



CRSP[®] MARKET INDEXES

US MARKET UPDATE

June 2024

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CRSP[®] MARKET INDEXES

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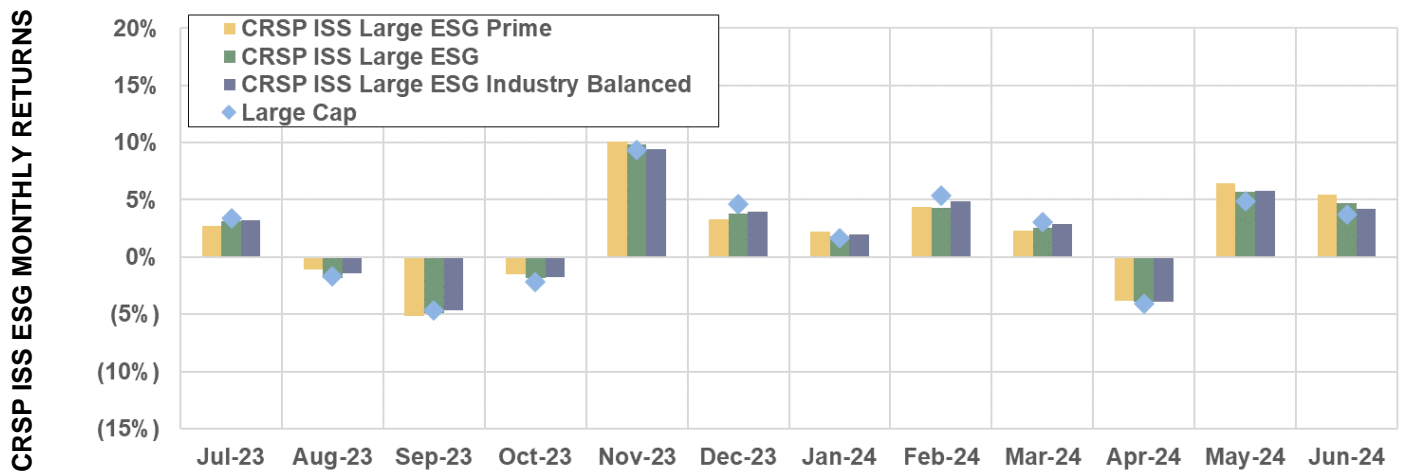
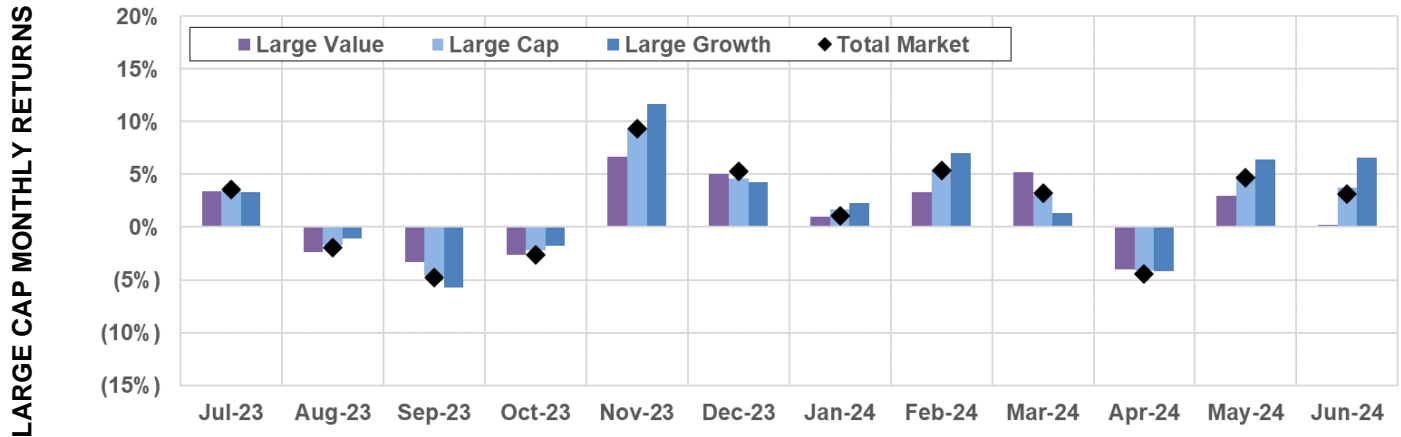
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U.S. MARKET FOR THE PAST 12 MONTHS



SECTOR INDEXES MONTHLY RETURNS

	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24
Technology	4.27%	(2.34%)	(6.05%)	(0.93%)	12.87%	4.59%	2.28%	5.21%	1.23%	(5.68%)	8.13%	8.44%
Media & Communications	0.71%	3.86%	(5.86%)	(1.68%)	8.45%	6.03%	3.52%	4.88%	2.80%	(3.89%)	6.09%	2.85%
Healthcare	0.88%	(0.94%)	(3.75%)	(3.90%)	5.72%	5.57%	2.44%	3.70%	2.22%	(5.47%)	2.32%	1.92%
Financials	6.93%	(3.40%)	(2.89%)	(3.01%)	11.35%	6.57%	2.05%	4.40%	4.75%	(4.74%)	3.42%	(0.68%)
Real Estate & REITs	2.07%	(3.31%)	(7.23%)	(3.51%)	11.82%	9.26%	(4.98%)	2.03%	2.03%	(7.89%)	4.65%	2.06%
Consumer Discretionary	2.98%	(2.55%)	(5.95%)	(4.42%)	10.49%	6.57%	(3.50%)	8.91%	0.83%	(5.55%)	1.26%	3.36%
Consumer Staples	2.13%	(3.84%)	(3.90%)	(2.10%)	4.44%	2.88%	1.04%	2.25%	3.19%	(1.01%)	2.35%	(0.51%)
Industrials	3.09%	(1.52%)	(5.34%)	(3.57%)	9.33%	8.06%	(1.21%)	6.65%	4.44%	(4.50%)	2.20%	(1.57%)
Materials	3.94%	(3.53%)	(4.96%)	(3.95%)	9.35%	5.89%	(3.72%)	5.62%	6.39%	(4.75%)	3.75%	(3.83%)
Energy	7.94%	1.33%	2.13%	(5.44%)	(1.18%)	(0.02%)	(0.77%)	3.27%	10.41%	(1.01%)	0.14%	(1.60%)
Utilities	1.63%	(5.97%)	(5.39%)	0.35%	5.40%	2.73%	(3.42%)	1.43%	6.85%	1.59%	8.73%	(5.38%)

Note: Data as of 06/28/2024; monthly total returns are used; CRSP US Sector Indexes monthly total returns are for constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company rules; after 9/5/2023, CRSP U.S. Sector Indexes use ICE's Uniform Entity Sectors classification system; CRSP U.S. Sector Indexes were based on Enhanced ICB (EICB) methodology between 6/7/2020 and 9/5/2023

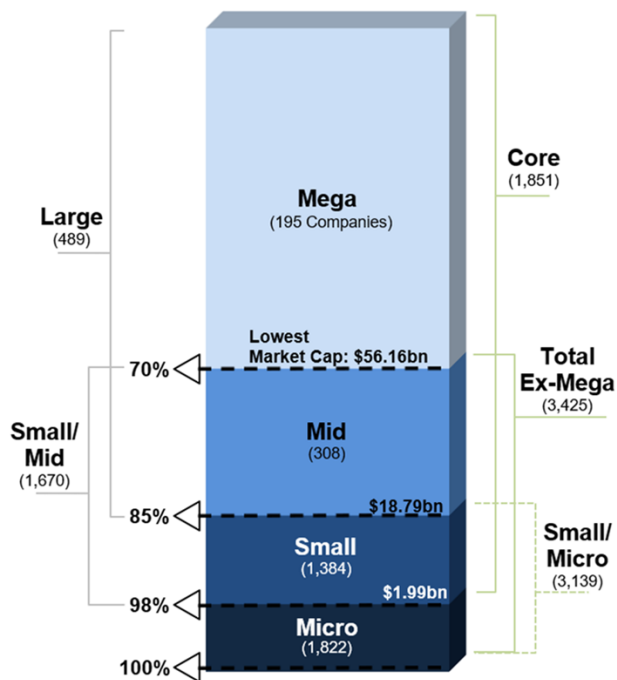
CRSP U.S. CAP AND STYLE INDEXES PERFORMANCE

