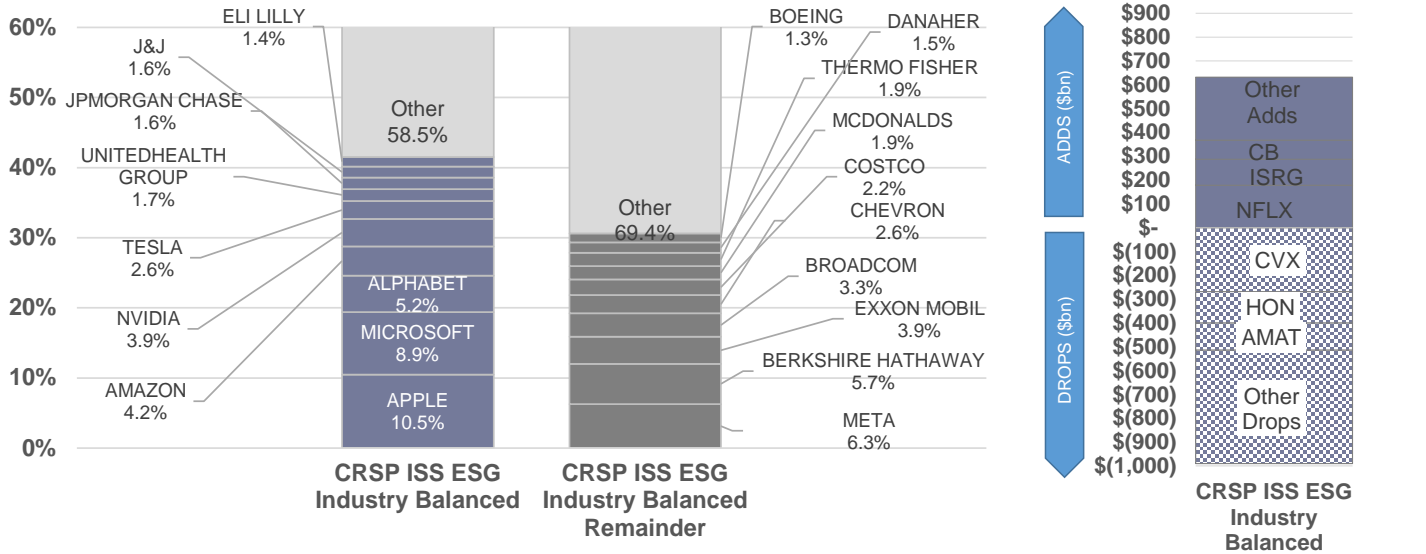
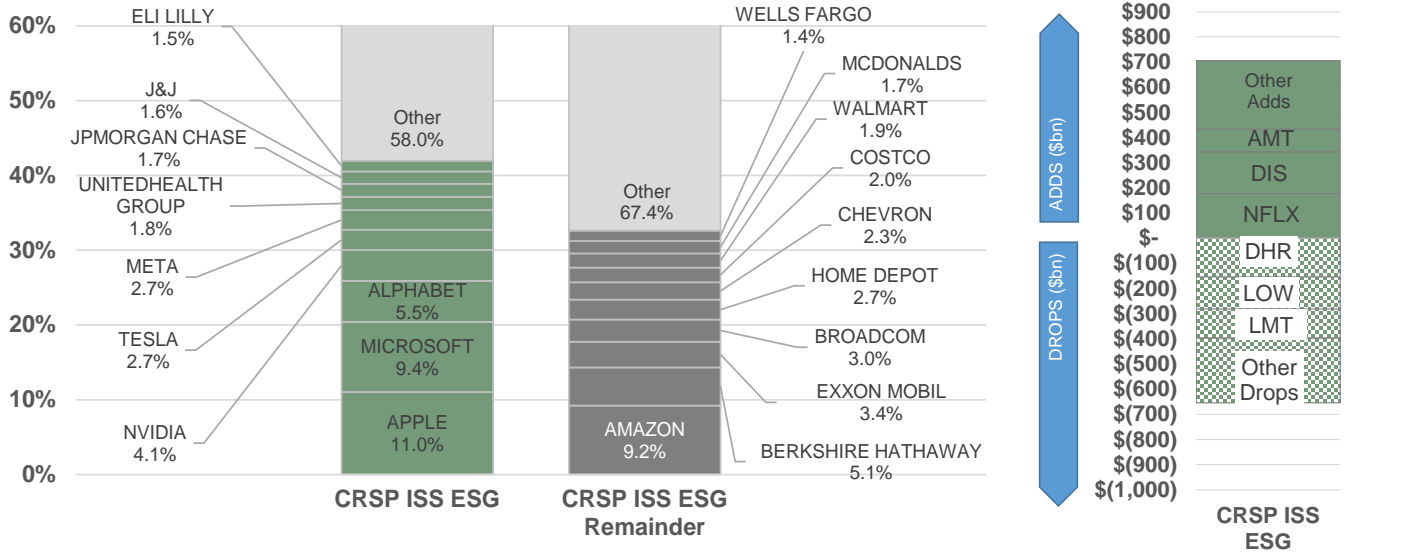
