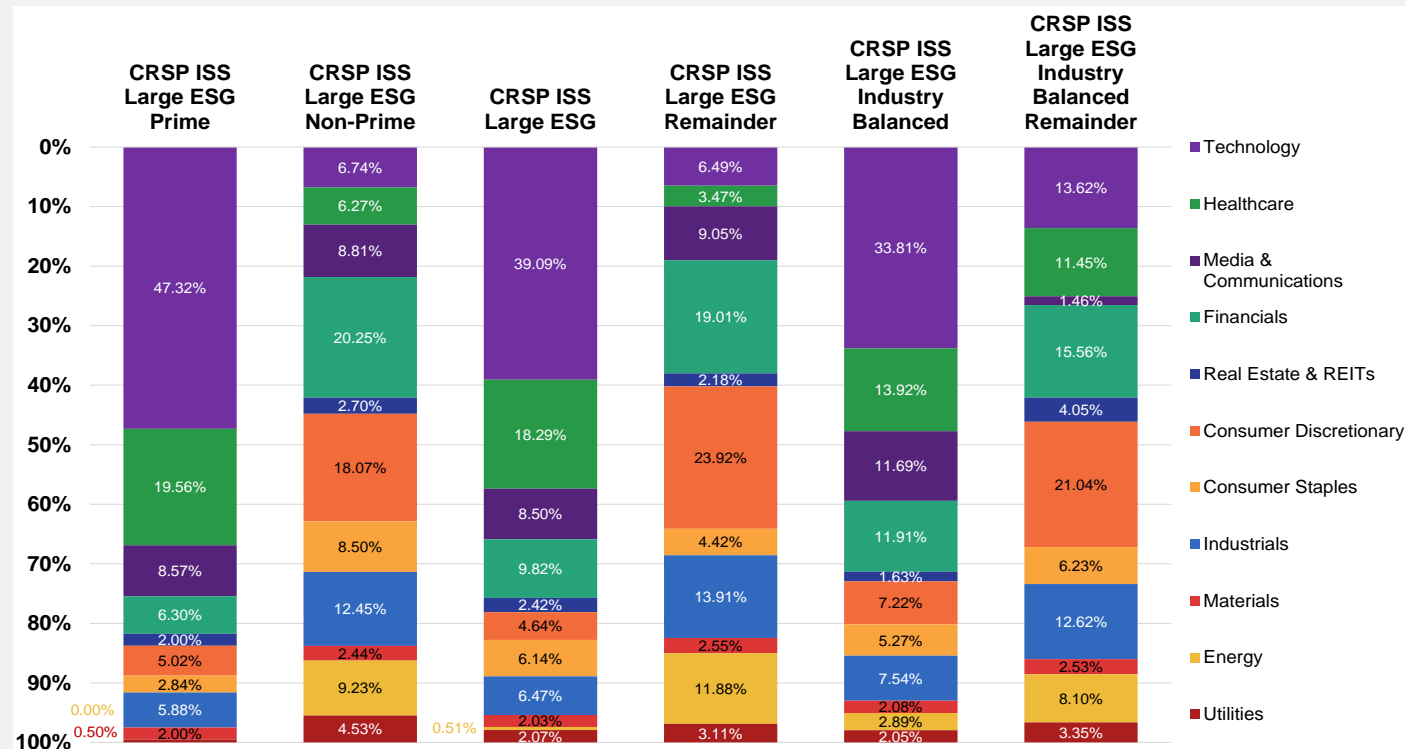
Note: Data as of 10/31/2023; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized; Prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest

# CRSP ISS ESG INDEXES PERFORMANCE – OCTOBER 2023

## Cumulative Performance of CRSP ISS ESG Qualifying and Remainder Indexes Differences



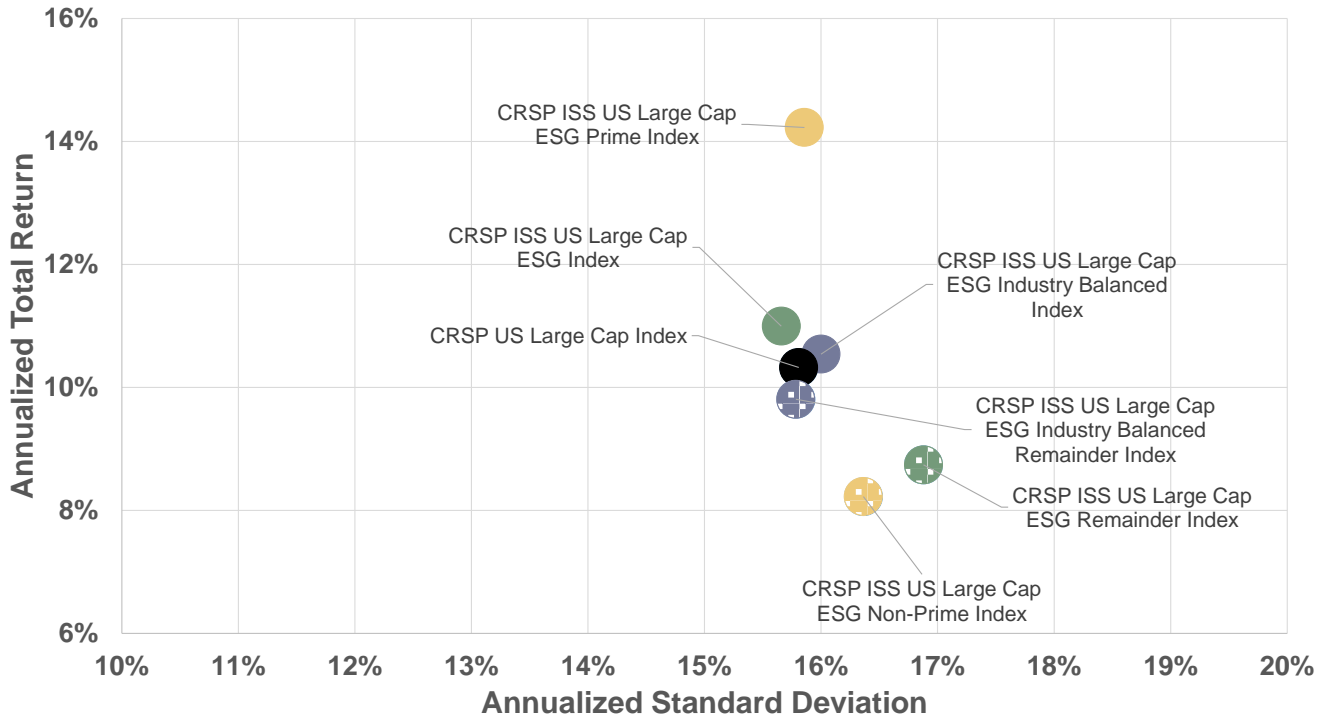
## CRSP ISS ESG Indexes Sector Allocation



