

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S SMALL CAP GROWTH INDEX

QUARTER ENDING

6-30-23

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.

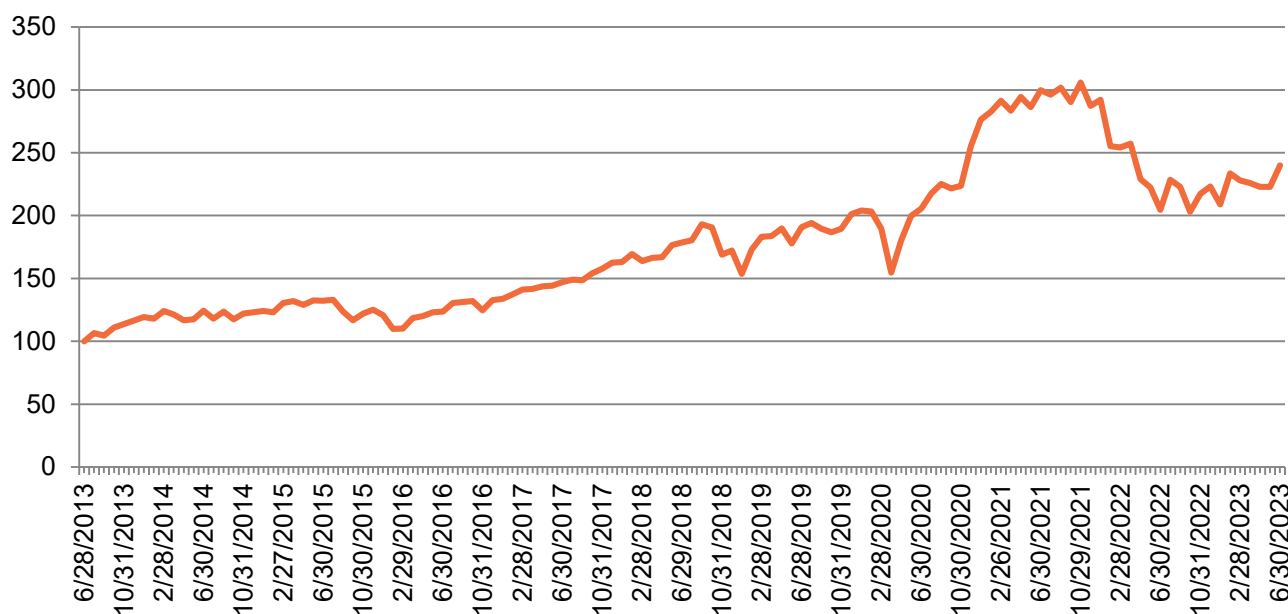
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF JUNE 30, 2023

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	7.69	6.18	14.82	17.29	5.28	6.08	9.15	8.24
PRICE RETURN	7.59	5.99	14.42	16.49	4.67	5.37	8.27	7.46

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

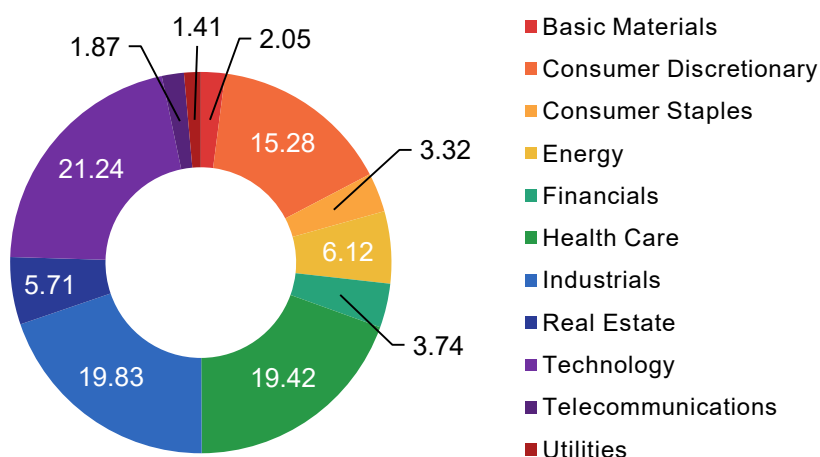
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
FAIR ISAAC CORPORATION	FICO	INDUSTRIALS	19,213	0.93
TARGA RES CORPORATION	TRGP	ENERGY	17,200	0.83
EXACT SCIENCES CORPORATION	EXAS	HEALTH CARE	16,938	0.82
ENTEGRIS INC	ENTG	TECHNOLOGY	16,588	0.80
LIBERTY MEDIA CORPORATION	FWONA	CONSUMER DISCRETIONARY	16,386	0.79
PTC INC	PTC	TECHNOLOGY	16,000	0.78
DECKERS OUTDOOR	DECK	CONSUMER DISCRETIONARY	13,909	0.67
GRACO INC	GGG	INDUSTRIALS	13,809	0.67
AXON ENTERPRISE INC	AXON	INDUSTRIALS	13,696	0.66
LATTICE SEMICONDUCTOR	LSCC	TECHNOLOGY	13,224	0.64

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	2,062,519
LARGEST COMPANY	19,213
SMALLEST COMPANY	21
MEDIAN COMPANY	2,183
AVERAGE COMPANY	3,168
NUMBER OF COMPANIES	651
% WEIGHT LARGEST COMPANY	0.93

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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