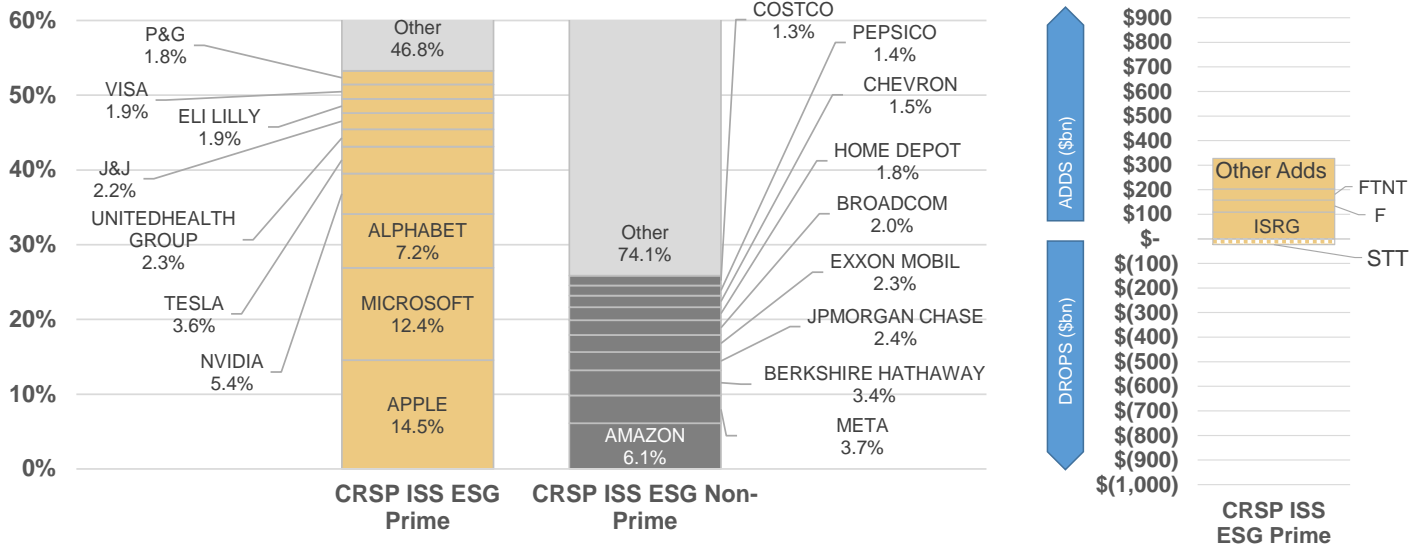