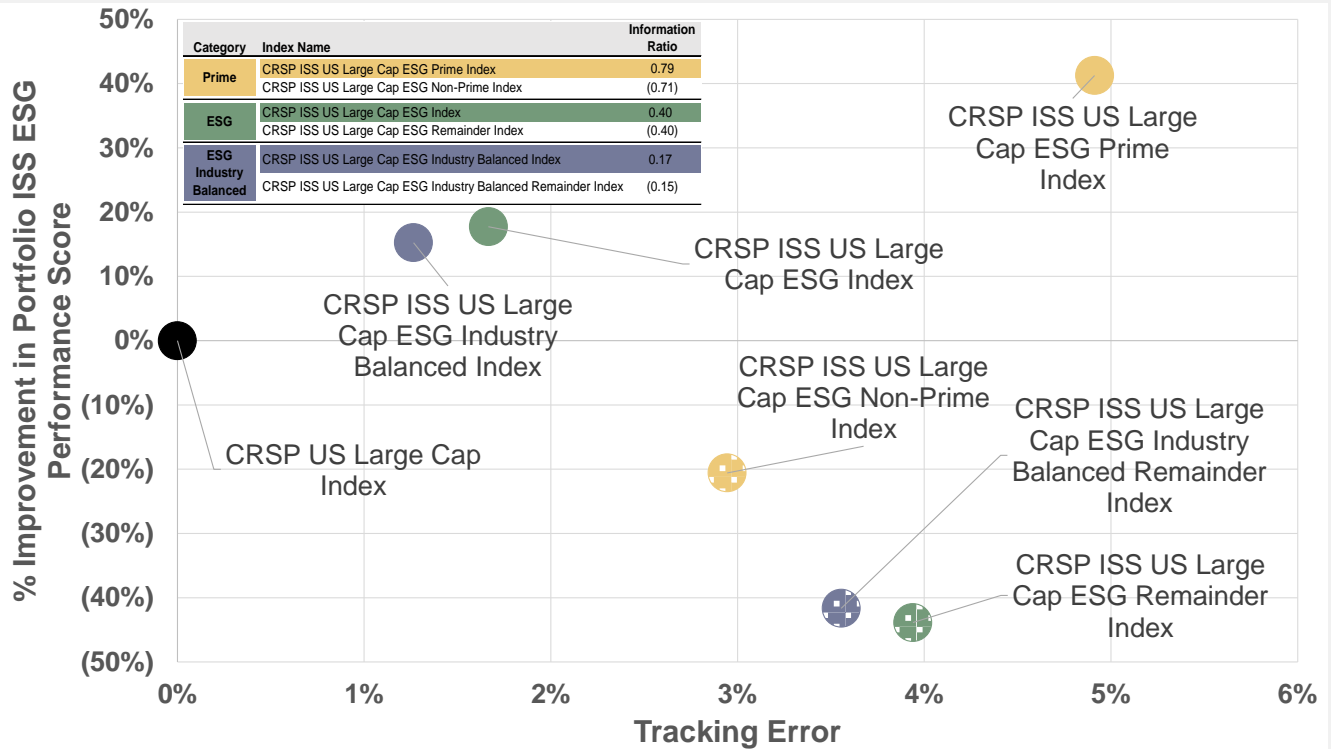
Note: Data as of 10/31/2023; returns computation is based on the difference of total monthly returns; prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest Sector weights are computed using company's assignment to the industry as defined by ICE's Uniform Entity Sectors classification system; sector weights are based on float-adjusted market cap weights

# CRSP ISS ESG SCORES DYNAMIC

CRSP ISS ESG Indexes Risk vs. Return (January 2015 – October 2023)



CRSP ISS ESG Indexes Tracking vs. ESG Score Improvement (January 2015 – October 2023)



Note: Data as of 10/31/2023; prior to 9/7/2021 the CRSP ISS ESG Indexes data is based on a backtest; Portfolio level ISS ESG Performance Score is computed by multiplying securities' ISS ESG Performance Score by the corresponding weight in the index

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