

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE U.S SMALL CAP VALUE INDEX

QUARTER ENDING
12-30-22

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.

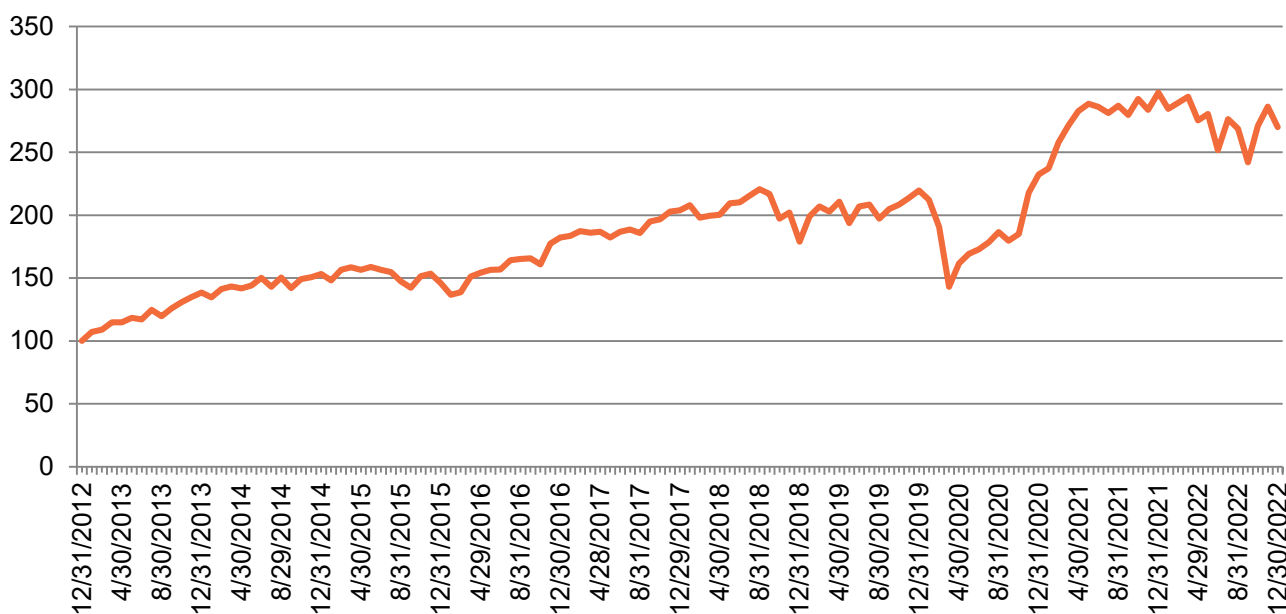
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF DEC 30, 2022

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-5.68	11.62	-9.27	-9.27	7.13	5.78	10.44	9.81
PRICE RETURN	-5.90	10.97	-11.12	-11.12	5.07	3.65	8.25	7.45

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

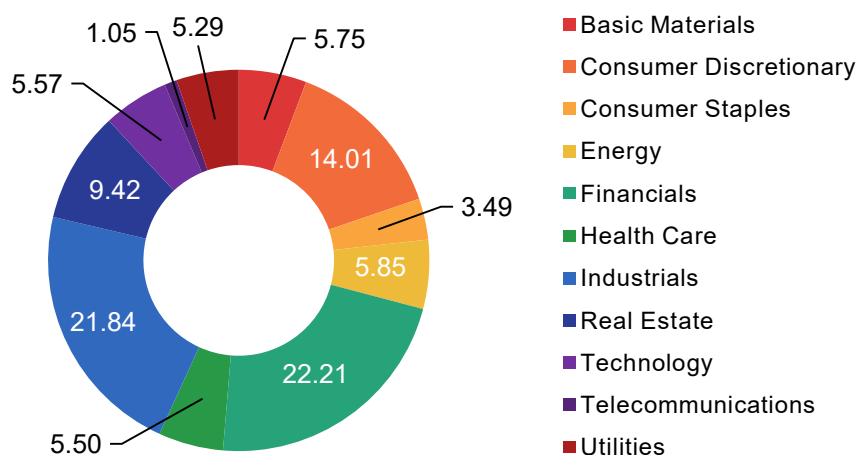
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
IDEX CORPORATION	IEX	INDUSTRIALS	17,221	0.67
STEEL DYNAMICS INC	STLD	BASIC MATERIALS	16,296	0.64
ATMOS ENERGY CORPORATION	ATO	UTILITIES	15,791	0.62
APA CORPORATION	APA	ENERGY	15,008	0.59
BUNGE LIMITED COMPANY	BG	CONSUMER STAPLES	14,946	0.58
HOWMET AEROSPACE INC	HWM	INDUSTRIALS	14,674	0.57
BOOZ ALLEN HAMILTON	BAH	INDUSTRIALS	13,820	0.54
FIRST HORIZON NATIONAL	FHN	FINANCIALS	13,152	0.51
KIMCO RLTY CORPORATION	KIM	REAL ESTATE	13,099	0.51
GAMING & LEISURE PROPERTIES INC	GLPI	REAL ESTATE	12,743	0.50

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	2,561,334
LARGEST COMPANY	17,221
SMALLEST COMPANY	14
MEDIAN COMPANY	2,261
AVERAGE COMPANY	3,017
NUMBER OF COMPANIES	849
% WEIGHT LARGEST COMPANY	0.67

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR 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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