

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S SMALL CAP INDEX

QUARTER ENDING

12-30-22

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.

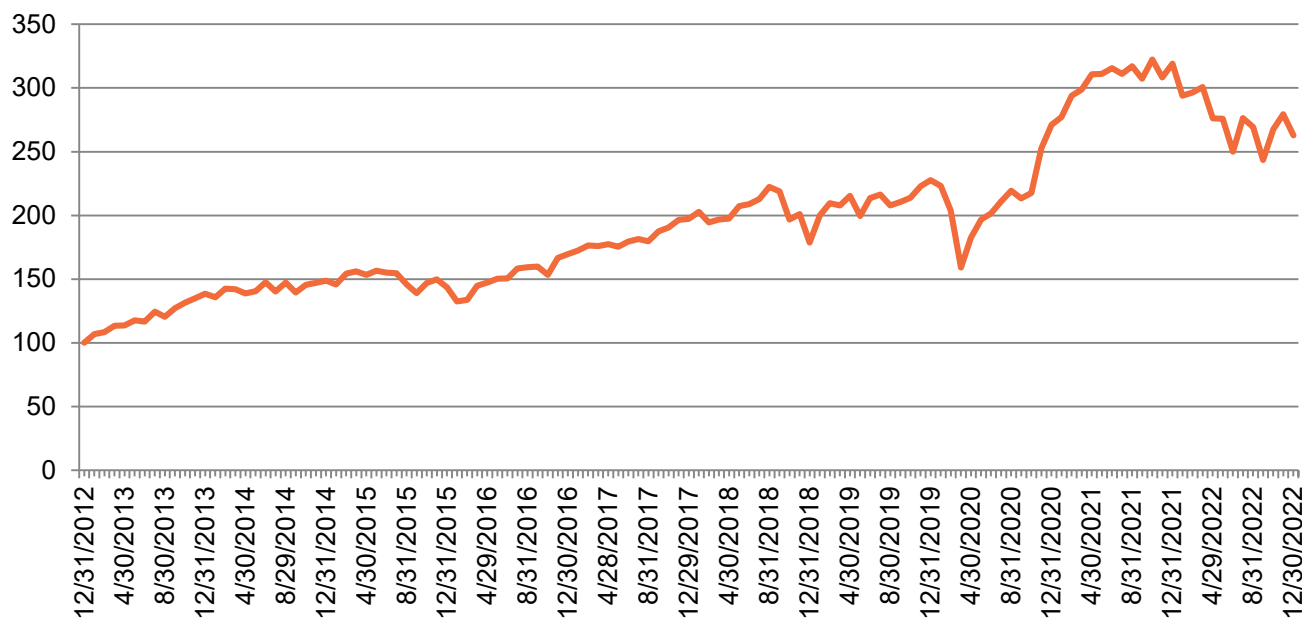
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF 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	-5.95	7.95	-17.64	-17.64	4.90	5.92	10.15	8.90
PRICE RETURN	-6.11	7.51	-18.86	-18.86	3.50	4.41	8.54	7.27

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

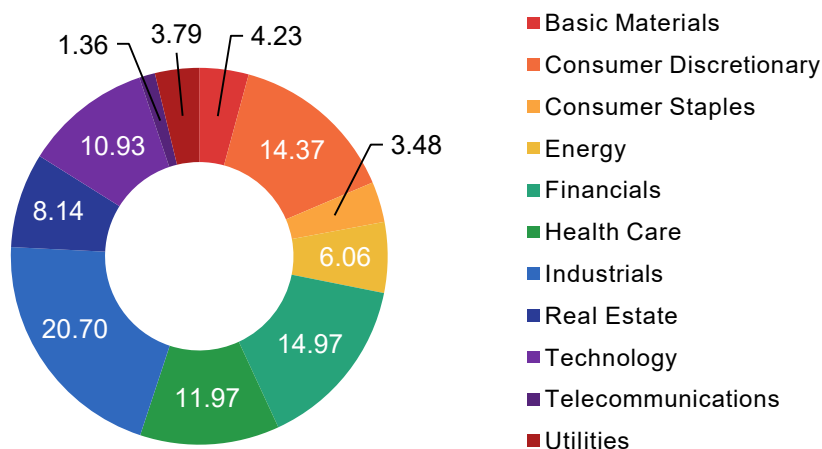
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
IDEX CORPORATION	IEX	INDUSTRIALS	17,221	0.40
TARGA RES CORPORATION	TRGP	ENERGY	16,639	0.38
STEEL DYNAMICS INC	STLD	BASIC MATERIALS	16,296	0.38
ATMOS ENERGY CORPORATION	ATO	UTILITIES	15,791	0.36
FIRST SOLAR INC	FSLR	ENERGY	15,170	0.35
APA CORPORATION	APA	ENERGY	15,008	0.35
FAIR ISAAC CORPORATION	FICO	INDUSTRIALS	14,950	0.34
BUNGE LIMITED COMPANY	BG	CONSUMER STAPLES	14,946	0.34
HOWMET AEROSPACE INC	HWM	INDUSTRIALS	14,674	0.34
BOOZ ALLEN HAMILTON	BAH	INDUSTRIALS	13,820	0.32

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	4,343,037
LARGEST COMPANY	17,221
SMALLEST COMPANY	18
MEDIAN COMPANY	2,168
AVERAGE COMPANY	2,952
NUMBER OF COMPANIES	1,471
% WEIGHT LARGEST COMPANY	0.40

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCI



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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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