

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S SMALL CAP INDEX

QUARTER ENDING

12-29-23

TICKER SYMBOL

CRSPSC1

The CRSP U.S. Small Cap Index includes U.S. companies that fall between the bottom 2-15 percent of the investable market capitalization. There is no lower limit in market capitalization, other than what is specified by investability screens. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets and the Investors Exchange.

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

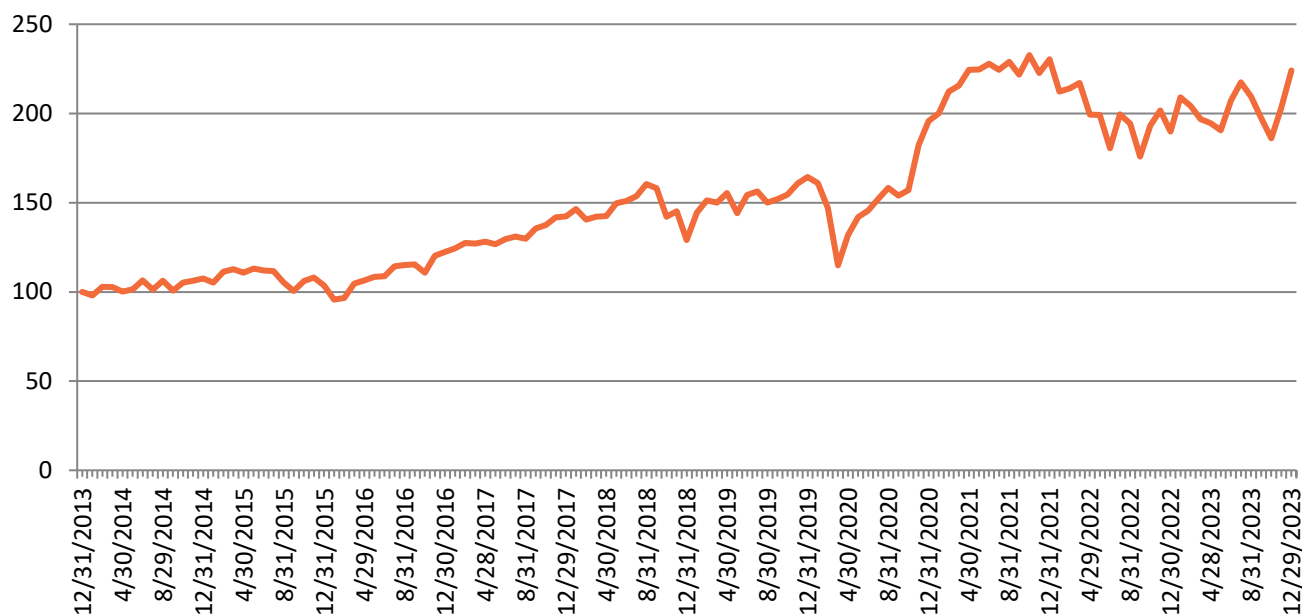
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF DECEMBER 29, 2023

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	10.28	13.41	18.09	18.09	4.61	11.66	8.41	9.29

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

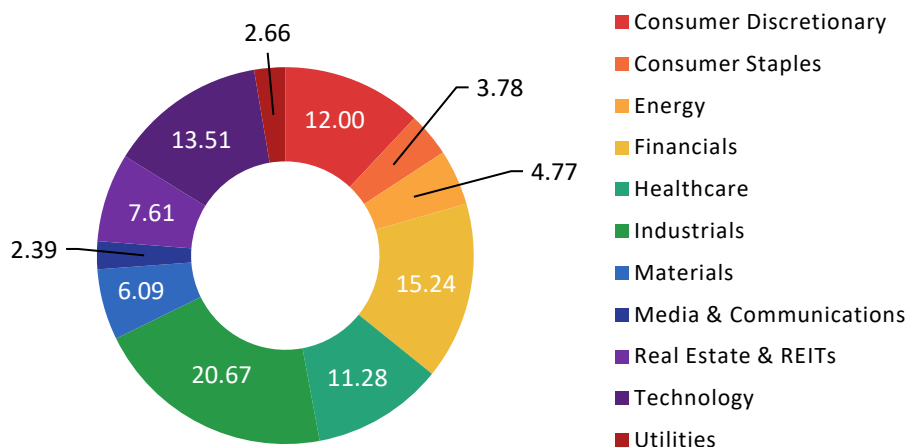
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BUILDERS FIRSTSOURCE	BLDR	INDUSTRIALS	20,592	0.39
PTC INC	PTC	TECHNOLOGY	19,820	0.38
TARGA RESOURCES	TRGP	ENERGY	19,370	0.37
AXON ENTERPRISE INC	AXON	INDUSTRIALS	18,390	0.35
ENTEGRIS INC	ENTG	TECHNOLOGY	17,992	0.34
ATMOS ENERGY CORPORATION	ATO	UTILITIES	17,211	0.33
DECKERS OUTDOOR	DECK	CONSUMER DISCRETIONARY	17,199	0.33
BOOZ ALLEN HAMILTON	BAH	TECHNOLOGY	16,677	0.32
VERTIV HOLDINGS COMPANY	VRT	TECHNOLOGY	16,489	0.31
IDEX CORPORATION	IEX	INDUSTRIALS	16,419	0.31

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	5,243,792
LARGEST COMPANY	20,592
SMALLEST COMPANY	5
MEDIAN COMPANY	2,792
AVERAGE COMPANY	3,732
NUMBER OF COMPANIES	1,405
% WEIGHT LARGEST COMPANY	0.39

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSC1



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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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