

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S SMALL CAP GROWTH INDEX

QUARTER ENDING

12-29-23

TICKER SYMBOL

CRSPSCG1

The CRSP U.S. Growth 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 growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-

to-assets ratio, and return on assets.

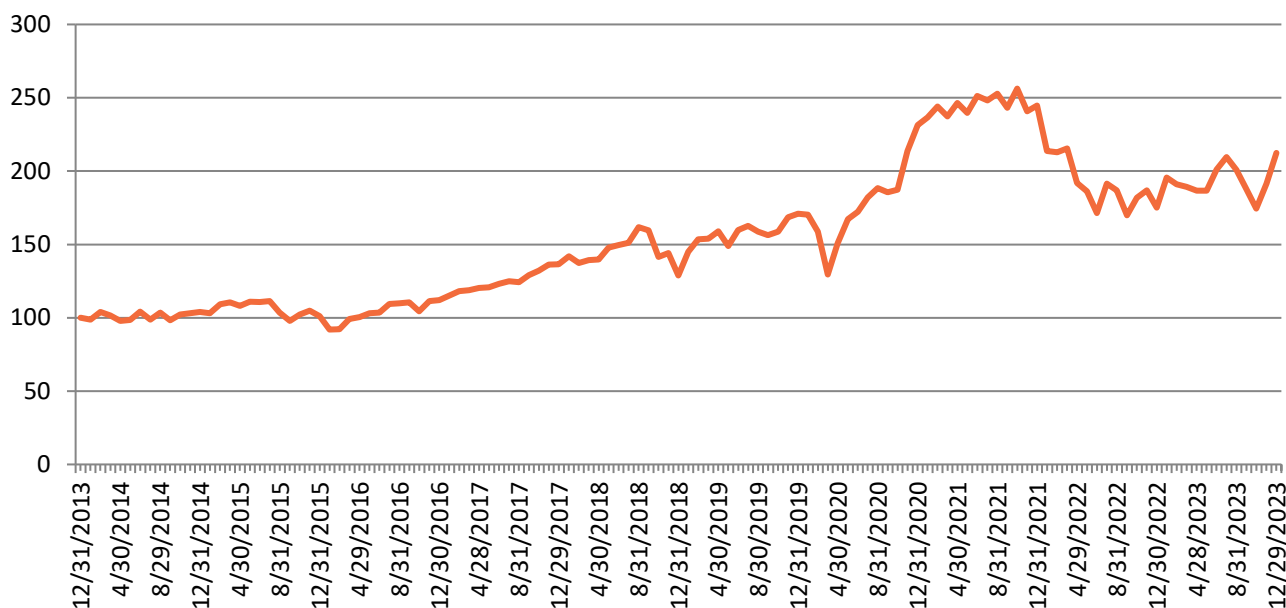
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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	10.88	13.12	21.28	21.28	-2.83	10.51	7.82	8.31

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

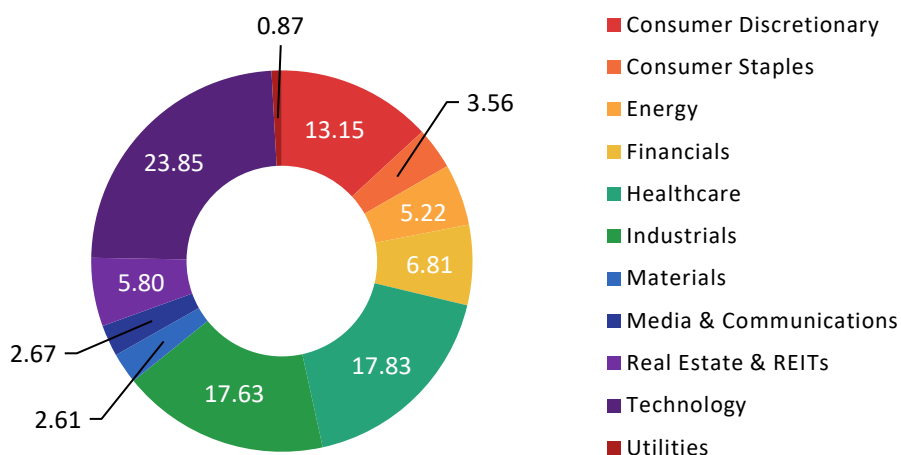
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
PTC INC	PTC	TECHNOLOGY	19,820	0.87
TARGA RESOURCES	TRGP	ENERGY	19,370	0.85
AXON ENTERPRISE INC	AXON	INDUSTRIALS	18,390	0.81
ENTEGRIS INC	ENTG	TECHNOLOGY	17,992	0.79
DECKERS OUTDOOR	DECK	CONSUMER DISCRETIONARY	17,199	0.76
VERTIV HOLDINGS COMPANY	VRT	TECHNOLOGY	16,489	0.72
DRAFTKINGS INC	DKNG	CONSUMER DISCRETIONARY	14,792	0.65
GRACO INC	GGG	INDUSTRIALS	14,644	0.64
LIBERTY MEDIA CORPORATION	FWONA	MEDIA & COMMUNICATIONS	14,530	0.64
WATSCO INC	WSO	INDUSTRIALS	14,511	0.64

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	2,277,908
LARGEST COMPANY	19,820
SMALLEST COMPANY	17
MEDIAN COMPANY	2,461
AVERAGE COMPANY	3,604
NUMBER OF COMPANIES	632
% WEIGHT LARGEST COMPANY	0.87

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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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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