CRSP U.S. Cap and Style Indexes Performance

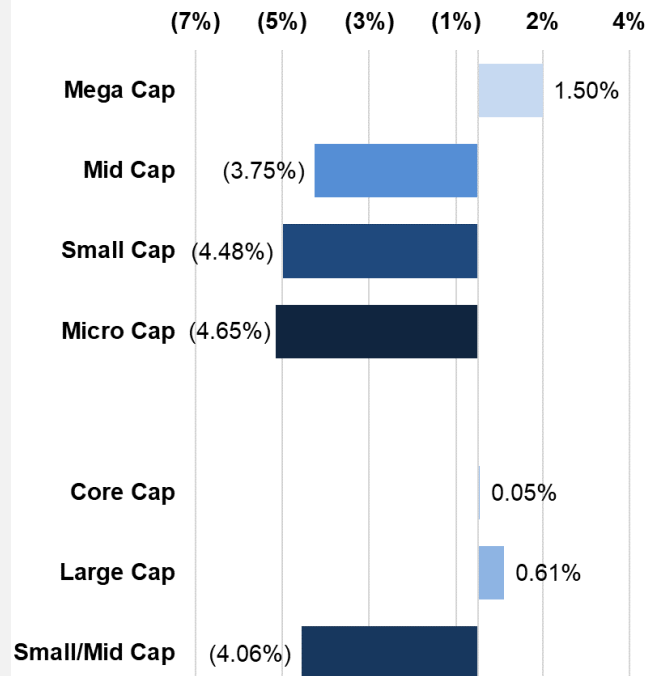
Category	Index Name	Index Ticker	Count	Float-Adjusted Market Cap (\$M)	Return for						
					1 Month	3 Months	YTD	1 Year	3 Years	5 Years	10 Years
Total Market	CRSP U.S. Total Market	CRSPTMT	3,606	\$52,162,913	3.14%	3.25%	13.58%	23.17%	7.91%	14.07%	12.11%
Cap	CRSP U.S. Mega Cap	CRSPMET	195	\$38,550,935	4.63%	5.78%	17.31%	27.74%	10.65%	16.08%	13.49%
	CRSP U.S. Mid Cap	CRSPMIT	308	\$7,527,874	(0.62%)	(2.74%)	4.90%	11.82%	2.23%	9.39%	9.12%
	CRSP U.S. Small Cap	CRSPSCT	1,384	\$5,506,007	(1.34%)	(4.15%)	3.05%	11.45%	0.46%	8.40%	8.05%
	CRSP U.S. Micro Cap	CRSPMCT	1,822	\$578,096	(1.52%)	(5.52%)	0.18%	5.71%	(8.06%)	4.85%	5.87%
	CRSP U.S. Core Cap	CRSPXMT	1,851	\$51,584,817	3.19%	3.35%	13.75%	23.39%	8.15%	14.20%	12.20%
	CRSP U.S. Large Cap	CRSPLCT	489	\$46,078,810	3.75%	4.31%	15.14%	24.94%	9.18%	14.95%	12.76%
	CRSP U.S. Total Market ex-Mega Cap	CRSPXET	3,425	\$13,611,977	(0.95%)	(3.43%)	3.93%	11.39%	0.95%	8.75%	8.51%
	CRSP U.S. Small/Mid Cap	CRSPSMT	1,670	\$13,033,882	(0.92%)	(3.34%)	4.11%	11.66%	1.45%	8.95%	-
	CRSP U.S. Small/Micro Cap	CRSPMST	3,139	\$6,084,103	(1.36%)	(4.28%)	2.77%	10.86%	(0.50%)	8.02%	7.82%
Value	CRSP U.S. Mega Value	CRSPMEVT	133	\$16,230,863	0.72%	(0.25%)	9.72%	17.06%	8.71%	10.90%	10.22%
	CRSP U.S. Mid Value	CRSPMIVT	185	\$4,075,357	(1.56%)	(2.94%)	4.92%	11.33%	4.68%	8.70%	8.11%
	CRSP U.S. Small Value	CRSPSCVT	831	\$3,097,738	(2.37%)	(4.35%)	2.48%	12.85%	3.90%	9.16%	7.89%
	CRSP U.S. Core Value	CRSPXMT	1,233	\$23,501,420	(0.15%)	(1.36%)	7.81%	15.35%	7.39%	10.36%	9.65%
	CRSP U.S. Large Value	CRSPLCVT	335	\$20,549,092	0.20%	(0.93%)	8.73%	15.77%	8.00%	10.50%	9.90%
Growth	CRSP U.S. Small/Mid Value	CRSPSMVT	1,026	\$7,229,933	(1.88%)	(3.48%)	4.29%	12.32%	4.49%	9.00%	-
	CRSP U.S. Mega Growth	CRSPMEGT	70	\$8,834,782	7.46%	9.63%	21.33%	34.15%	11.40%	20.22%	16.31%
	CRSP U.S. Mid Growth	CRSPMIGT	137	\$3,452,517	0.50%	(2.51%)	4.87%	12.38%	(0.25%)	9.76%	9.96%
	CRSP U.S. Small Growth	CRSPSCGT	616	\$2,408,269	0.03%	(3.89%)	3.79%	9.62%	(4.26%)	6.64%	7.78%
	CRSP U.S. Core Growth	CRSPXMT	721	\$28,083,397	6.11%	7.58%	19.11%	30.75%	8.60%	17.64%	14.59%
	CRSP U.S. Large Growth	CRSPLCGT	183	\$6,180,260	6.61%	8.68%	20.54%	32.84%	9.95%	18.84%	15.38%
CRSP U.S. Small/Mid Growth	CRSPSMGT	720	\$5,803,948	0.32%	(3.16%)	3.88%	10.87%	(2.01%)	8.42%	-	

Note: Data as of 06/28/2024; returns computation is based on total returns; data for 3-, 5-, and 10-years is annualized; counts may not add up due to banding and migration, see appendix; CRSP U.S. Mega and Large Growth securities' weights are adjusted to comply with IRS Regulated Investment Company (RIC) rules; CRSP U.S. Core Cap, Core Value, Core Growth, Total Market ex-Mega Cap and Small/Micro Cap data is based on backtest prior to 12/4/2023.

CRSP Breakpoints (June 2024 Ranking)



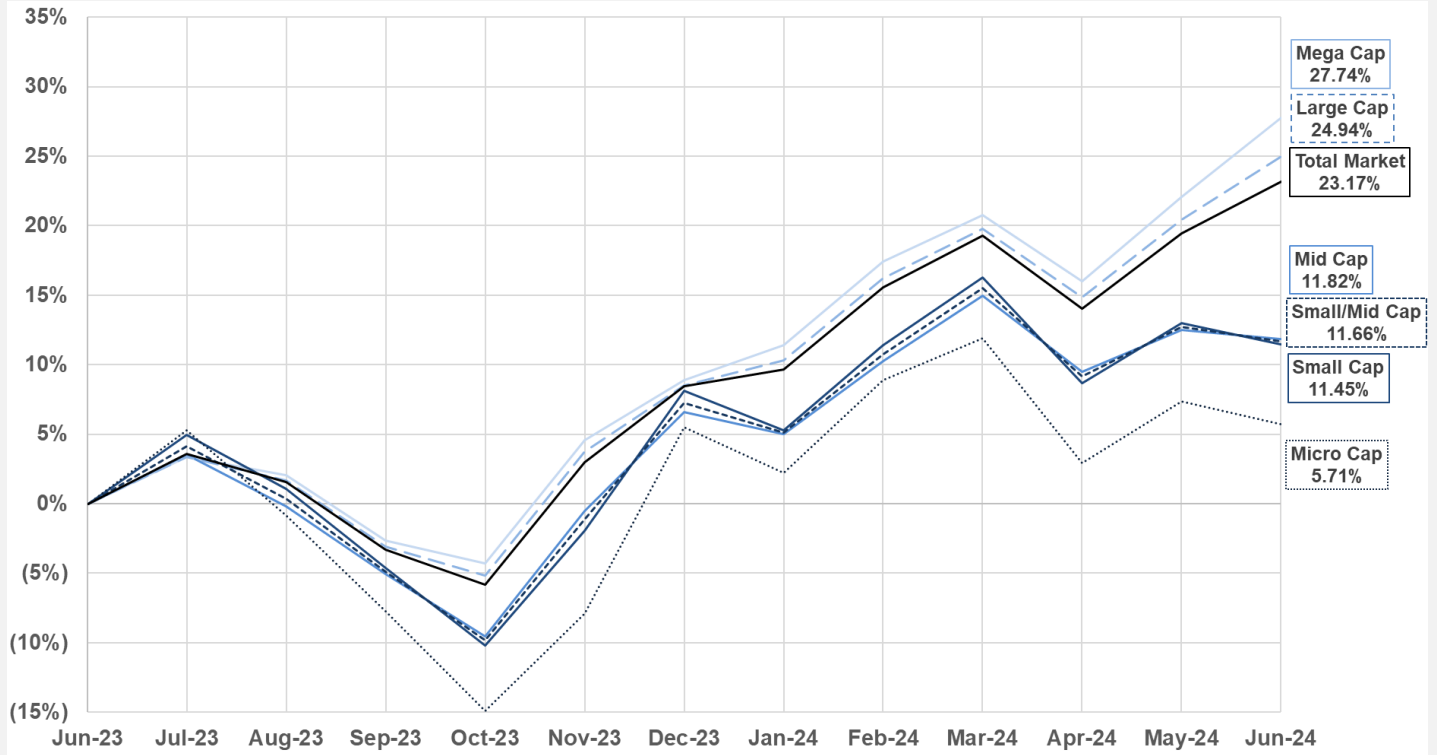
June 2024: Returns Relative to Total Market