# CRSP ISS ESG INDEXES JULY 2023 UPDATE

## Top 10 Constituents By Index Pairs

## Adds/Drops June 2023 Ranking



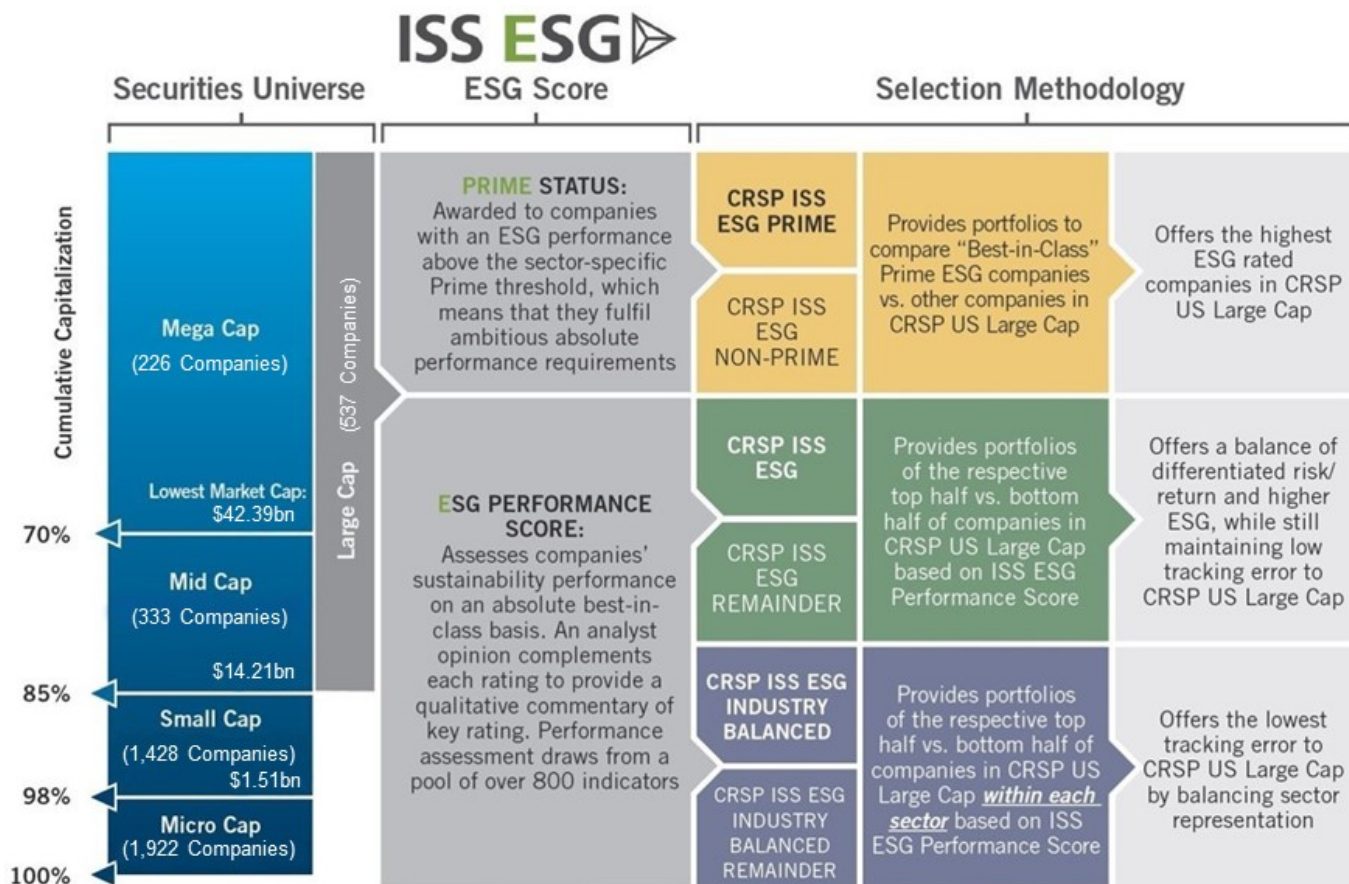
Note: Data as of 7/31/2023; the changes to portfolio are from ranking on 6/2/2023

# CRSP ESG INDEXES JULY 2023 DEVELOPMENTS

- To learn more about the CRSP ISS ESG Indexes Suite visit our webpage: <https://www.crsp.org/crsp-iss-esg-indexes>
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- For additional information please e-mail: [indexes@crsp.org](mailto:indexes@crsp.org)

