

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S SMALL CAP VALUE INDEX

QUARTER ENDING

3-29-24

TICKER SYMBOL

CRSPSCV1

The CRSP U.S. Value Style Indexes are part of CRSP's investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

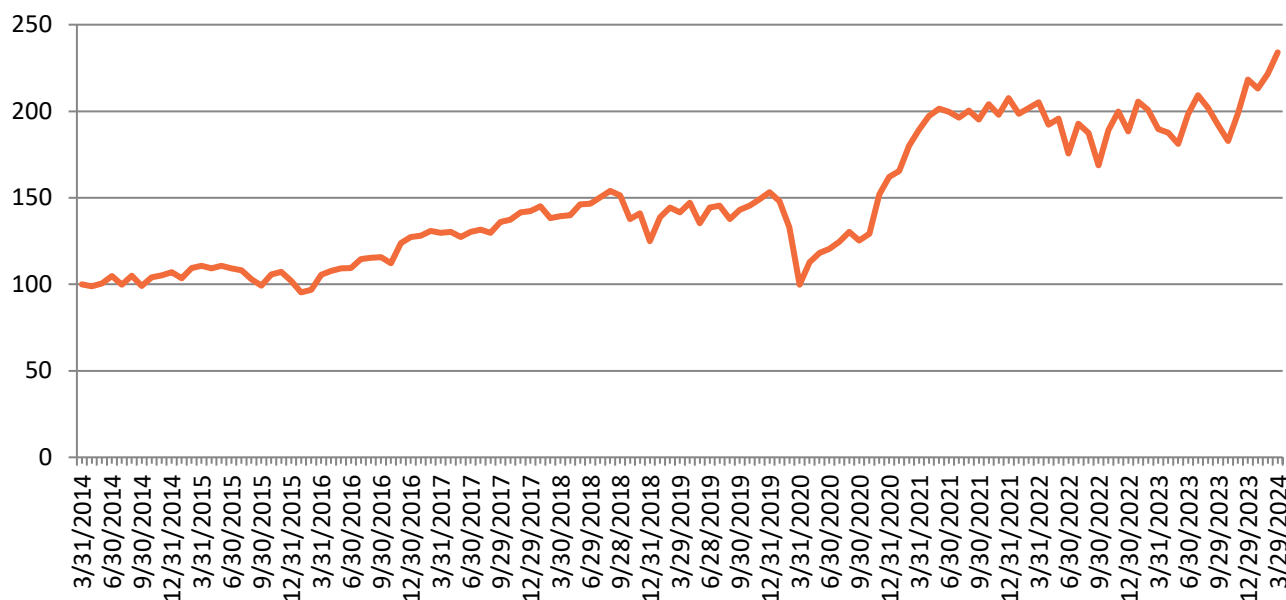
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

PERFORMANCE COMPARISON

	ANNUALIZED* (%)							
	1 MONTH	3 MONTH	YTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	5.54	7.14	7.14	23.43	7.31	10.58	8.87	10.30

10-YEAR CUMULATIVE INDEX LEVELS



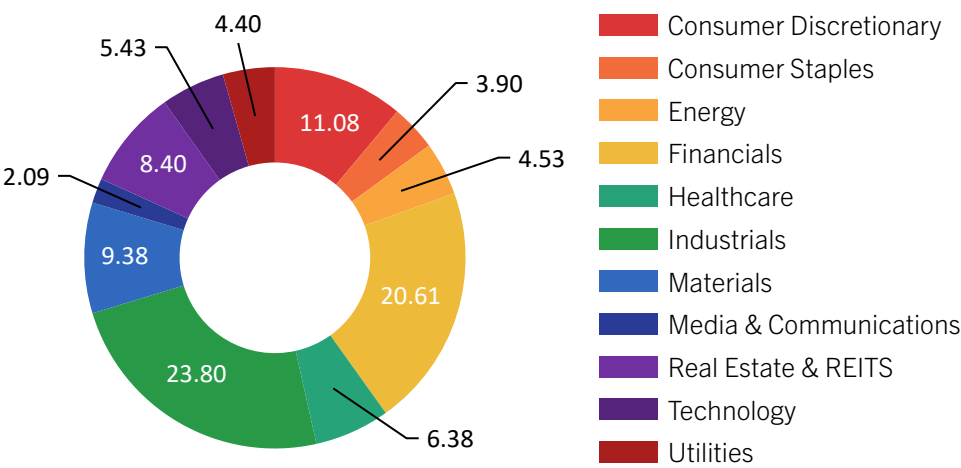
*Based on backtest data through September 7, 2012, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS					MARKET CAP STRUCTURE	
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)	CATEGORY	CURRENT (\$ MILLIONS)
BUILDERS FIRSTSOURCE	BLDR	INDUSTRIALS	25,431	0.79	INDEX MARKET CAP	3,229,656
WILLIAMS SONOMA INC	WSM	CONSUMER DISCRETIONARY	20,368	0.63	LARGEST COMPANY	25,431
BOOZ ALLEN HAMILTON	BAH	TECHNOLOGY	19,259	0.60	SMALLEST COMPANY	42
RELIANCE, INC.	RS	MATERIALS	19,139	0.59	MEDIAN COMPANY	2,746
CARLISLE COMPANIES INC	CSL	INDUSTRIALS	18,711	0.58	AVERAGE COMPANY	3,845
IDEX CORPORATION	IEX	INDUSTRIALS	18,459	0.57	NUMBER OF COMPANIES	840
ATMOS ENERGY CORPORATION	ATO	UTILITIES	17,930	0.56	% WEIGHT LARGEST COMPANY	0.79
FIRST CITIZENS BANCSHARES	FCNCA	FINANCIALS	17,678	0.55		
EMCOR GROUP INC	EME	INDUSTRIALS	16,475	0.51		
JABIL INC	JBL	TECHNOLOGY	16,230	0.50		

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCV1



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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 back-testing 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.

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