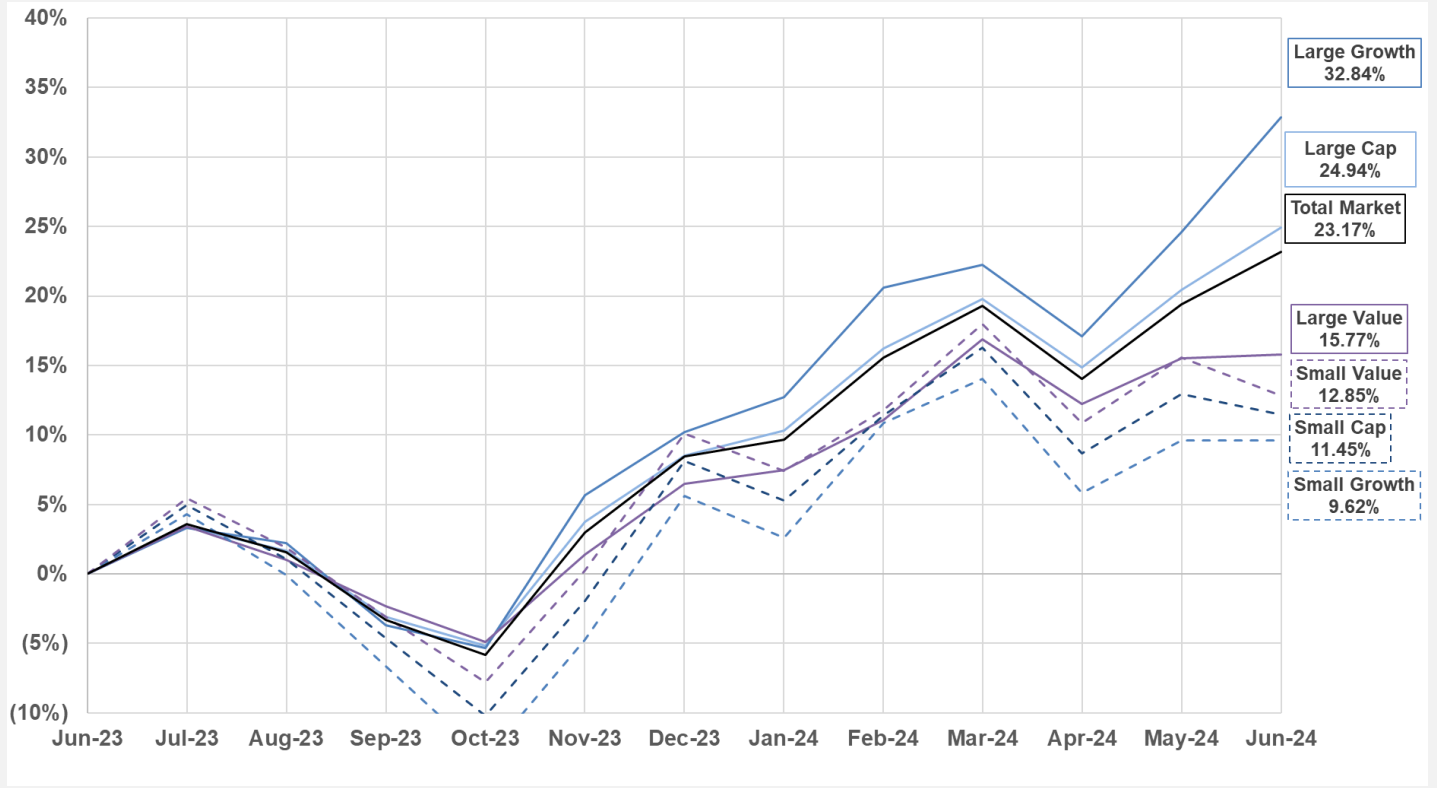
Note: Data for lowest market capitalization is based on 05/31/2024 random price date; company counts as of 06/28/2024; counts may not add up due to banding and migration, see appendix

