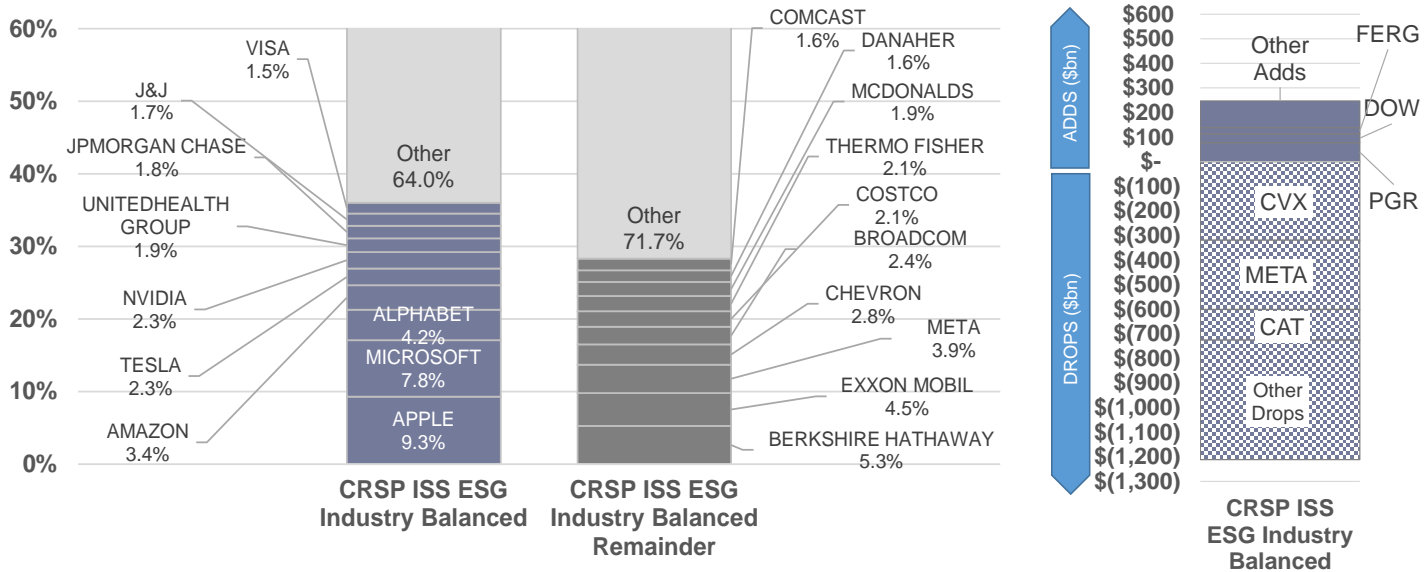
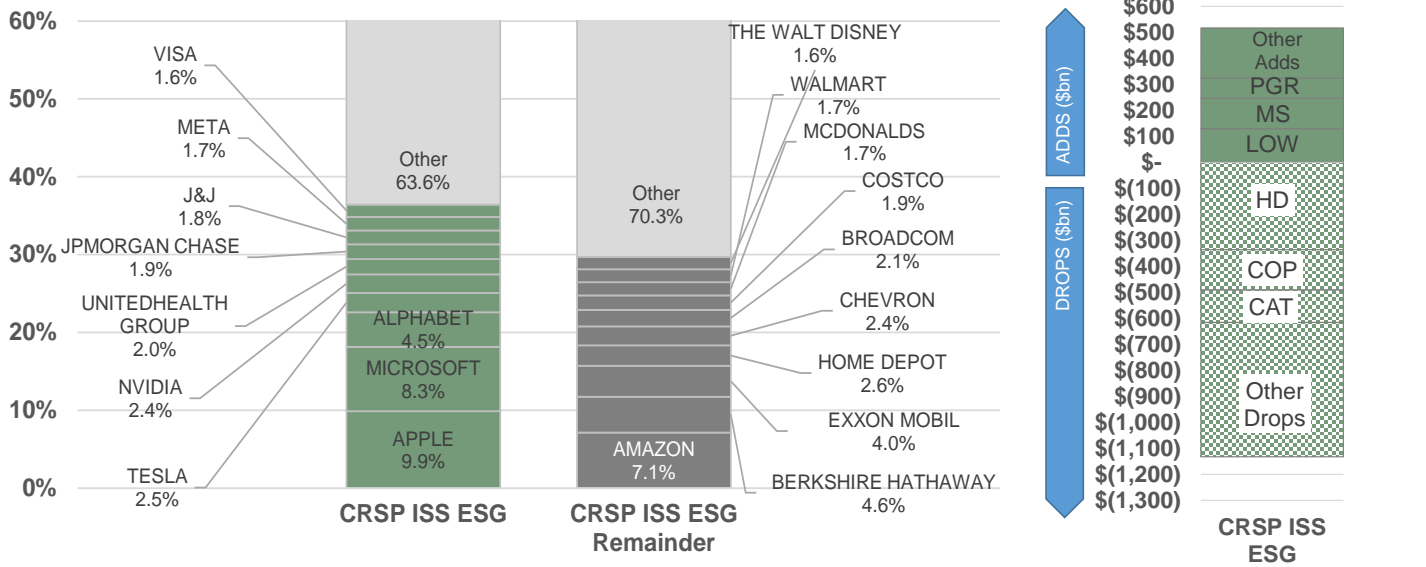
