

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

US SMALL CAP INDEX

QUARTER ENDING

3-29-24

TICKER SYMBOL

CRSPSCT

The CRSP US Small Cap Index includes US 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.

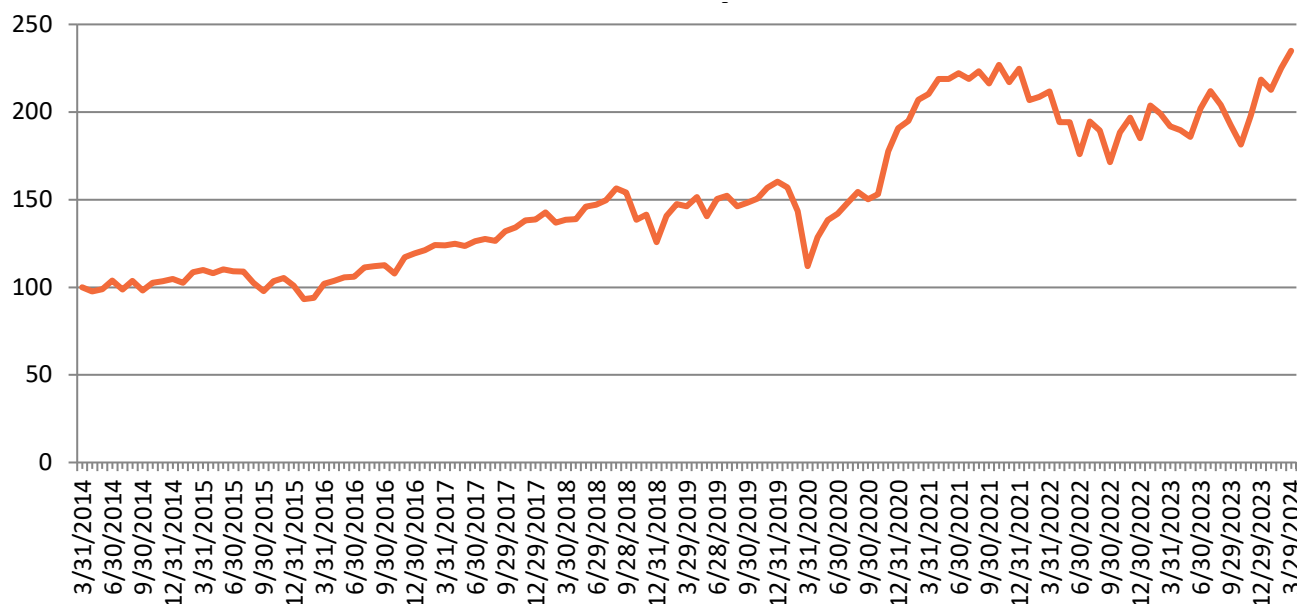
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	4.36	7.51	7.51	22.42	3.75	9.94	8.91	9.53

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

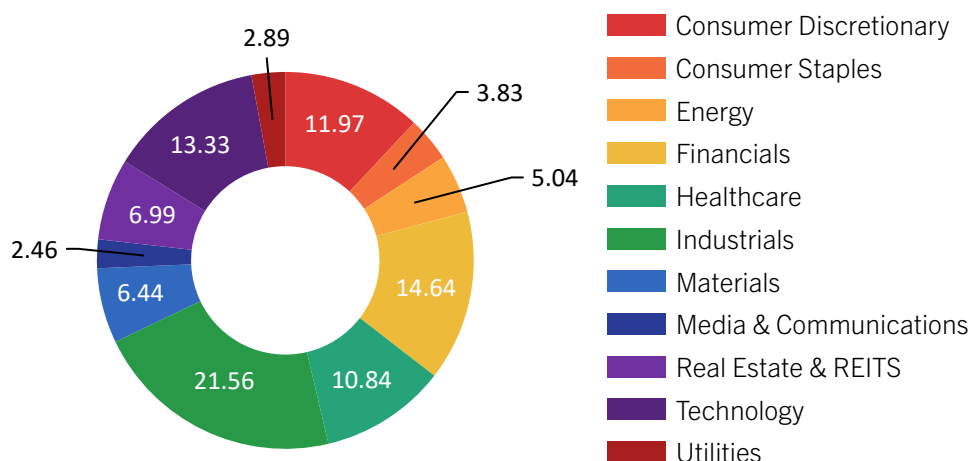
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MICROSTRATEGY INC	MSTR	TECHNOLOGY	25,575	0.45
BUILDERS FIRSTSOURCE	BLDR	INDUSTRIALS	25,431	0.45
TARGA RESOURCES	TRGP	ENERGY	24,991	0.44
DECKERS OUTDOOR	DECK	CONSUMER DISCRETIONARY	24,160	0.42
AXON ENTERPRISE INC	AXON	INDUSTRIALS	22,273	0.39
PTC INC	PTC	TECHNOLOGY	21,459	0.38
ENTEGRIS INC	ENTG	TECHNOLOGY	21,137	0.37
WILLIAMS SONOMA INC	WSM	CONSUMER DISCRETIONARY	20,368	0.36
DRAFTKINGS INC	DKNG	CONSUMER DISCRETIONARY	19,356	0.34
BOOZ ALLEN HAMILTON	BAH	TECHNOLOGY	19,259	0.34

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	5,690,470
LARGEST COMPANY	25,575
SMALLEST COMPANY	42
MEDIAN COMPANY	2,822
AVERAGE COMPANY	4,079
NUMBER OF COMPANIES	1,395
% WEIGHT LARGEST COMPANY	0.45

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCT



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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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