

# CRSP<sup>®</sup> INDEXES

QUARTERLY PERFORMANCE

## U.S. SMALL CAP VALUE INDEX

QUARTER ENDING

6-30-21

TICKER SYMBOL

CRSPSCV1

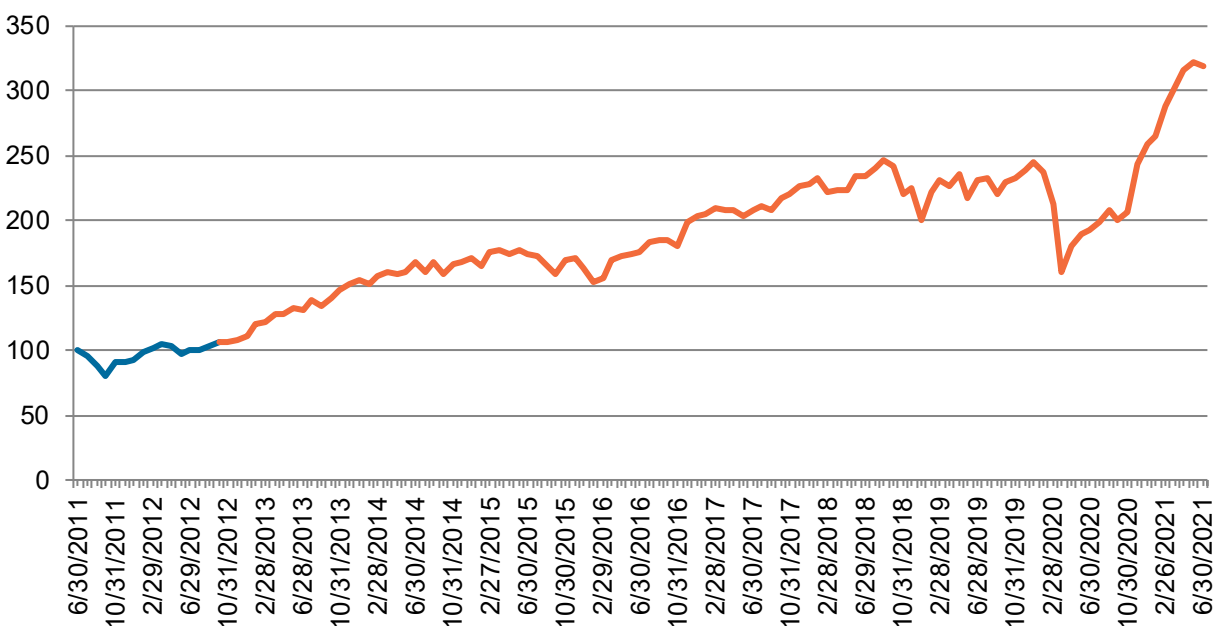
### ABOUT THE CRSP U.S. SMALL CAP VALUE INDEX

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 has long been an integral part of the academic and commercial world of financial and economic research. Since its inception, CRSP has partnered with the investment industry to develop and maintain databases and market indexes that are widely used by academics and commercial practitioners.

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.

### 10-YEAR CUMULATIVE INDEX LEVELS AS OF JUNE 2021



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF JUNE 30, 2021

\*Based on backtest data through September 7, 2012

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
<b>TOTAL RETURN</b>	-0.94	5.40	23.14	65.61	10.82	12.78	12.31	10.90
<b>PRICE RETURN</b>	-1.10	5.00	22.19	62.76	8.52	10.50	9.94	8.50

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DIAMONDBACK ENERGY INC	FANG	ENERGY	16,994	0.55
IDEX CORPORATION	IEX	INDUSTRIALS	16,709	0.54
VICI PROPERTIES INC	VICI	REAL ESTATE	16,658	0.54
NOVAVAX INC	NVAX	HEALTH CARE	15,731	0.51
NUANCE COMMUNICATIONS INC	NUAN	TECHNOLOGY	15,575	0.50
MOLINA HEALTHCARE INC	MOH	HEALTH CARE	14,779	0.48
SIGNATURE BANK NEW YORK	SBNY	FINANCIALS	14,148	0.46
HOWMET AEROSPACE INC	HWM	INDUSTRIALS	13,474	0.44
APOLLO GLOBAL MANAGEMENT INC	APO	FINANCIALS	13,005	0.42
BROWN & BROWN INC	BRO	FINANCIALS	12,731	0.41

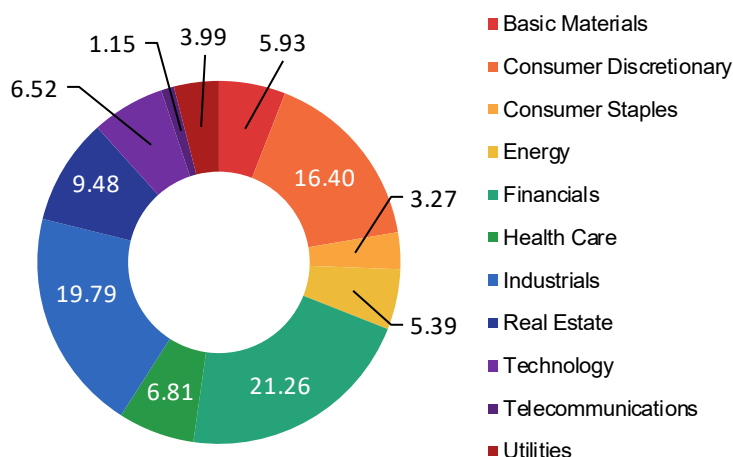
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,094,332
LARGEST COMPANY	16,994
SMALLEST COMPANY	19
MEDIAN COMPANY	2,499
AVERAGE COMPANY	3,389
NUMBER OF COMPANIES	913
% WEIGHT LARGEST COMPANY	0.55

### 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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