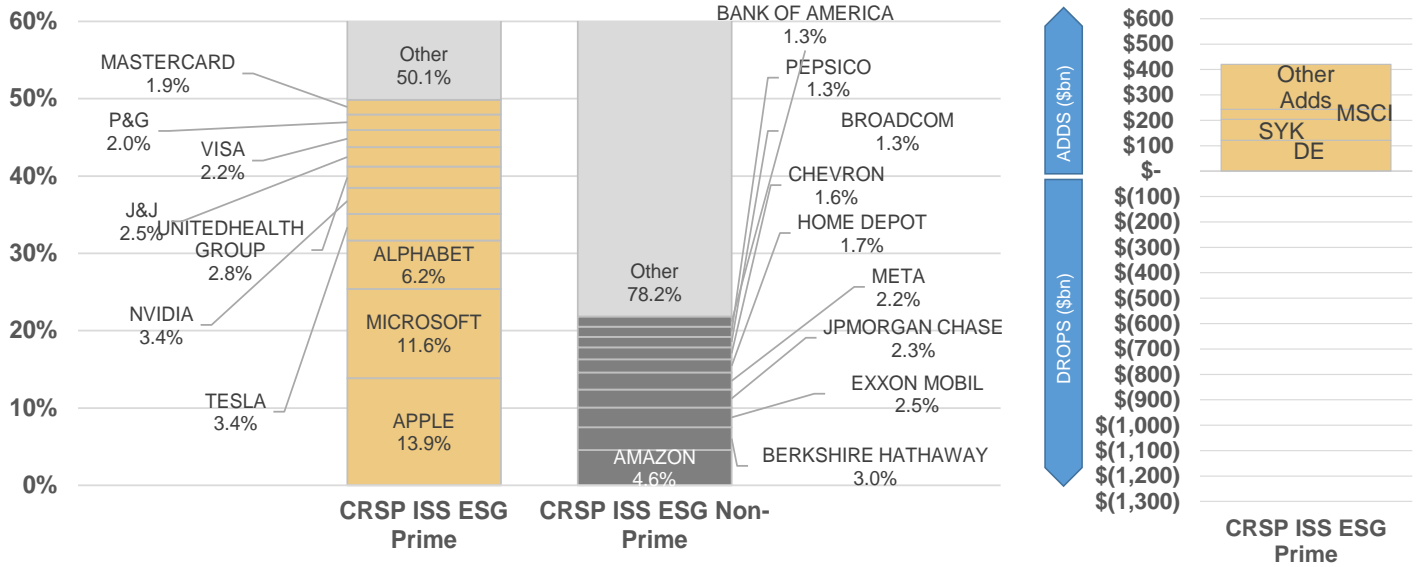