Note: Data as of 06/28/2024; returns computation is based on total returns

Cumulative Performance By Capitalization – Past 12 Months

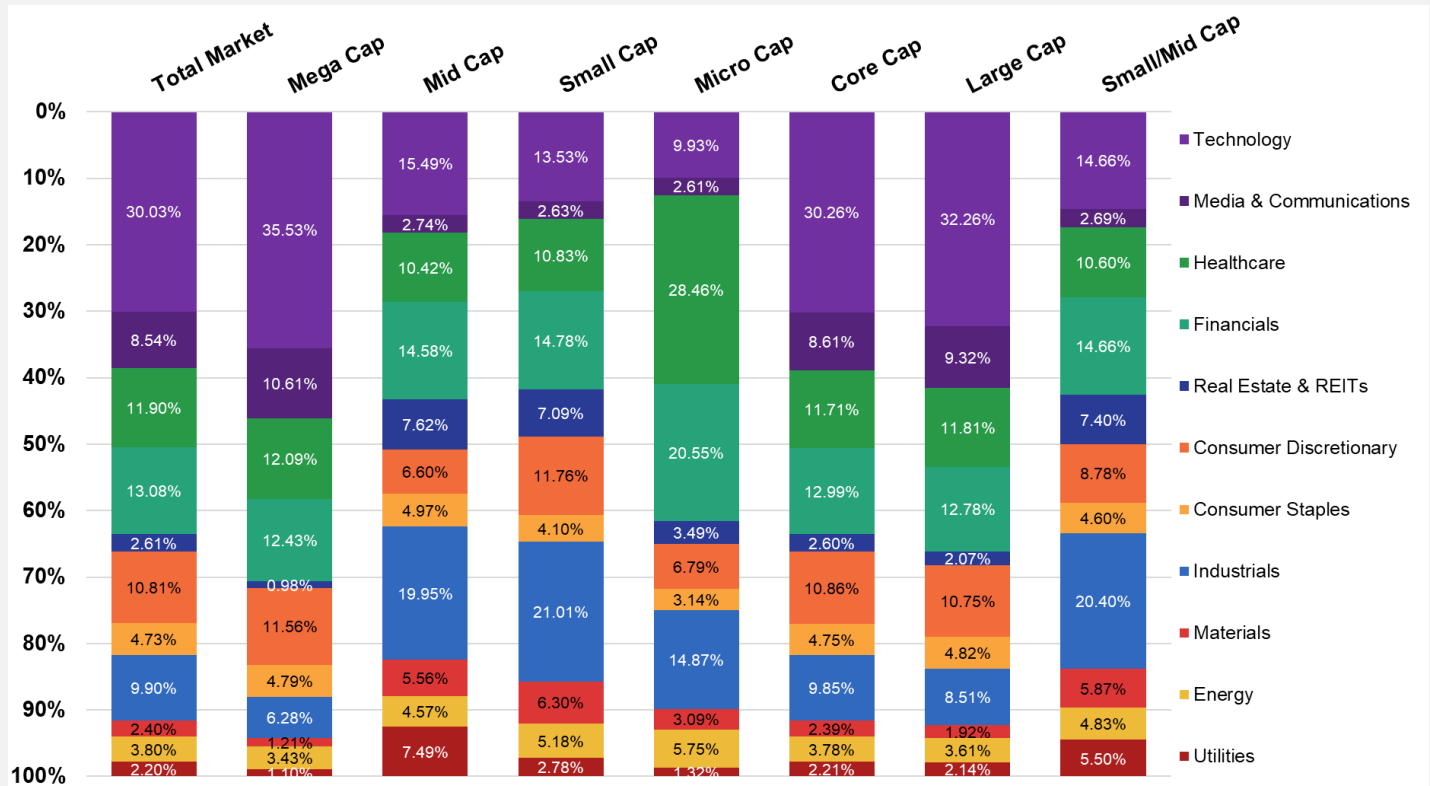


Cumulative Performance By Style – Past 12 Months



Note: Data as of 06/28/2024; returns computation is based on total returns

CRSP Market Cap Indexes Sector Allocation



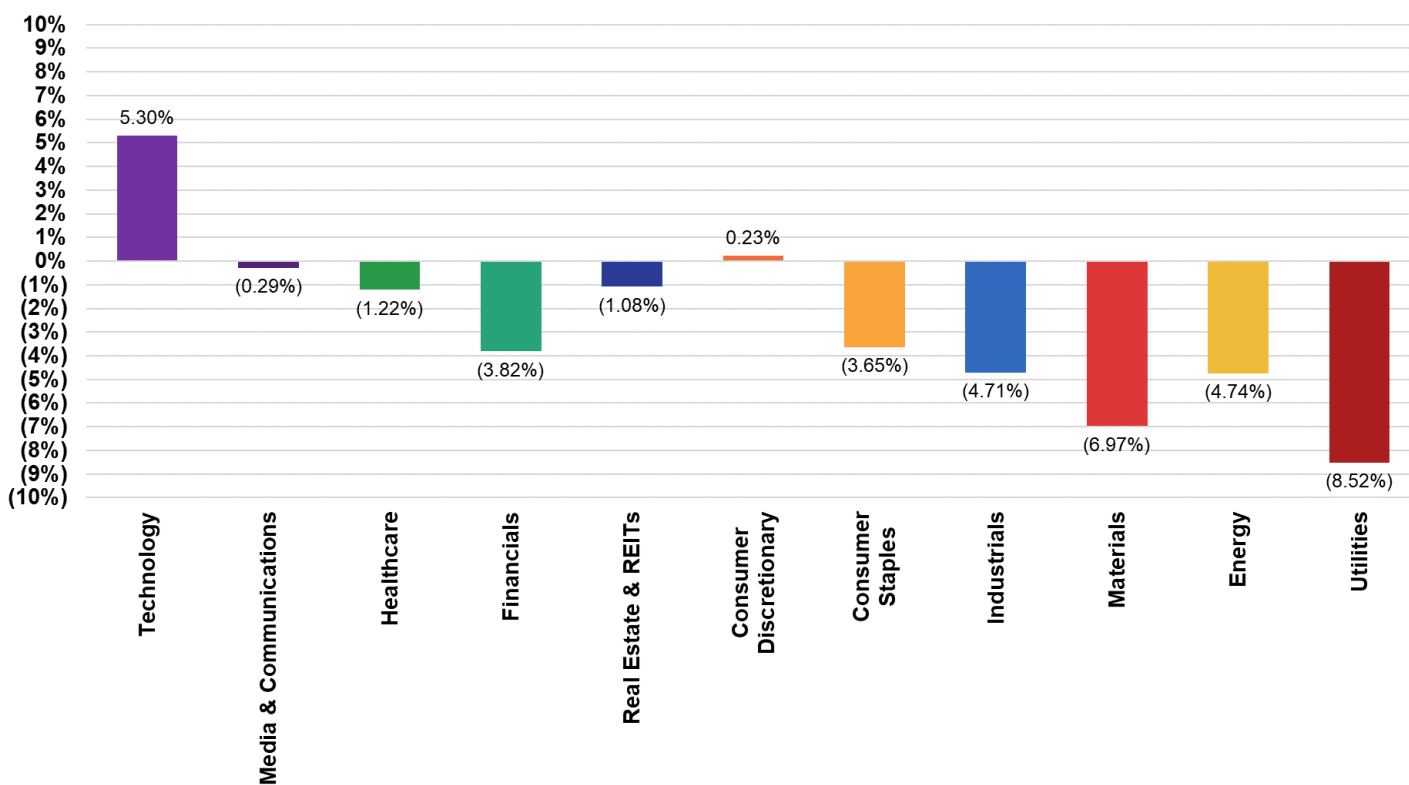
Note: Data as of 06/28/2024; Sector weights are computed using company's assignment to the industry as defined by ICE's Uniform Entity Sectors classification system; sector weights are based on float-adjusted market cap weights

CRSP U.S. SECTOR INDEXES PERFORMANCE

CRSP U.S. Sector Indexes Performance

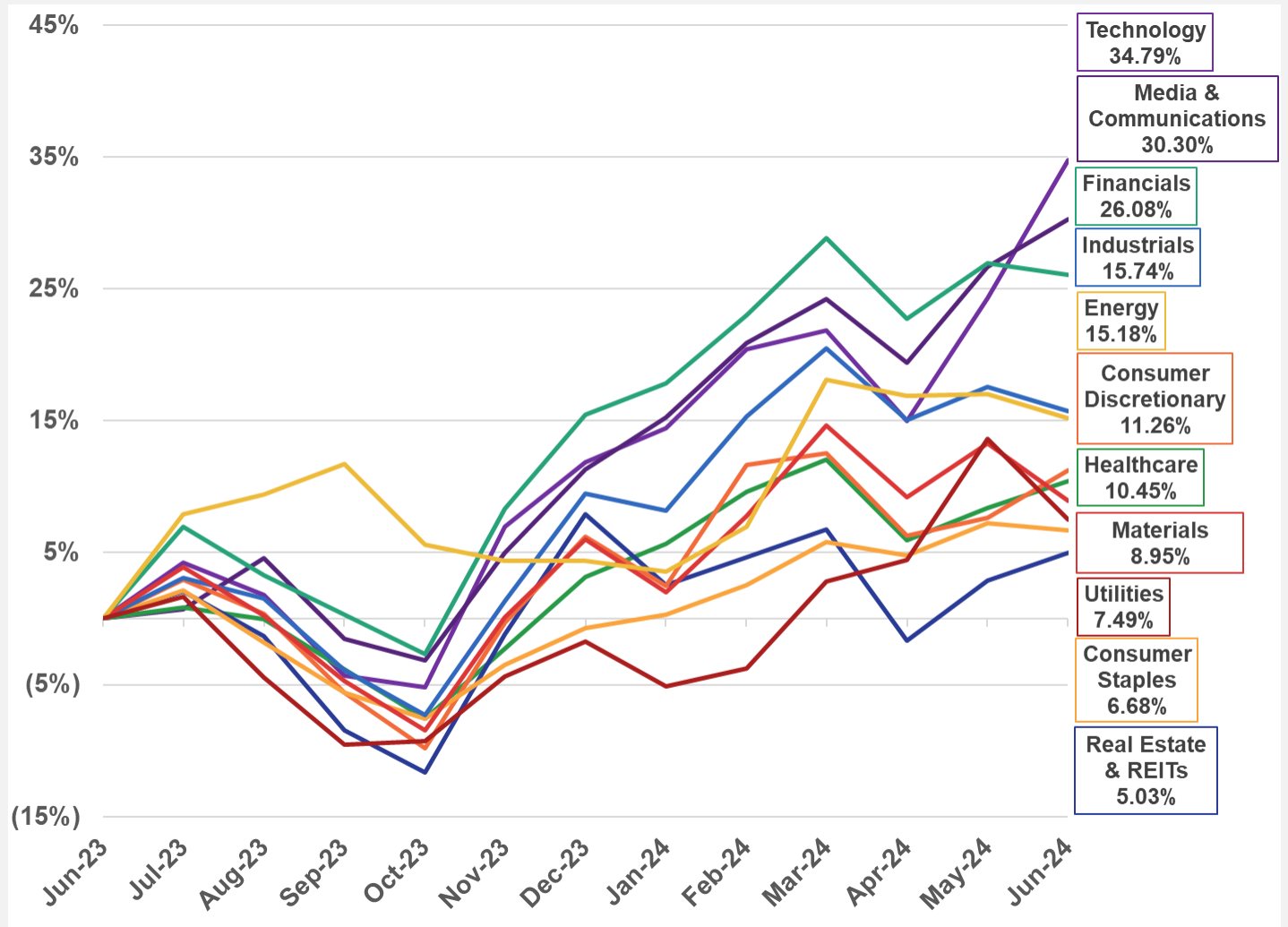
Category	Index Name	Index Ticker	Count	Float-Adjusted Market Cap (\$M)	Return for						
					1 Month	3 Months	YTD	1 Year	3 Years	5 Years	10 Years
Total Market	CRSP U.S. Total Market	CRSPTMT	3,606	\$52,162,913	3.14%	3.25%	13.58%	23.17%	7.91%	14.07%	12.11%
Sector Indexes	CRSP U.S. Technology	CRSPITT	456	\$15,667,056	8.44%	10.59%	20.47%	34.79%	13.64%	24.73%	20.81%
	CRSP U.S. Media & Communications	CRSPMET	141	\$4,456,052	2.85%	4.86%	17.03%	30.30%	(0.32%)	8.29%	6.17%
	CRSP U.S. Health Care	CRSPHCT	777	\$6,204,864	1.92%	(1.42%)	7.06%	10.45%	3.43%	10.02%	10.57%
	CRSP U.S. Financials	CRSPFNT	629	\$6,820,412	(0.68%)	(2.15%)	9.20%	26.08%	5.97%	11.19%	10.98%
	CRSP U.S. Real Estate & REITs	CRSPRET	189	\$1,362,268	2.06%	(1.63%)	(2.68%)	5.03%	(2.50%)	3.17%	6.17%
	CRSP U.S. Consumer Discretionary	CRSPCDT	387	\$5,650,456	3.36%	(1.15%)	4.74%	11.26%	(0.61%)	9.83%	11.42%
	CRSP U.S. Consumer Staples	CRSPCST	145	\$2,465,978	(0.51%)	0.81%	7.47%	6.68%	6.30%	9.80%	8.30%
	CRSP U.S. Industrials	CRSPIDT	508	\$5,154,375	(1.57%)	(3.93%)	5.71%	15.74%	4.23%	10.47%	10.73%
	CRSP U.S. Materials	CRSPMIT	148	\$1,250,840	(3.83%)	(4.97%)	2.80%	8.95%	5.35%	11.15%	7.38%
	CRSP U.S. Energy	CRSPENT	156	\$1,983,502	(1.60%)	(2.46%)	10.36%	15.18%	21.65%	12.39%	2.05%
CRSP U.S. Utilities	CRSPUTT	70	\$1,147,110	(5.38%)	4.52%	9.41%	7.49%	6.10%	6.20%	8.27%	

