

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S. LARGE CAP INDEX

QUARTER ENDING

3-29-24

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.

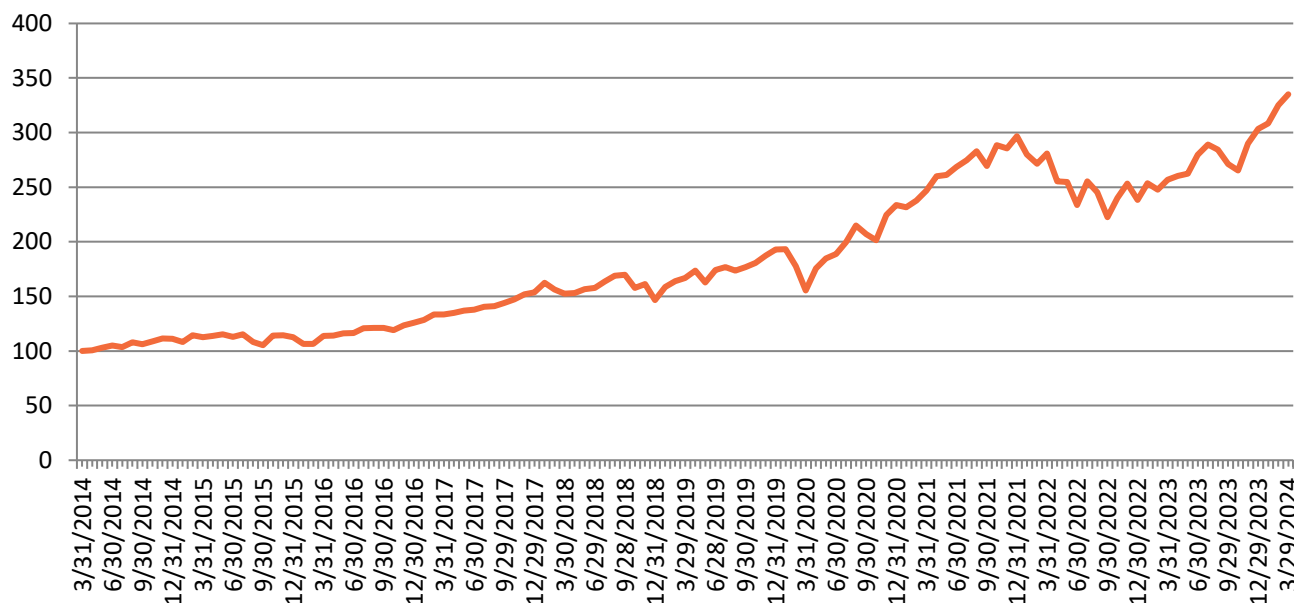
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

PERFORMANCE COMPARISON

	ANNUALIZED* (%)							
	1 MONTH	3 MONTH	YTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	3.08	10.38	10.38	30.40	10.72	14.94	12.85	8.78

10-YEAR CUMULATIVE INDEX LEVELS



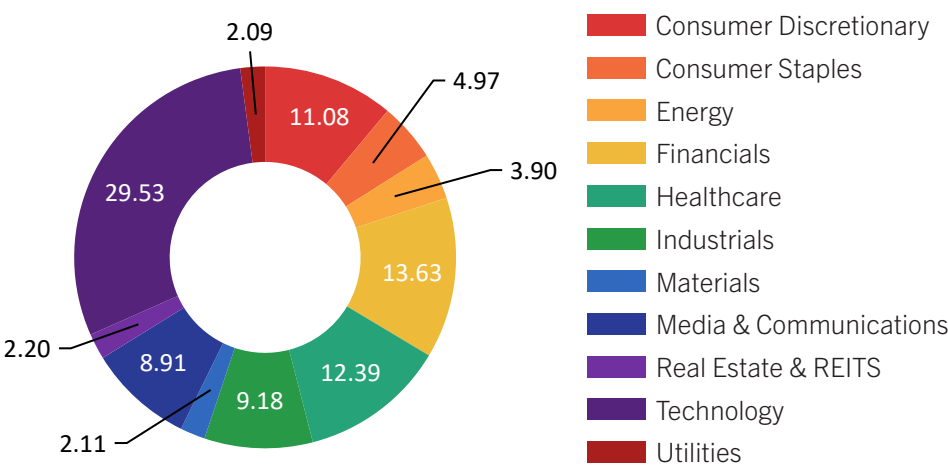
*Based on backtest data through March 31, 2011, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS					MARKET CAP STRUCTURE	
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)	CATEGORY	CURRENT (\$ MILLIONS)
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	3,126,133	7.03	INDEX MARKET CAP	44,485,874
APPLE INC	AAPL	TECHNOLOGY	2,515,575	5.65	LARGEST COMPANY	3,126,133
NVIDIA CORPORATION	NVDA	TECHNOLOGY	2,145,955	4.82	SMALLEST COMPANY	1,116
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	1,686,308	3.79	MEDIAN COMPANY	36,087
ALPHABET INC	GOOGL	MEDIA & COMMUNICATIONS	1,623,377	3.65	AVERAGE COMPANY	88,794
META PLATFORMS INC	META	MEDIA & COMMUNICATIONS	1,068,300	2.40	NUMBER OF COMPANIES	501
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	767,850	1.73	% WEIGHT LARGEST COMPANY	7.03
ELI LILLY & COMPANY	LLY	HEALTHCARE	665,271	1.50		
BROADCOM INC	AVGO	TECHNOLOGY	620,478	1.39		
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	576,938	1.30		

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) 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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