CRSP ISS ESG INDEXES FEBRUARY 2023 UPDATE

Top 10 Constituents By Index Pairs

Adds/Drops December 2022 Ranking



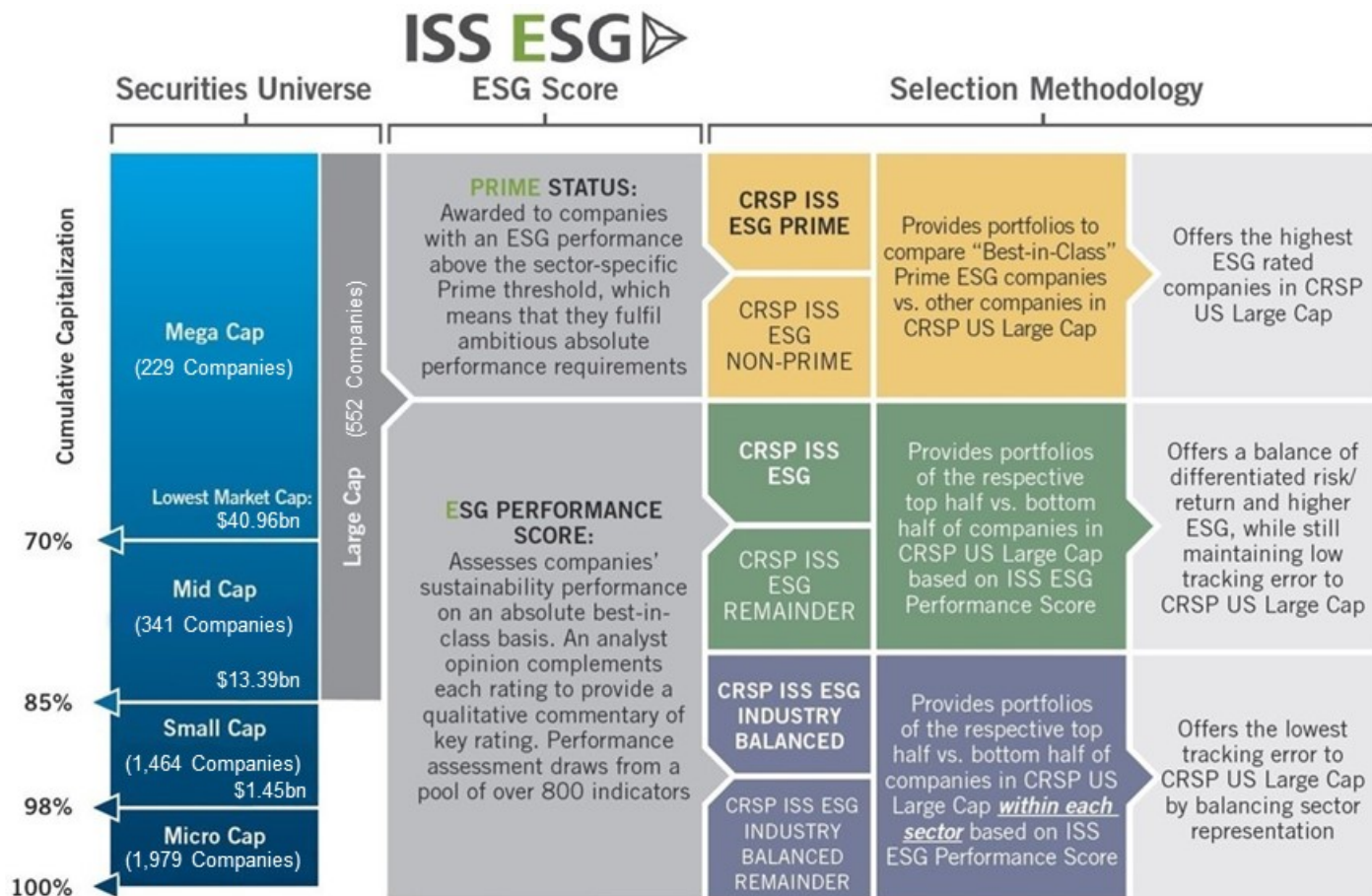
Note: Data as of 2/28/2023; the changes to portfolio are from ranking on 12/2/2022

CRSP ESG INDEXES FEBRUARY 2023 DEVELOPMENTS

We are excited to congratulate our ESG Score Provider, ISS ESG for being named as the “**Best ESG Index Provider**” for 2023. As we noted multiple times, it is absolutely critical to ensure that ESG Data and Scores that form the basis for our ESG Indexes are of the highest quality and transparency.

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

CRSP ISS ESG Indexes are based on the transparent, unbiased, and objective methodology that ensures investors can identify the exact reasons for each company’s inclusion in the portfolio. Combined with the transparency of ISS ESG Scores, an investor can identify exactly which factors, Environmental, Social or Governance have caused the company to be added or removed from the portfolio.