June 2024: Sector Returns Relative to Total Market



Note: Data as of 06/28/2024; returns computation is based on total returns; data for 3-, 5-, and 10-years is annualized. CRSP US Sector Indexes monthly total returns are for constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company (RIC) rules. CRSP U.S. Technology, CRSP U.S. Media & Communications, CRSP U.S. Consumer Discretionary, and CRSP U.S. Consumer Staples Sector Indexes are currently constrained in order to comply with the IRS RIC rules, the market caps displayed for these indexes are for unconstrained indexes; after 9/5/2023, CRSP U.S. Sector Indexes use ICE's Uniform Entity Sectors classification system; CRSP U.S. Sector Indexes were based on Enhanced ICB (EICB) methodology between 6/7/2020 and 9/5/2023; CRSP U.S. Sector Indexes were based on ICB methodology prior to 6/5/2020

Cumulative Performance By Sector – Past 12 Months



Note: Data as of 06/28/2024; returns computation is based on total returns; CRSP US Sector Indexes monthly total returns are for constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company rules; after 9/5/2023, CRSP U.S. Sector Indexes use ICE's Uniform Entity Sectors classification system; CRSP U.S. Sector Indexes were based on Enhanced ICB (EICB) methodology between 6/7/2020 and 9/5/2023

CRSP ISS U.S. LARGE CAP ESG INDEXES PERFORMANCE

To learn more about CRSP ISS ESG Indexes Suite visit our webpage: <https://www.crsp.org/indexes/>

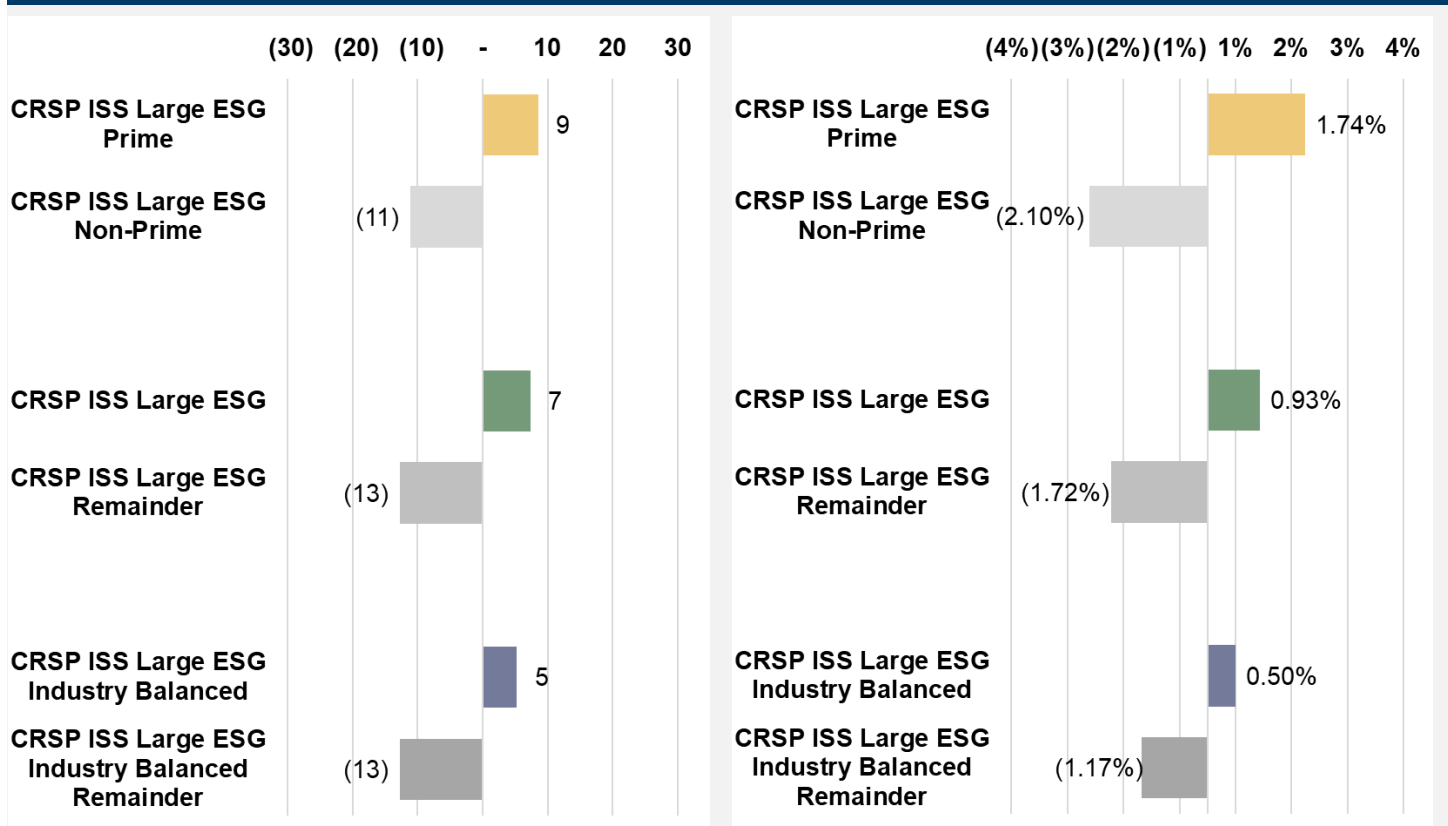
CRSP ISS U.S. Large Cap ESG Indexes Performance

Category	Index Name	Index Ticker	Count	Float-Adjusted Market Cap (\$M)	Return for					
					1 Month	3 Months	YTD	1 Year	3 Years	5 Years
	CRSP U.S. Large Cap	CRSPLCT	489	\$46,078,810	3.75%	4.31%	15.14%	24.94%	9.18%	14.95%
Prime	CRSP ISS Large ESG Prime	CLESGPT	191	\$26,172,780	5.48%	7.97%	17.85%	27.24%	13.16%	20.55%
	CRSP ISS Large ESG Non-Prime	CLESGNPT	298	\$19,906,030	1.65%	0.05%	11.89%	22.08%	5.63%	11.26%
ESG	CRSP ISS Large ESG	CLESGT	245	\$29,262,669	4.68%	6.34%	15.75%	24.64%	9.96%	15.90%
	CRSP ISS Large ESG Remainder	CLESGRT	244	\$16,816,141	2.03%	0.70%	14.00%	25.73%	7.57%	12.78%
ESG Industry Balanced	CRSP ISS Large ESG Industry Balanced	CLESGBT	248	\$32,627,926	4.25%	5.95%	16.58%	26.58%	9.61%	15.41%
	CRSP ISS Large ESG Industry Balanced Remainder	CLESGBRT	241	\$13,450,884	2.58%	0.57%	11.83%	21.15%	8.30%	13.89%

Note: Data as of 06/28/2024; returns computation is based on total returns; data for 3- and 5-years is annualized; Prior to 9/7/2021 the CRSP ISS ESG Indexes return series is based on a backtest

For definitions of ISS Prime Indicator, ISS ESG Performance Score see Appendix. For more information on ISS ESG Methodology please visit <https://www.issgovernance.com/esg/ratings/>.

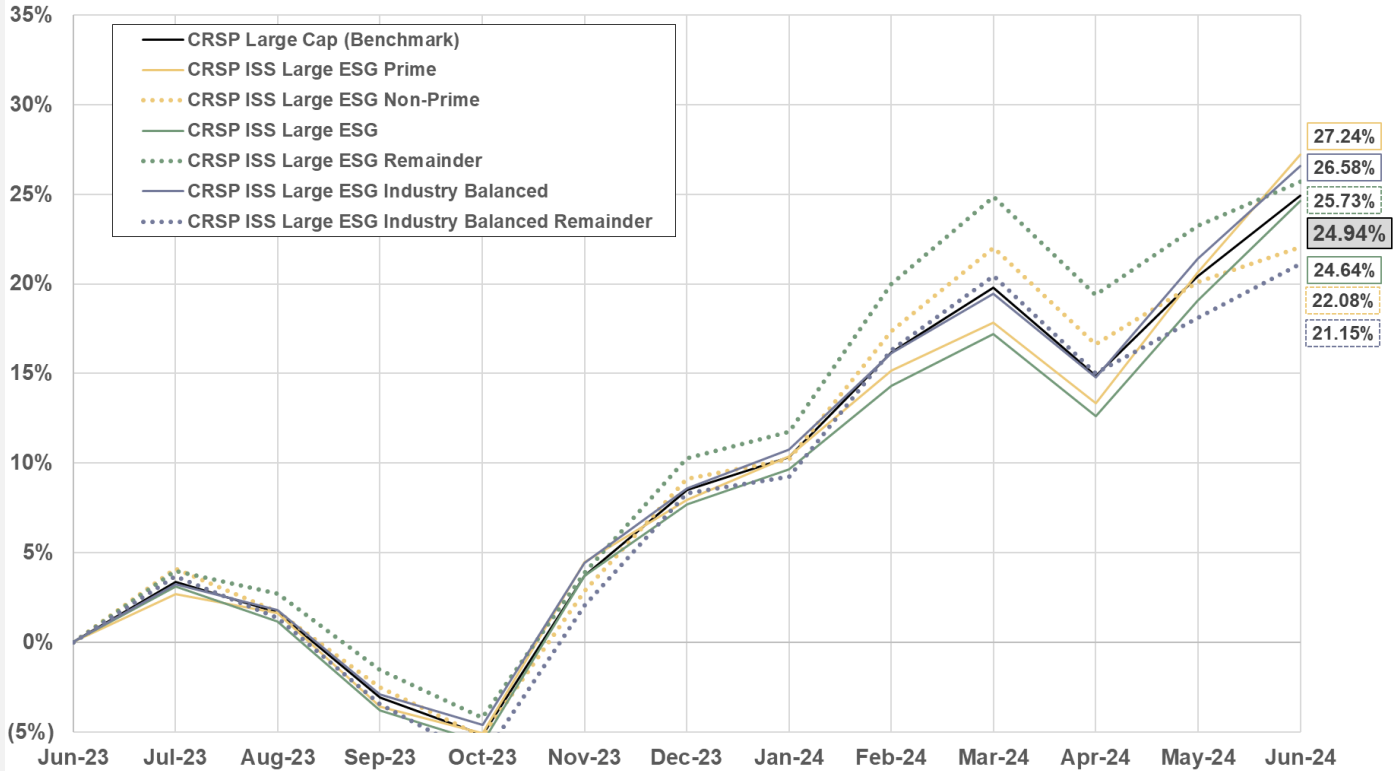
Portfolio ISS ESG Performance Score relative to CRSP US Large Cap June 2024: Returns Relative to CRSP US Large Cap



