

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S. LARGE CAP INDEX

QUARTER ENDING

12-30-22

TICKER SYMBOL

CRSPLC1

The CRSP U.S. Large Cap Index includes U.S. companies that comprise the top 85 percent of investable market capitalization. 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.

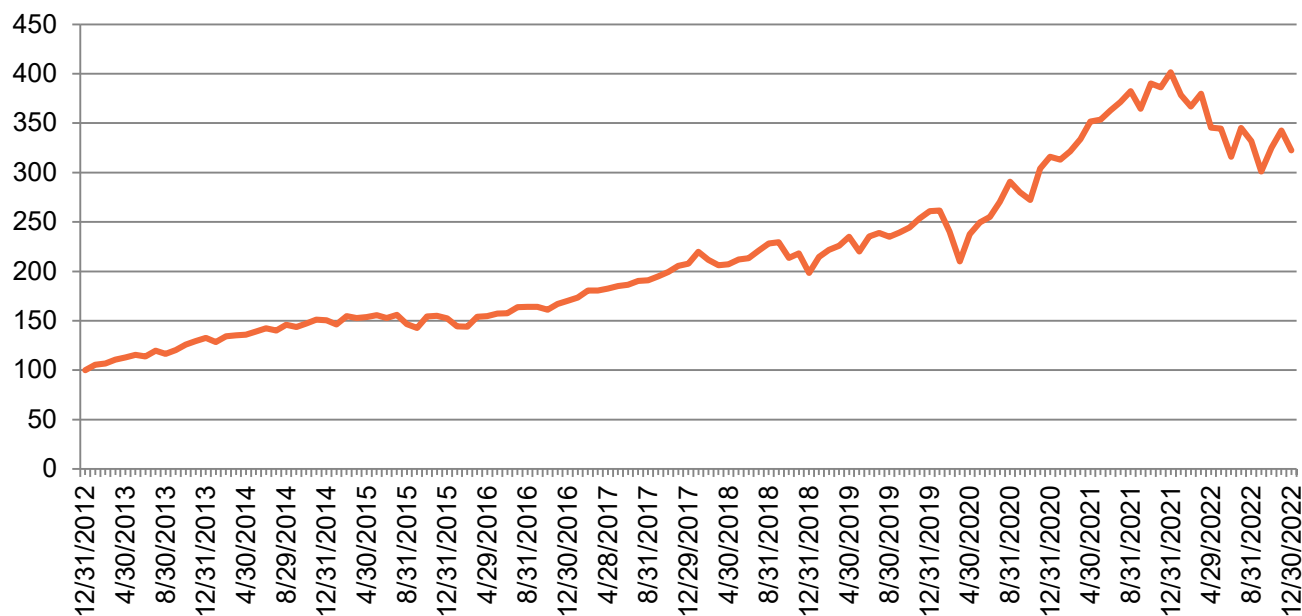
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF DEC 30, 2022

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-5.87	7.08	-19.67	-19.67	7.32	9.20	12.42	7.60
PRICE RETURN	-5.99	6.63	-20.9	-20.9	5.67	7.36	10.35	5.56

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

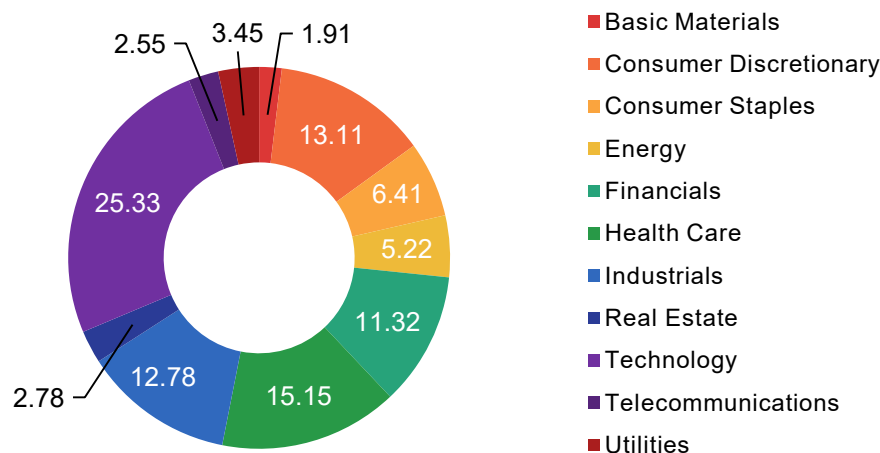
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	1,963,595	5.99
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,787,732	5.45
ALPHABET INC	GOOGL	TECHNOLOGY	986,007	3.01
AMAZON COM INC	AMZN	CONSUMER DISCRETIONARY	728,398	2.22
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	535,929	1.63
UNITEDHEALTH GROUP COMPANY	UNH	HEALTH CARE	495,373	1.51
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	461,849	1.41
EXXON MOBIL CORPORATION	XOM	ENERGY	454,248	1.39
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	393,343	1.20
PROCTER & GAMBLE COMPANY	PG	CONSUMER STAPLES	359,151	1.10

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	32,779,604
LARGEST COMPANY	1,963,595
SMALLEST COMPANY	254
MEDIAN COMPANY	26,473
AVERAGE COMPANY	59,491
NUMBER OF COMPANIES	551
% WEIGHT LARGEST COMPANY	5.99

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPLC1



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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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