## ESG PERFORMANCE – JULY 2023

- The July saw the Remainder indexes outperform their ESG qualifying counterparts. The outperformance coincided with the slowdown in Technology stocks, and an uptick in Energy and Financials sectors
- However, YTD and the historical long-term trends continued to favor the ESG qualifying indexes



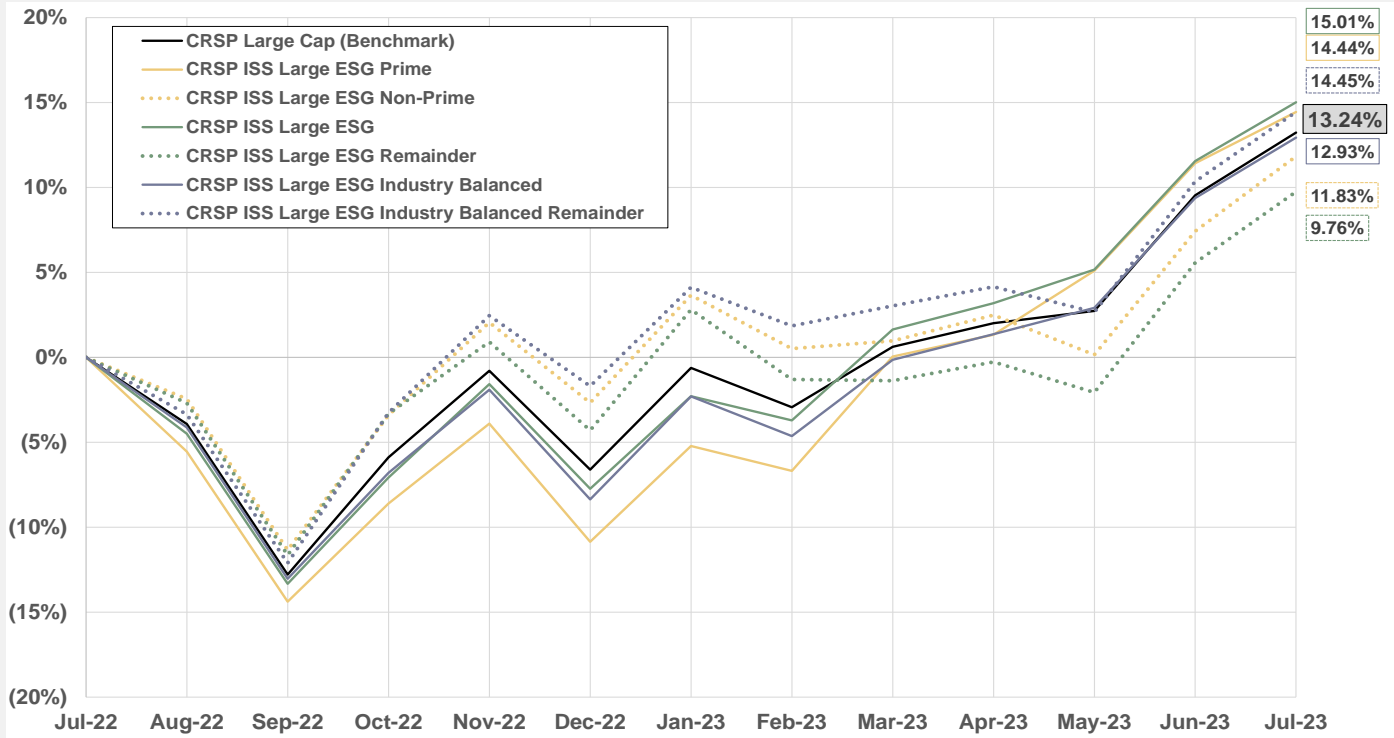
## CRSP ISS U.S. Large Cap ESG Indexes Performance