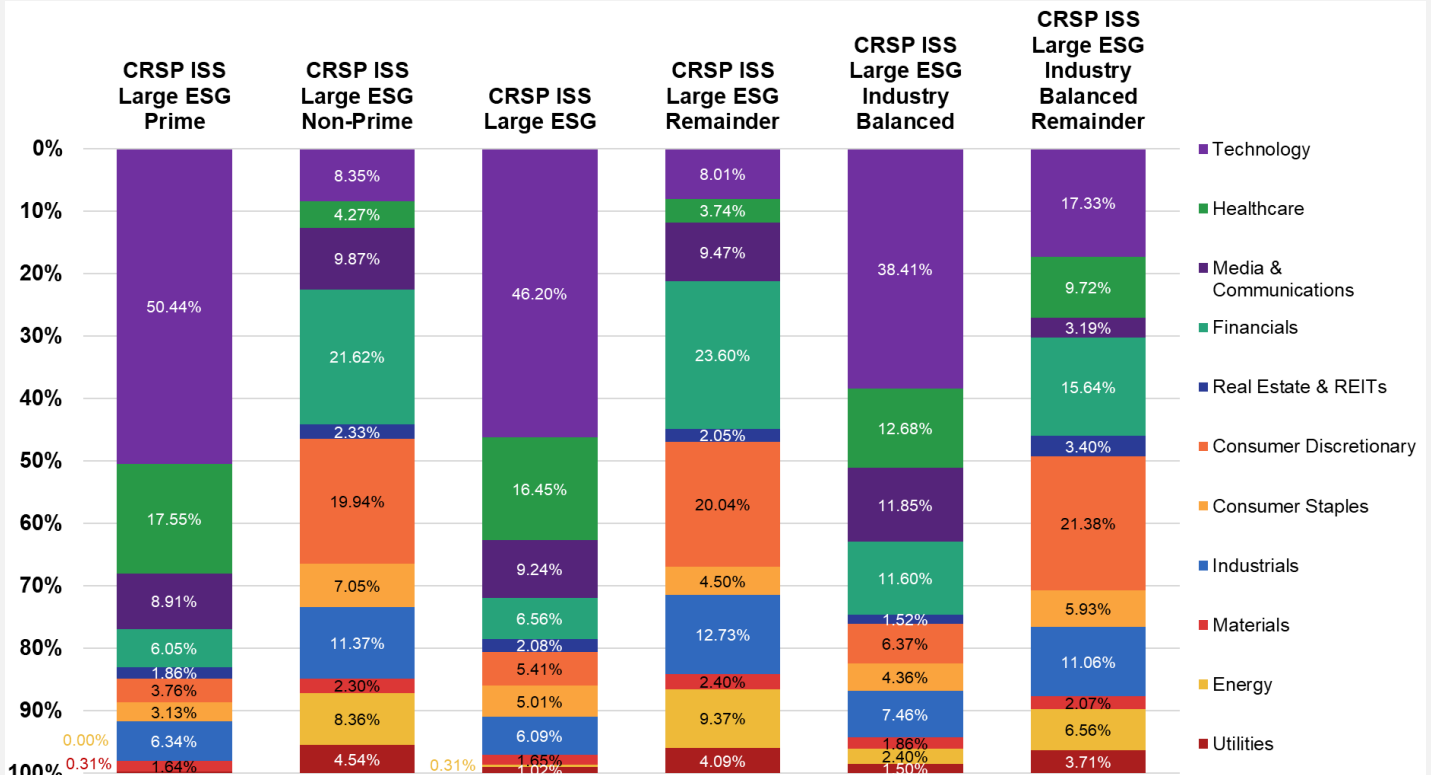
Note: Data as of 06/28/2024. Portfolio ISS ESG Performance Score is computed by weighting securities' ISS ESG Performance Score by the corresponding weight in the index

Note: Data as of 06/28/2024; returns computation is based on total returns

Cumulative Performance For CRSP ISS ESG Indexes – Past 12 Months



CRSP ISS ESG Indexes Sector Allocation



Note: Data as of 06/28/2024; returns computation is based on total returns; Sector weights are computed using company's assignment to the industry as defined by ICE's Uniform Entity Sectors classification system; sector weights are based on float-adjusted market cap weights

APPENDIX – CRSP U.S. INDEXES DESCRIPTIVE INFORMATION

CRSP U.S. Indexes Descriptive Statistics

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Largest Company (\$M)	Smallest Company (\$M)	Median Company (\$M)	Average Company (\$M)	Largest Company Weight (%)
Total Market	CRSP U.S. Total Market	3,606	\$52,162,913	\$3,321,869	\$2	\$858	\$14,466	6.37%
Cap	CRSP U.S. Mega Cap	195	\$38,550,935	\$3,321,869	\$17,152	\$90,771	\$197,697	8.62%
	CRSP U.S. Mid Cap	308	\$7,527,874	\$80,925	\$816	\$22,389	\$24,441	1.08%
	CRSP U.S. Small Cap	1,384	\$5,506,007	\$28,553	\$29	\$2,794	\$3,978	0.52%
	CRSP U.S. Micro Cap	1,822	\$578,096	\$4,121	\$2	\$147	\$317	0.71%
	CRSP U.S. Core Cap	1,851	\$51,584,817	\$3,321,869	\$29	\$4,597	\$27,869	6.44%
	CRSP U.S. Large Cap	489	\$46,078,810	\$3,321,869	\$816	\$35,971	\$94,231	7.21%
	CRSP U.S. Total Market ex-Mega Cap	3,425	\$13,611,977	\$80,925	\$2	\$720	\$3,974	0.59%
	CRSP U.S. Small/Mid Cap	1,670	\$13,033,882	\$80,925	\$29	\$3,631	\$7,805	0.62%
Value	CRSP U.S. Mega Value	133	\$16,230,863	\$744,037	\$17,775	\$79,616	\$122,037	4.58%
	CRSP U.S. Mid Value	185	\$4,075,357	\$56,659	\$816	\$19,268	\$22,029	1.39%
	CRSP U.S. Small Value	831	\$3,097,738	\$19,902	\$14	\$2,682	\$3,728	0.64%
	CRSP U.S. Core Value	1,233	\$23,501,420	\$744,037	\$29	\$4,114	\$19,060	3.17%
	CRSP U.S. Large Value	335	\$20,549,092	\$744,037	\$816	\$30,843	\$61,341	3.62%
	CRSP U.S. Small/Mid Value	1,026	\$7,229,933	\$64,388	\$29	\$3,350	\$7,047	0.89%
Growth	CRSP U.S. Mega Growth	70	\$8,834,782	\$1,206,271	\$17,075	\$47,646	\$126,211	13.65%
	CRSP U.S. Mid Growth	137	\$3,452,517	\$80,925	\$872	\$22,388	\$25,201	2.34%
	CRSP U.S. Small Growth	616	\$2,408,269	\$28,553	\$14	\$2,538	\$3,910	1.19%
	CRSP U.S. Core Growth	721	\$28,083,397	\$3,321,869	\$48	\$4,549	\$38,951	11.83%
	CRSP U.S. Large Growth	183	\$6,180,260	\$805,429	\$872	\$9,394	\$33,772	13.03%
	CRSP U.S. Small/Mid Growth	720	\$5,803,948	\$80,925	\$48	\$3,658	\$8,061	1.39%
Prime	CRSP ISS Large ESG Prime	191	\$26,172,780	\$3,321,869	\$2,749	\$42,071	\$137,030	12.69%
	CRSP ISS Large ESG Non-Prime	298	\$19,906,030	\$1,809,973	\$816	\$32,896	\$66,799	9.09%
ESG	CRSP ISS Large ESG	245	\$29,262,669	\$3,321,869	\$2,749	\$38,410	\$119,439	11.35%
	CRSP ISS Large ESG Remainder	244	\$16,816,141	\$1,809,973	\$816	\$32,059	\$68,919	10.76%
ESG Industry Balanced	CRSP ISS Large ESG Industry Balanced	248	\$32,627,926	\$3,321,869	\$2,749	\$45,136	\$131,564	10.18%
	CRSP ISS Large ESG Industry Balanced Remainder	241	\$13,450,884	\$1,809,973	\$816	\$29,849	\$55,813	13.46%
Sector Indexes	CRSP U.S. Technology	456	\$15,667,056	\$3,321,869	\$5	\$1,254	\$34,358	21.20%
	CRSP U.S. Media & Communications	141	\$4,456,052	\$1,945,679	\$3	\$550	\$31,603	43.66%
	CRSP U.S. Health Care	777	\$6,204,864	\$774,430	\$2	\$261	\$7,986	12.48%
	CRSP U.S. Financials	629	\$6,820,412	\$740,117	\$3	\$772	\$10,843	10.85%
	CRSP U.S. Real Estate & REITs	189	\$1,362,268	\$103,982	\$6	\$1,657	\$7,208	7.63%
	CRSP U.S. Consumer Discretionary	387	\$5,650,456	\$1,809,973	\$2	\$791	\$14,601	32.03%
	CRSP U.S. Consumer Staples	145	\$2,465,978	\$389,234	\$3	\$1,198	\$17,007	15.78%
	CRSP U.S. Industrials	508	\$5,154,375	\$190,763	\$3	\$1,856	\$10,146	3.70%
	CRSP U.S. Materials	148	\$1,250,840	\$210,926	\$4	\$1,971	\$8,452	16.86%
	CRSP U.S. Energy	156	\$1,983,502	\$516,420	\$4	\$1,137	\$12,715	26.04%
	CRSP U.S. Utilities	70	\$1,147,110	\$145,515	\$130	\$4,853	\$16,387	12.69%

