

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S SMALL CAP INDEX

QUARTER ENDING

3-31-23

TICKER SYMBOL

CRSPSC1

The CRSP U.S. Small Cap Index includes U.S. 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.

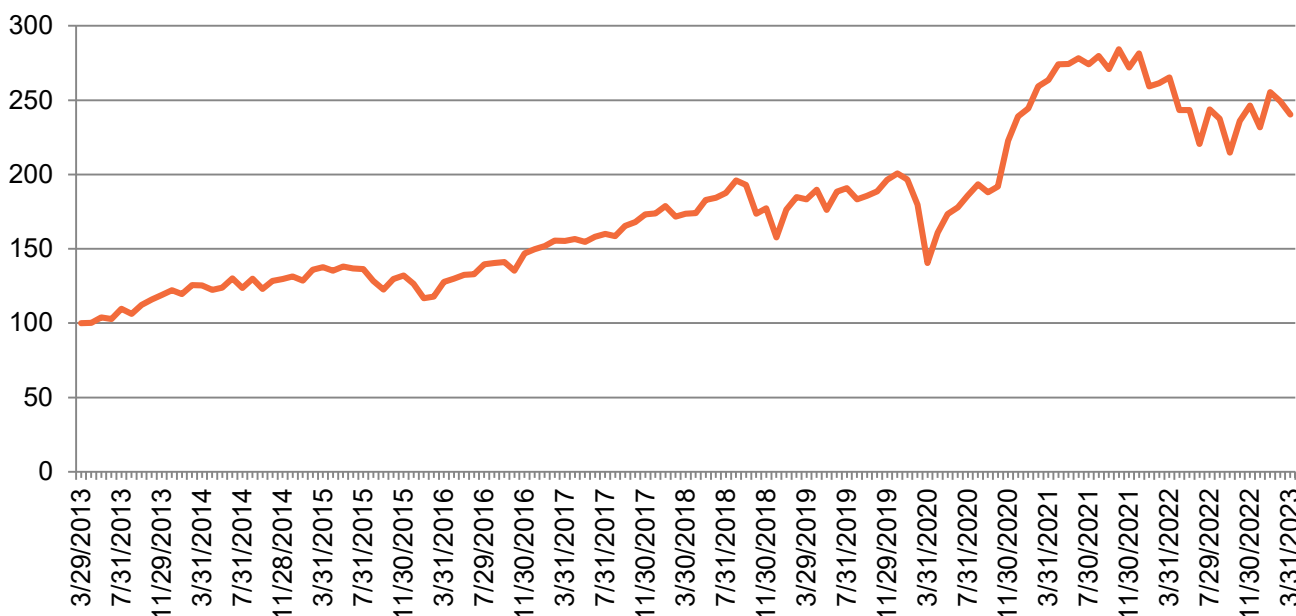
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 31, 2023

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-3.63	3.71	3.71	-9.39	19.63	6.74	9.17	8.97
PRICE RETURN	-3.82	3.30	3.30	-10.79	18.05	5.21	7.57	7.35

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

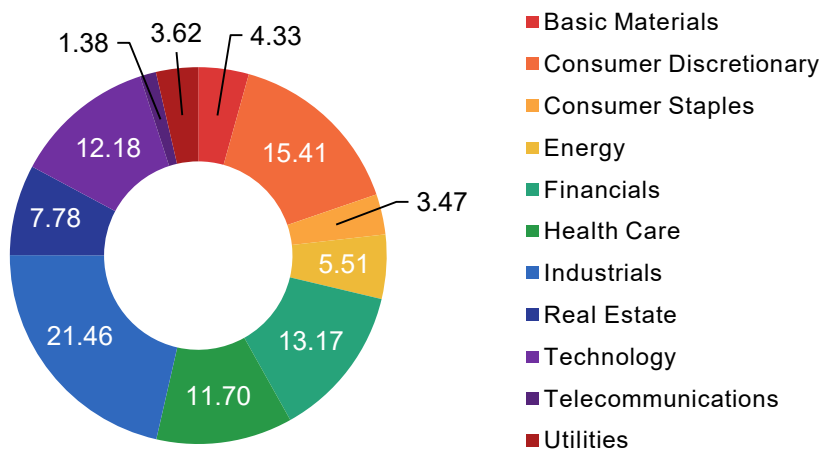
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
IDEX CORPORATION	IEX	INDUSTRIALS	17,447	0.39
FAIR ISAAC CORPORATION	FICO	INDUSTRIALS	16,792	0.38
TARGA RES CORPORATION	TRGP	ENERGY	16,533	0.37
LIBERTY MEDIA CORPORATION	FWONA	CONSUMER DISCRETIONARY	16,295	0.37
ATMOS ENERGY CORPORATION	ATO	UTILITIES	16,086	0.36
RELIANCE STEEL & ALUMINUM	RS	BASIC MATERIALS	15,093	0.34
AXON ENTERPRISE INC	AXON	INDUSTRIALS	14,401	0.32
BUNGE LIMITED	BG	CONSUMER STAPLES	14,309	0.32
PTC INC	PTC	TECHNOLOGY	13,648	0.31
LATTICE SEMICONDUCTOR	LSCC	TECHNOLOGY	13,120	0.30

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	4,445,484
LARGEST COMPANY	17,447
SMALLEST COMPANY	12
MEDIAN COMPANY	2,302
AVERAGE COMPANY	3,081
NUMBER OF COMPANIES	1,443
% WEIGHT LARGEST COMPANY	0.39

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSC1



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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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