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>537</b>	<b>\$39,228,665</b>	<b>3.38%</b>	<b>11.00%</b>	<b>21.25%</b>	<b>13.24%</b>	<b>13.11%</b>	<b>12.07%</b>
<b>Prime</b>	CRSP ISS US Large Cap ESG Prime Index	161	\$20,196,147	2.71%	12.94%	28.38%	14.44%	15.85%	17.88%
	CRSP ISS US Large Cap ESG Non-Prime Index	376	\$19,032,519	4.10%	9.12%	14.90%	11.83%	10.82%	8.82%
<b>ESG</b>	CRSP ISS US Large Cap ESG Index	269	\$26,593,950	3.10%	11.46%	24.65%	15.01%	13.80%	13.10%
	CRSP ISS US Large Cap ESG Remainder Index	268	\$12,634,715	3.97%	10.06%	14.68%	9.76%	11.71%	9.67%
<b>ESG Industry Balanced</b>	CRSP ISS US Large Cap ESG Industry Balanced Index	271	\$27,997,884	3.25%	11.42%	23.24%	12.93%	13.05%	12.22%
	CRSP ISS US Large Cap ESG Industry Balanced Remainder Index	266	\$11,230,782	3.71%	9.88%	16.41%	14.45%	13.39%	11.74%

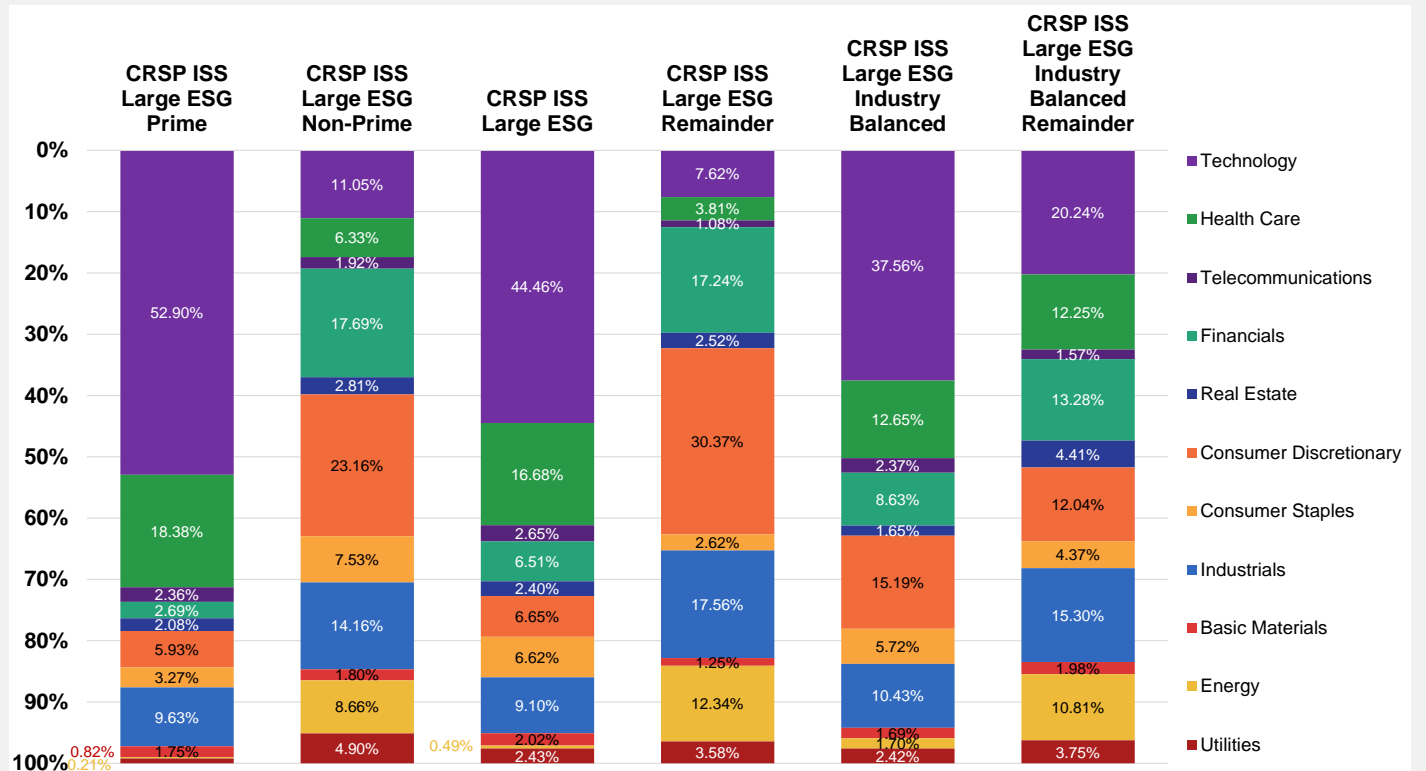
Note: Data as of 7/31/2023; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized; Prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest

