

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

**U.S LARGE CAP
GROWTH INDEX**

QUARTER ENDING

9-29-23

TICKER SYMBOL

CRSPLCG1

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.

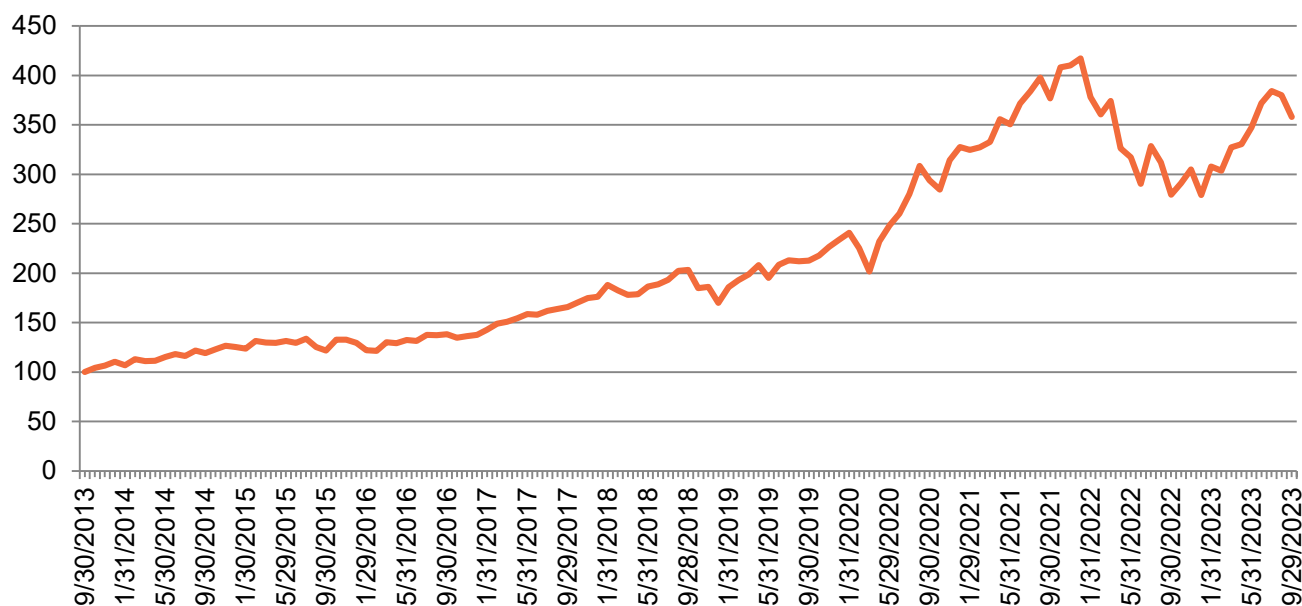
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF SEPTEMBER 29, 2023

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-5.76	-3.68	28.35	28.16	6.79	11.98	13.61	8.64

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

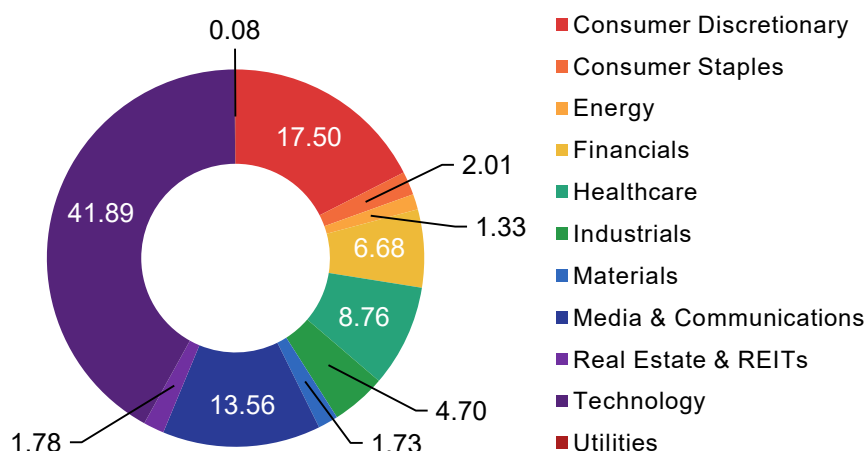
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2,542,900	12.80
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	2,345,948	11.81
ALPHABET INC	GOOGL	MEDIA & COMMUNICATIONS	1,426,525	7.18
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	1,180,433	5.94
NVIDIA CORPORATION	NVDA	TECHNOLOGY	1,020,704	5.14
TESLA INC	TSLA	CONSUMER DISCRETIONARY	675,067	3.40
META PLATFORMS INC	META	MEDIA & COMMUNICATIONS	667,242	3.36
ELY LILLY & COMPANY	LLY	HEALTHCARE	458,905	2.31
VISA INC	V	FINANCIALS	369,577	1.86
MASTERCARD INC	MA	FINANCIALS	333,104	1.68

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	19,869,130
LARGEST COMPANY	2,542,900
SMALLEST COMPANY	405
MEDIAN COMPANY	29,756
AVERAGE COMPANY	91,987
NUMBER OF COMPANIES	216
% WEIGHT LARGEST COMPANY	12.80

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPLCG1



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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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