

# CRSP® MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S MICRO CAP INDEX

QUARTER ENDING

9-29-23

TICKER SYMBOL

CRSPMC1

The CRSP U.S. Micro Cap Index includes the smallest U.S. companies, with a target of including the bottom 2 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Market, and the Investors Exchange. By capturing the smallest companies, CRSP indexes encompass nearly 100 percent of the investable market.

Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and August. 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.

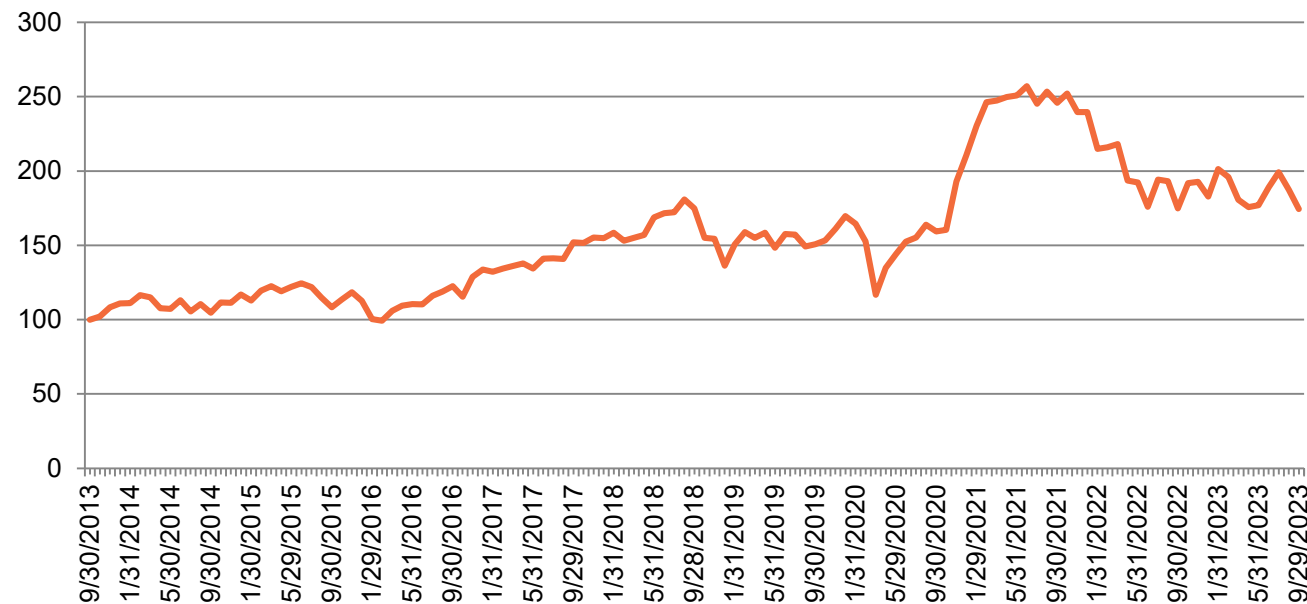
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF SEPTEMBER 29, 2023

### PERFORMANCE COMPARISON

	ANNUALIZED* (%)								
	1 MONTH	3 MONTH	YTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01	
TOTAL RETURN	-6.94	-7.75	-4.59	-0.28	3.04	-0.04	5.72	7.22	

### 10-YEAR CUMULATIVE INDEX LEVELS



\*Based on backtest data through March 31, 2011, and live data thereafter

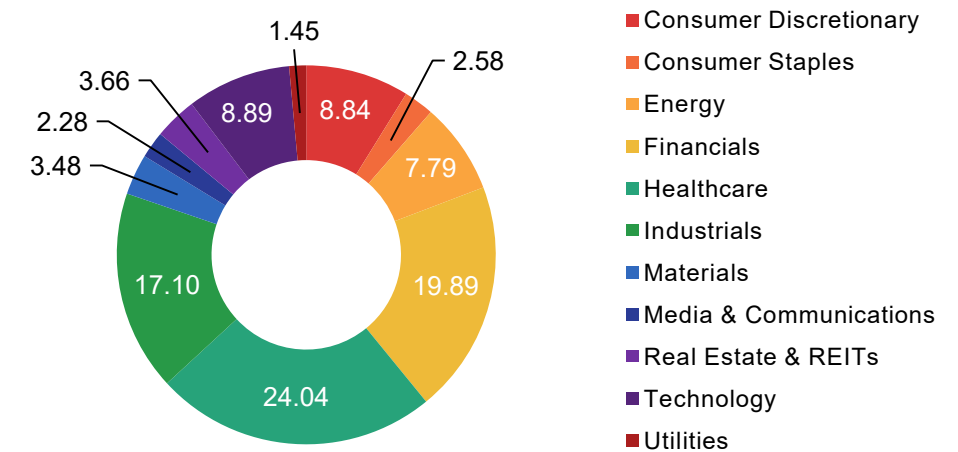
## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)	MARKET CAP STRUCTURE	CURRENT (\$ MILLIONS)
CSW INDUSTRIALS INC	CSWI	INDUSTRIALS	2,724	0.55	INDEX MARKET CAP	498,389
KADANT INC	KAI	INDUSTRIALS	2,640	0.53	LARGEST COMPANY	2,724
CNX RESOURCES CORPORATION	CEIX	ENERGY	2,517	0.50	SMALLEST COMPANY	2
CBIZ INC	CBZ	INDUSTRIALS	2,456	0.49	MEDIAN COMPANY	124
AKERO THERAPEUTICS INC	AKRO	HEALTHCARE	2,391	0.48	AVERAGE COMPANY	266
ICF INTERNATIONAL INC	ICFI	INDUSTRIALS	2,273	0.46	NUMBER OF COMPANIES	1,872
MODINE MANUFACTURING	MOD	INDUSTRIALS	2,272	0.46	% WEIGHT LARGEST COMPANY	0.55
MYR GROUP INC	MYRG	INDUSTRIALS	2,252	0.45		
NMI HOLDINGS INC	NMIH	FINANCIALS	2,229	0.45		
M/I HOMES INC	MHO	INDUSTRIALS	2,219	0.45		

### ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMC1



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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.

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