Note: Data as of 06/28/2024; counts may not add up due to banding and migration, see appendix; CRSP U.S. Mega Cap and Large Cap Growth and certain CRSP U.S. Sector Indexes are constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company (RIC) rules; the market caps displayed for these indexes are for unconstrained indexes; after 9/5/2023, CRSP U.S. Sector Indexes use ICE's Uniform Entity Sectors classification system; CRSP U.S. Sector Indexes were based on Enhanced ICB (EICB) methodology between 6/7/2020 and 9/5/2023; CRSP U.S. Sector Indexes were based on ICB methodology prior to 6/5/2020

APPENDIX – INDEX REFERENCE GUIDE

Index	Index Name (TR - Total Return, PR - Price Only Return)	Index Identifier	CUSIP	Inception Date
Total Market Index	CRSP US Total Market Index (TR)	CRSPTMT	12628H109	12/31/2012
	CRSP US Total Market Index (PR)	CRSPTM1	12628G101	1/18/2011
CRSP Australian Hedged Index	CRSP US Total Market Index (AUD-hedged) (TR)	CRSPTAHT	12633D200	7/1/2015
	CRSP US Total Market Index (AUD-hedged) (PR)	CRSPTAH1	12633D101	7/1/2015
CRSP Australian Non-Hedged Index	CRSP US Total Market Total Return Index AUD (TR)	CRSPTMAT	12633D408	7/1/2015
	CRSP US Total Market Index AUD (PR)	CRSPTMA1	12633D309	7/1/2015
CRSP Canadian Hedged Index	CRSP US Total Market Index (CAD-hedged) (TR)	CRSPTCHT	12630Y108	12/31/2012
	CRSP US Total Market Index (CAD-hedged) (PR)	CRSPTCH1	12628G200	12/31/2012
CRSP Canadian Non-Hedged Index	CRSP US Total Market Total Return Index CAD (TR)	CRSPTMCT	12632P204	4/15/2013
	CRSP US Total Market Index CAD (PR)	CRSPTMC1	12632M201	4/15/2013
Core Cap (Mega + Mid + Small)	CRSP US Core Cap Index (TR)	CRSPXMT	12666H102	12/4/2023
	CRSP US Core Cap Index (PR)	CRSPXM1	12666H201	12/4/2023
Core Growth	CRSP US Core Cap Growth Index (TR)	CRSPXMG1	12671U106	12/4/2023
	CRSP US Core Cap Growth Index (PR)	CRSPXMG1	12671U205	12/4/2023
Core Value	CRSP US Core Cap Value Index (TR)	CRSPXMT	12671T109	12/4/2023
	CRSP US Core Cap Value Index (PR)	CRSPXMT	12671T208	12/4/2023
Mega Cap	CRSP US Mega Cap Index (TR)	CRSPMET	12631H104	12/31/2012
	CRSP US Mega Cap Index (PR)	CRSPME1	12627R108	8/15/2011
Mega Cap Growth	CRSP US Mega Cap Growth Index (TR)	CRSPMEGT	12631K107	12/31/2012
	CRSP US Mega Cap Growth Index (PR)	CRSPMEG1	12630R103	10/1/2012
Mega Cap Value	CRSP US Mega Cap Value Index (TR)	CRSPMEVT	12631L105	12/31/2012
	CRSP US Mega Cap Value Index (PR)	CRSPMEV1	12630T109	10/1/2012
Large Cap (Mega + Mid)	CRSP US Large Cap Index (TR)	CRSPLCT	12631M103	12/31/2012
	CRSP US Large Cap Index (PR)	CRSPLC1	12627P102	8/15/2011
Large Cap Growth	CRSP US Large Cap Growth Index (TR)	CRSPLCGT	12631P106	12/31/2012
	CRSP US Large Cap Growth Index (PR)	CRSPLCG1	12630W102	10/1/2012
Large Cap Value	CRSP US Large Cap Value Index (TR)	CRSPLCVT	12631R102	12/31/2012
	CRSP US Large Cap Value Index (PR)	CRSPLCV1	12630X100	10/1/2012
Mid Cap	CRSP US Mid Cap Index (TR)	CRSPMIT	12631T108	12/31/2012
	CRSP US Mid Cap Index (PR)	CRSPMI1	12627W107	8/15/2011
Mid Cap Growth	CRSP US Mid Cap Growth Index (TR)	CRSPMIGT	12628N106	12/31/2012
	CRSP US Mid Cap Growth Index (PR)	CRSPMIG1	12631A109	10/1/2012
Mid Cap Value	CRSP US Mid Cap Value Index (TR)	CRSPMIVT	12629L109	12/31/2012
	CRSP US Mid Cap Value Index (PR)	CRSPMIV1	12631C105	10/1/2012
Small-Mid Cap	CRSP US Small-Mid Cap Index (TR)	CRSPSMT	12591C103	3/10/2014
	CRSP US Small-Mid Cap Index (PR)	CRSPSM1	12632T107	3/10/2014
Small-Mid Cap Growth	CRSP US Small-Mid Cap Growth Index (TR)	CRSPSMGT	12591P104	3/10/2014
	CRSP US Small-Mid Cap Growth Index (PR)	CRSPSMG1	12591M101	3/10/2014
Small-Mid Cap Value	CRSP US Small-Mid Cap Value Index (TR)	CRSPSMVT	12591L103	3/10/2014
	CRSP US Small-Mid Cap Value Index (PR)	CRSPSMV1	12591E109	3/10/2014
Small Cap	CRSP US Small Cap Index (TR)	CRSPSCT	12630N102	12/31/2012
	CRSP US Small Cap Index (PR)	CRSPSC1	12628A104	8/15/2011
Small Cap Growth	CRSP US Small Cap Growth Index (TR)	CRSPSCGT	12630V104	12/31/2012
	CRSP US Small Cap Growth Index (PR)	CRSPSCG1	12631E101	10/1/2012
Small Cap Value	CRSP US Small Cap Value Index (TR)	CRSPSCVT	12631N101	12/31/2012
	CRSP US Small Cap Value Index (PR)	CRSPSCV1	12631F108	10/1/2012
Micro Cap Index	CRSP US Micro Cap Index (TR)	CRSPMCT	12631V103	12/31/2012
	CRSP US Micro Cap Index (PR)	CRSPMC1	12627T104	8/15/2011
ex-Mega Cap	CRSP US Total Market ex-Mega Cap Index (TR)	CRSPXET	12666J108	12/4/2023
	CRSP US Total Market ex-Mega Cap Index (PR)	CRSPXE1	12666J207	12/4/2023
Small-Micro Cap	CRSP US Small-Micro Cap Index (TR)	CRSPMST	12671M104	12/4/2023
	CRSP US Small-Micro Cap Index (PR)	CRSPMS1	12671M203	12/4/2023
CRSP ISS ESG Prime	CRSP ISS US Large Cap ESG Prime Index (TR)	CLESGPT	12657Y205	9/7/2021
	CRSP ISS US Large Cap ESG Prime Index (PR)	CLESGP	12657Y106	9/7/2021
CRSP ISS ESG Non-Prime	CRSP ISS US Large Cap ESG Non-Prime Index (TR)	CLESGNPT	12658A206	9/7/2021
	CRSP ISS US Large Cap ESG Non-Prime Index (PR)	CLESGNP	12658A107	9/7/2021
CRSP ISS ESG	CRSP ISS US Large Cap ESG Index (TR)	CLESGT	12658D200	9/7/2021
	CRSP ISS US Large Cap ESG Index (PR)	CLESG	12658D101	9/7/2021
CRSP ISS ESG Remainder	CRSP ISS US Large Cap ESG Remainder Index (TR)	CLESGRT	12658E208	9/7/2021
	CRSP ISS US Large Cap ESG Remainder Index (PR)	CLESGR	12658E109	9/7/2021
CRSP ISS ESG Industry Balanced	CRSP ISS US Large Cap ESG Industry Balanced Index (TR)	CLESGBT	12658F205	9/7/2021
	CRSP ISS US Large Cap ESG Industry Balanced Index (PR)	CLESGB	12658F106	9/7/2021
CRSP ISS ESG Industry Balanced Remainder	CRSP ISS US Large Cap ESG Industry Balanced Remainder Index (TR)	CLESGBRT	12658K204	9/7/2021
	CRSP ISS US Large Cap ESG Industry Balanced Remainder Index (PR)	CLESGBR	12658K105	9/7/2021