# CRSP ISS ESG INDEXES PERFORMANCE – JULY 2023

## Cumulative Performance For CRSP ISS ESG Indexes – Past 12 Months



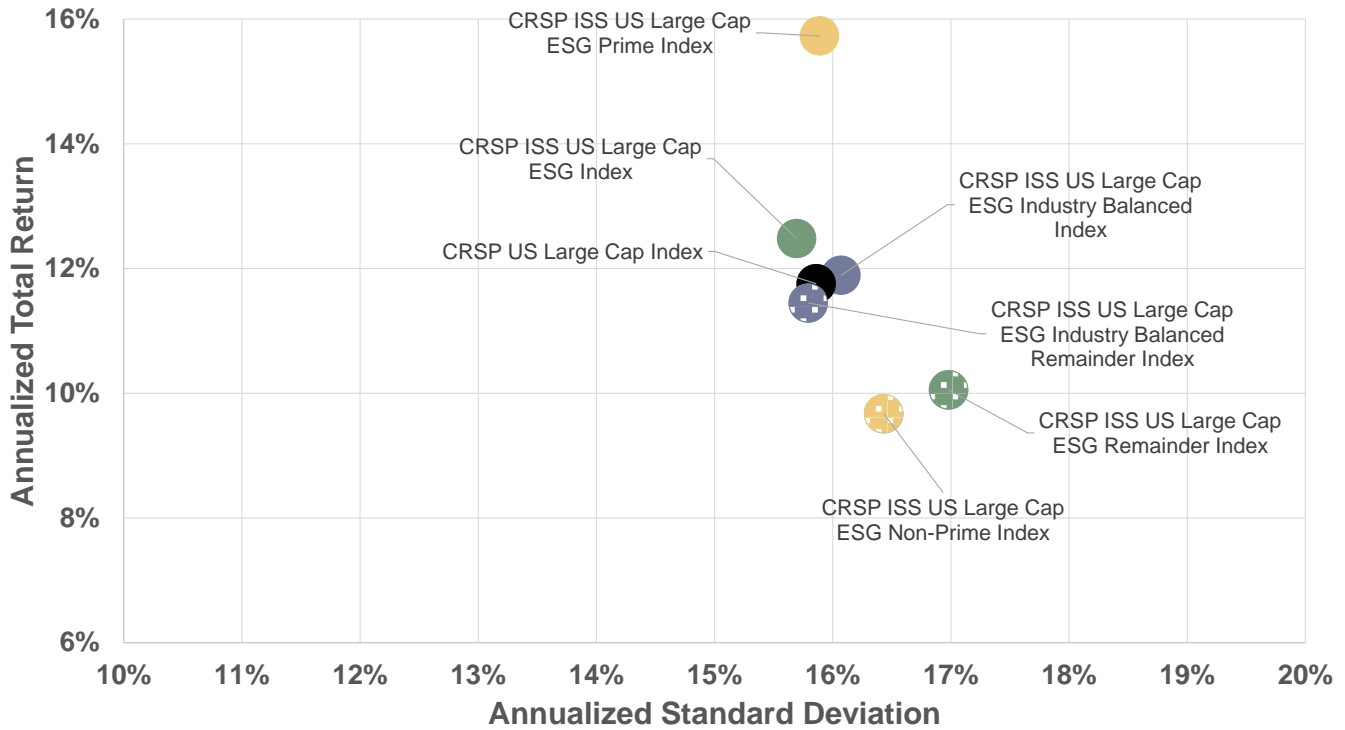
## CRSP ISS ESG Indexes Sector Allocation