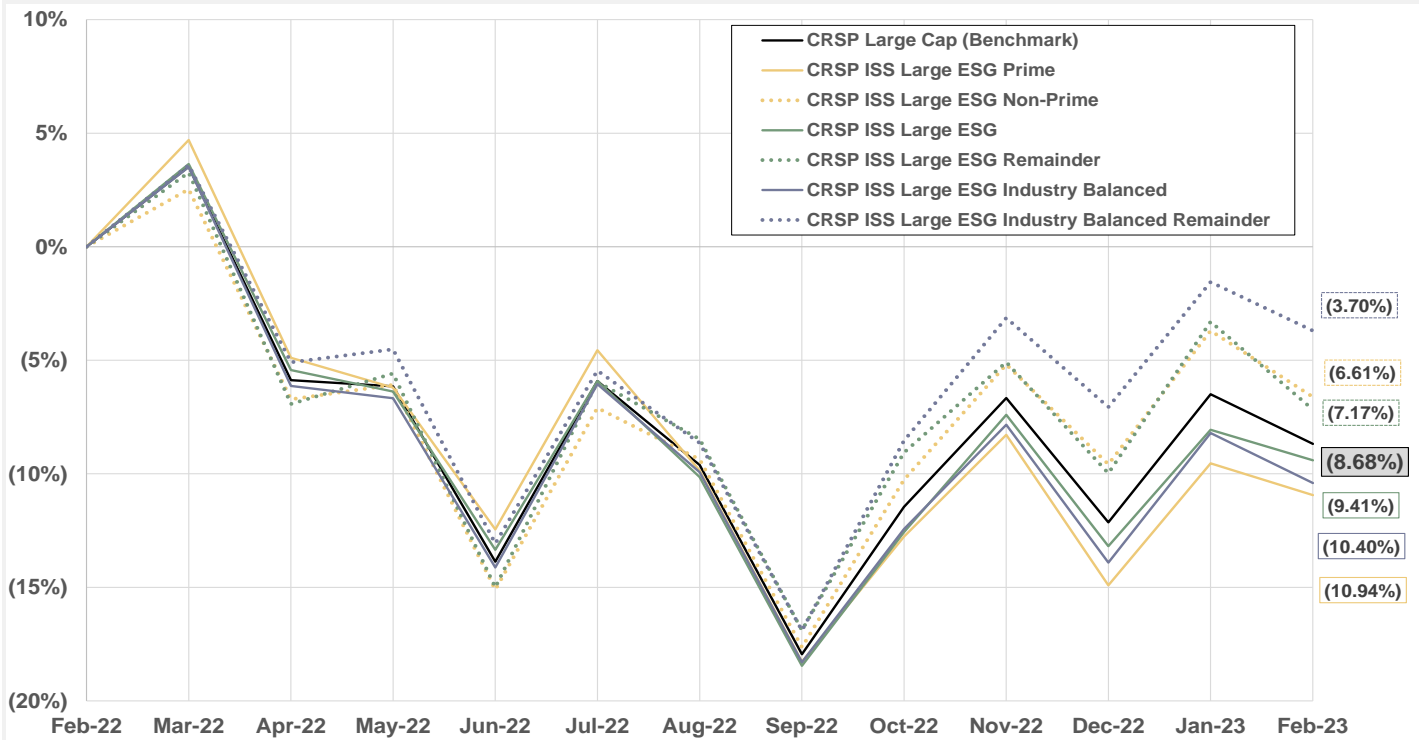
CRSP ISS U.S. Large Cap ESG Indexes Performance

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Return for					
				1 Month	3 Months	YTD	1 Year	3 Years	5 Years
	CRSP U.S. Large Cap	552	\$33,977,725	(2.33%)	(2.16%)	3.93%	(8.68%)	11.72%	9.63%
Prime	CRSP ISS Large ESG Prime	145	\$16,083,712	(1.55%)	(2.90%)	4.67%	(10.94%)	15.16%	14.12%
	CRSP ISS Large ESG Non-Prime	407	\$17,894,013	(3.03%)	(1.51%)	3.28%	(6.61%)	9.82%	7.49%
ESG	CRSP ISS Large ESG	277	\$22,522,718	(1.46%)	(2.17%)	4.35%	(9.41%)	11.61%	10.03%
	CRSP ISS Large ESG Remainder	275	\$11,455,007	(4.00%)	(2.20%)	3.12%	(7.17%)	11.87%	8.56%
ESG Industry Balanced	CRSP ISS Large ESG Industry Balanced	279	\$23,952,757	(2.40%)	(2.78%)	4.07%	(10.40%)	10.90%	9.39%
	CRSP ISS Large ESG Industry Balanced Remainder	273	\$10,024,968	(2.18%)	(0.58%)	3.61%	(3.70%)	13.97%	10.29%