Index	Index Name (TR - Total Return, PR - Price Only Return)	Index Identifier	CUSIP	Inception Date
Consumer Staples	CRSP US Consumer Staples Index (TR)	CRSPCST	12631W101	12/31/2012
	CRSP US Consumer Staples Index (PR)	CRSPCS1	12630G107	7/16/2012
Consumer Discretionary	CRSP US Consumer Discretionary Index (TR)	CRSPCDT	12631X109	12/31/2012
	CRSP US Consumer Discretionary Index (PR)	CRSPCD1	12630J101	7/16/2012
Energy	CRSP US Energy Index (TR)	CRSPENT	12631Y107	12/31/2012
	CRSP US Energy Index (PR)	CRSPEN1	12630A100	7/16/2012
Financials	CRSP US Financials Index (TR)	CRSPFNT	12632A108	12/31/2012
	CRSP US Financials Index (PR)	CRSPFN1	12630M104	7/16/2012
Healthcare	CRSP US Healthcare Index (TR)	CRSPHCT	12632C104	12/31/2012
	CRSP US Healthcare Index (PR)	CRSPHC1	12630H105	7/16/2012
Industrials	CRSP US Industrials Index (TR)	CRSPIDT	12632E100	12/31/2012
	CRSP US Industrials Index (PR)	CRSPID1	12630F109	7/16/2012
Technology	CRSP US Technology Index (TR)	CRSPITT	12632F107	12/31/2012
	CRSP US Technology Index (PR)	CRSPIT1	12630P107	7/16/2012
Materials	CRSP US Materials Index (TR)	CRSPMTT	12632G105	12/31/2012
	CRSP US Materials Index (PR)	CRSPMT1	12630E102	7/16/2012
Media & Communications	CRSP US Media & Communications Index (TR)	CRSPTE1	12632H103	12/31/2012
	CRSP US Media & Communications Index (PR)	CRSPTE1	12630K108	7/16/2012
Utilities	CRSP US Utilities Index (TR)	CRSPUTT	12632J109	12/31/2012
	CRSP US Utilities Index (PR)	CRSPUT1	12630L106	7/16/2012
Real Estate & REITs	CRSP US Real Estate & REITs Index (TR)	CRSPRET	12632K106	12/31/2012
	CRSP US Real Estate & REITs Index (PR)	CRSPRE1	12627X105	8/15/2011
Small Cap ex-Real Estate	CRSP US Small Cap ex-Real Estate Index (TR)	CRSPSXT	12632L104	12/31/2012
	CRSP US Small Cap ex-Real Estate Index (PR)	CRSPSX1	12631G106	10/1/2012

APPENDIX – LIST OF ETFS/MUTUAL FUNDS USING CRSP INDEXES

ETFs

Index Information		Fund Information	
Name	Ticker	Ticker	URL
Mega Cap	CRSPMET	MGC	https://investor.vanguard.com/investment-products/etfs/profile/mgc
Mega Cap Growth	CRSPMEGT	MGK	https://investor.vanguard.com/investment-products/etfs/profile/mgk
Mega Cap Value	CRSPMEVT	MGV	https://investor.vanguard.com/investment-products/etfs/profile/mgv
Large Cap	CRSPLCT	VV	https://investor.vanguard.com/investment-products/etfs/profile/vv
Large Cap Growth	CRSPLCGT	VUG	https://investor.vanguard.com/investment-products/etfs/profile/vug
Large Cap Value	CRSPLCVT	VTV	https://investor.vanguard.com/investment-products/etfs/profile/vtv
Mid Cap	CRSPMIT	VO	https://investor.vanguard.com/investment-products/etfs/profile/vo
Mid Cap Growth	CRSPMIGT	VOT	https://investor.vanguard.com/investment-products/etfs/profile/vot
Mid Cap Value	CRSPMIVT	VOE	https://investor.vanguard.com/investment-products/etfs/profile/voe
Small Cap	CRSPSCT	VB	https://investor.vanguard.com/investment-products/etfs/profile/vb
Small Cap Growth	CRSPSCGT	VBK	https://investor.vanguard.com/investment-products/etfs/profile/vbk
Small Cap Value	CRSPSCVT	VBR	https://investor.vanguard.com/investment-products/etfs/profile/vbr
Total Market	CRSPTMT	VTI	https://investor.vanguard.com/investment-products/etfs/profile/vti
Canadian Hedged*	CRSPTCHT	VUS	https://www.vanguard.ca/en/advisor/products/products-group/etfs/VUS
Canadian Non-Hedged*	CRSPTMCT	VUN	https://www.vanguard.ca/en/advisor/products/products-group/etfs/VUN

MUTUAL FUNDS

Index Information		Fund Information	
Name	Ticker	Ticker	URL
Mega Cap	CRSPME1	VMCTX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vmctx
Mega Cap Growth	CRSPMEG1	VMGAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vmgax
Mega Cap Value	CRSPMEV1	VMVLX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vmvlx
Large Cap	CRSPLC1	VLGAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vlgax
Large Cap Growth	CRSPLCG1	VIGAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vigax
Large Cap Value	CRSPLCV1	VIVIX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vivix
Mid Cap	CRSPMI1	VVAMCIV	https://advisors.vanguard.com/investments/products/0288/vanguard-variable-insurance-fund-mid-cap-index-portfolio
Mid Cap	CRSPMI1	VIMAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vimax
Mid Cap Growth	CRSPMIG1	VMGMX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vmgmx
Mid Cap Value	CRSPMIV1	VMVAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vmvax
Small Cap	CRSPSC1	VSMAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vsmax
Small Cap Growth	CRSPSCG1	VSGAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vsgax
Small Cap Value	CRSPSCV1	VSIAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vsiax
Total Market	CRSPTM1	VTSAX	https://institutional.vanguard.com/investments/product-details/fund/0585
Total Market	CRSPTM1	VBIAX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vbiax
Total Market	CRSPTM1	VITPX	https://investor.vanguard.com/investment-products/mutual-funds/profile/vitpx

APPENDIX – DEFINITIONS

Average Company: Average float-adjusted market capitalization of a company included in the index

Count: Number of companies contained within the index. A single company may have multiple securities associated with it. Counts for individual cap indexes may not add up to counts for the combined cap index due to banding and migration. For example, number of companies in Mega Cap Index plus number of companies in Mid Cap Index may not add up to number of companies in Large Cap. For more information regarding banding and migration please refer to the [CRSP Methodology](#).

Float-Adjusted Market Cap: Represents the float-adjusted market capitalization of a company as described in the [CRSP Methodology](#). For sector indexes that had to be constrained to comply with IRS Regulated Investment Company rules, it means that the company's float adjusted market cap may have been adjusted further per our methodology.

Inception Date: Inception Date indicates the first date that indexes were calculated contemporaneously with live market data. Data prior to inception date is based on a backtest calculation.

ISS ESG Performance Score: An ESG metric assigned by ISS based on its ISS ESG Corporate Rating, allowing direct comparisons of companies in different industries. ISS Performance Score is a numeric value between 0 and 100. See <https://www.issgovernance.com/esg/ratings/> for ISS definitions.

ISS Prime Indicator: A flag set by ISS for a company based on whether its ISS ESG Performance Score is at least 50. If a company meets the minimum threshold it is designated as Prime, and if not it is designated as Non-Prime. See <https://www.issgovernance.com/esg/ratings/> for ISS definitions.

Median Company: Median float-adjusted market capitalization of a company included in the index

Portfolio ISS ESG Performance Score: Portfolio ISS ESG Performance Score is computed by weighting securities' ISS ESG Performance Score by the corresponding weight in the index

Returns: Total index returns are used in computations, with 3-, 5- and 10-year returns annualized

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