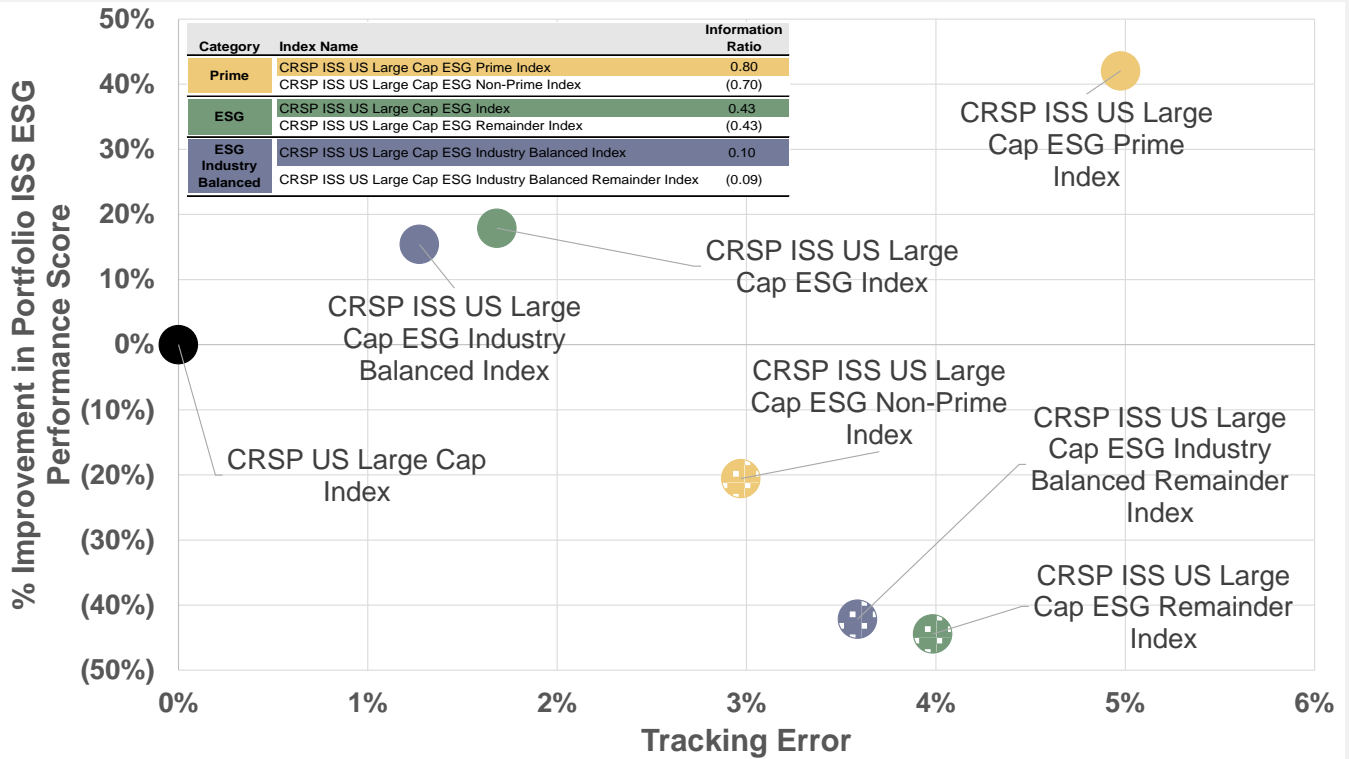
Note: Data as of 7/31/2023; returns computation is based on total returns; prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest Sector weights are computed using company's assignment to the industry as defined by Enhanced FTSE ICB®; sector weights are based on float-adjusted market cap weights

# CRSP ISS ESG RISK PROFILE

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



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



Note: Data as of 7/31/2023; 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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