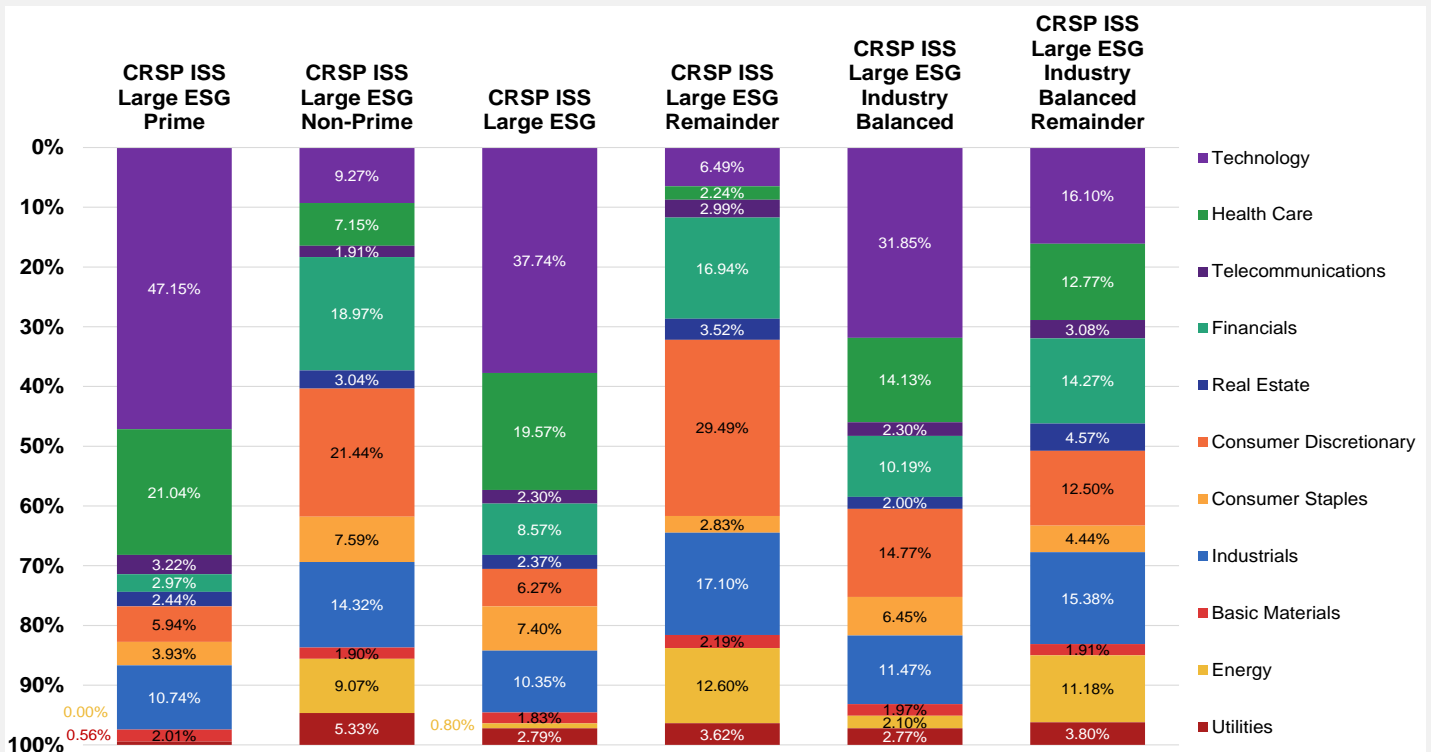
Note: Data as of 2/28/2023; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized; Prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest

CRSP ISS ESG INDEXES PERFORMANCE – FEBRUARY 2023

Cumulative Performance For CRSP ISS ESG Indexes – Past 12 Months



CRSP ISS ESG Indexes Sector Allocation



Note: Data as of 2/28/2023; returns computation is based on total 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 Enhanced FTSE ICB®; sector weights are based on float-adjusted market cap weights

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