

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S SMALL CAP VALUE INDEX

## QUARTER ENDING

9-29-23

## TICKER SYMBOL

CRSPSCV1

The CRSP U.S. Value 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 value or growth index using CRSP's multifactor model.

CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

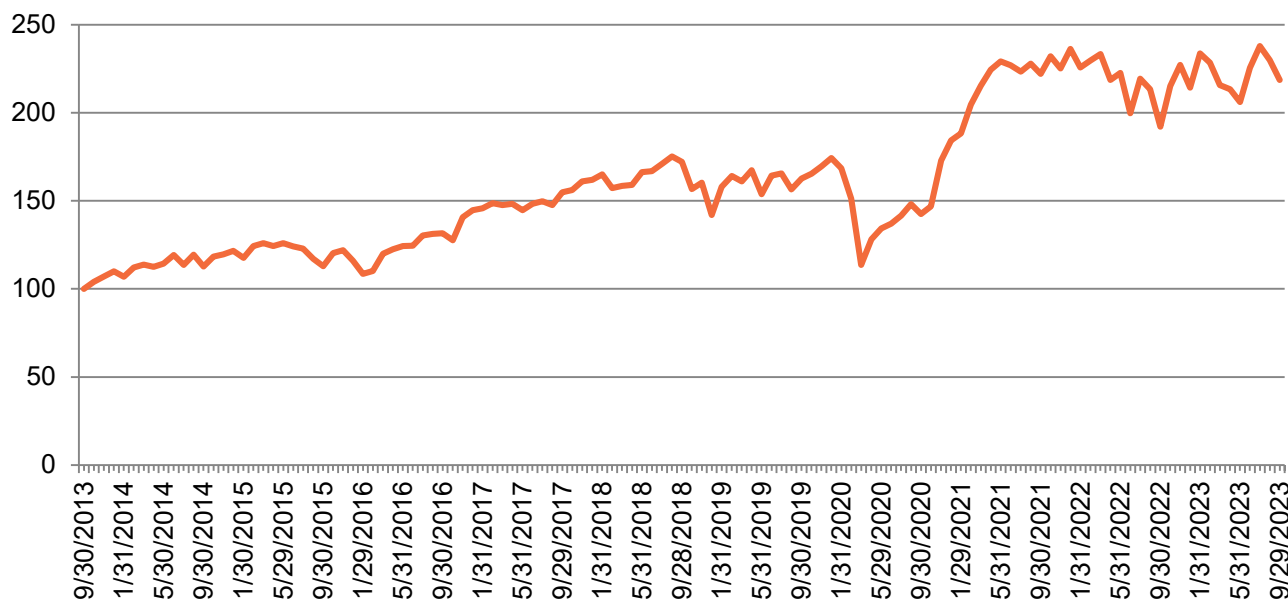
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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	-4.90	-3.09	2.01	13.86	15.32	4.90	8.14	9.57

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

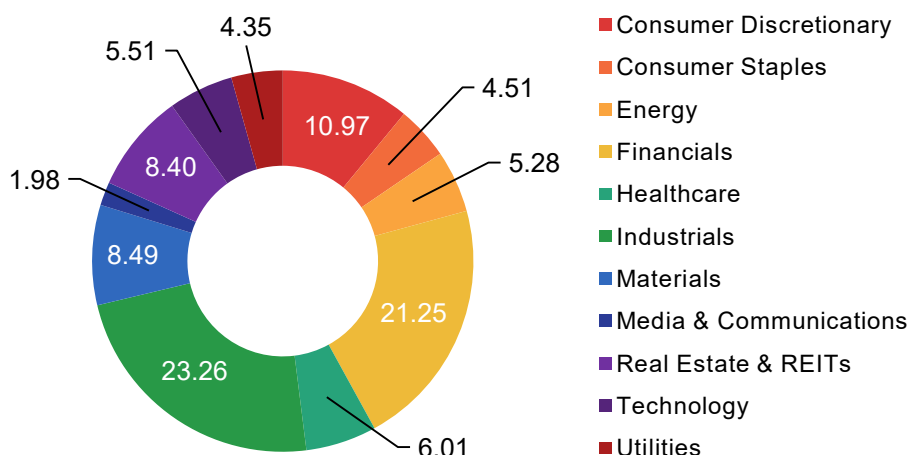
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BUNGE LIMITED	BG	CONSUMER STAPLES	16,307	0.64
JABIL INC	JBL	TECHNOLOGY	15,777	0.61
IDEX CORPORATION	IEX	INDUSTRIALS	15,727	0.61
ATMOS ENERGY CORPORATION	ATO	UTILITIES	15,727	0.61
BUILDERS FIRSTSOURCE COMPANY	BLDR	INDUSTRIALS	15,566	0.61
RELIANCE STEEL & ALUMINUM	RS	MATERIALS	15,355	0.60
BOOZ ALLEN HAMILTON	BAH	TECHNOLOGY	14,327	0.56
FIRST CITIZENS BANCSHARE INC	FCNCA	FINANCIALS	13,989	0.55
OVINTIV INC	OVV	ENERGY	12,981	0.51
CARLISLE COMPANIES INC	CSL	INDUSTRIALS	12,942	0.50

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	2,565,475
LARGEST COMPANY	16,307
SMALLEST COMPANY	14
MEDIAN COMPANY	2,306
AVERAGE COMPANY	3,121
NUMBER OF COMPANIES	822
% WEIGHT LARGEST COMPANY	0.64

## ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

### CURRENT WEIGHT % WITHIN CRSPSCV1



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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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