

## QUARTERLY PERFORMANCE U.S. SMALL CAP INDEX

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.

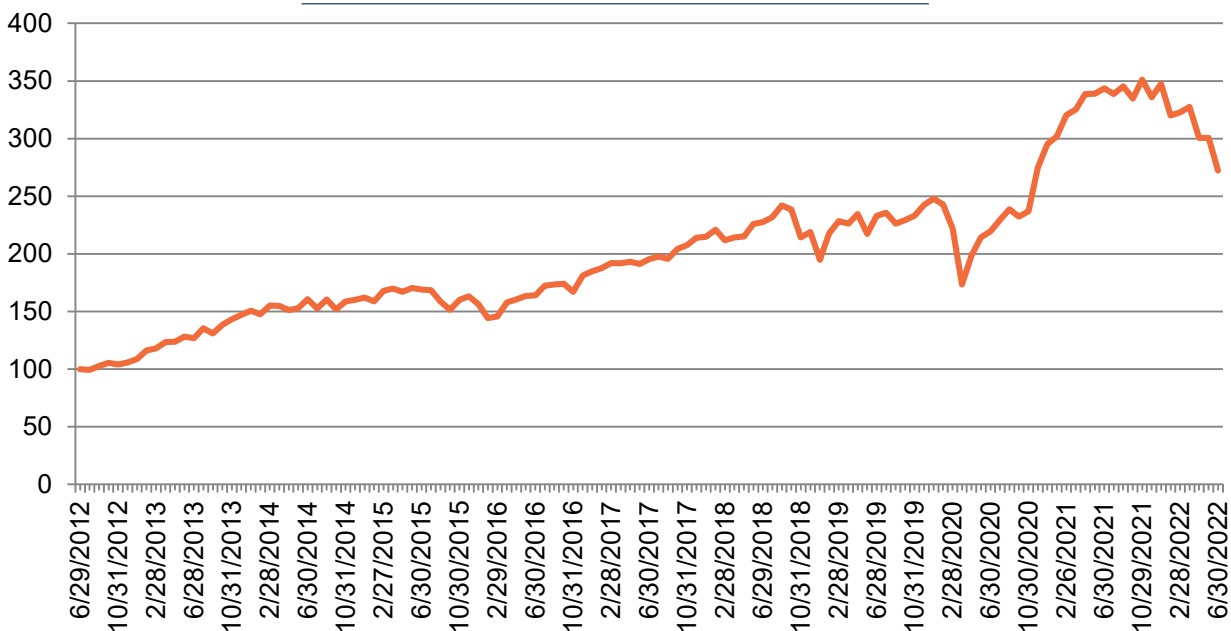
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF JUNE 30, 2022

### PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
<b>TOTAL RETURN</b>	-9.40	-16.88	-21.65	-20.75	5.37	6.87	10.54	8.86
<b>PRICE RETURN</b>	-9.55	-17.19	-22.20	-21.76	3.95	5.36	8.87	7.24

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

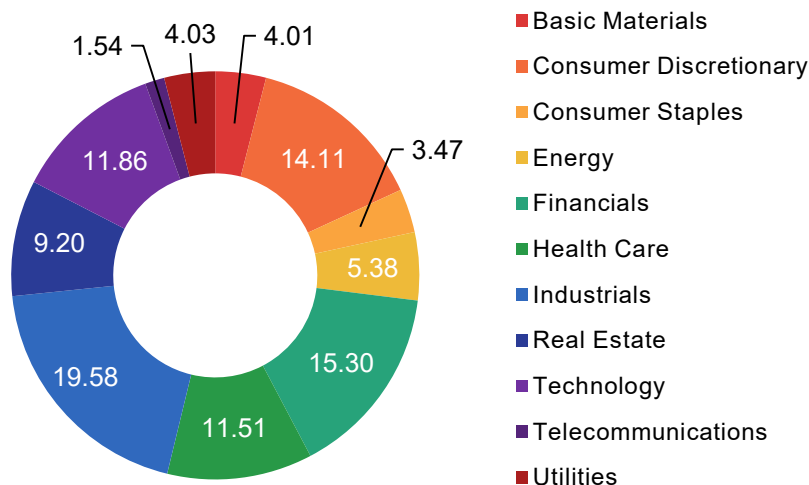
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
QUANTA SERVICES INC	PWR	INDUSTRIALS	18,012	0.42
MOLINA HEALTHCARE INC	MOH	HEALTH CARE	16,413	0.38
ATMOS ENERGY CORPORATION	ATO	UTILITIES	15,584	0.36
LPL FINANCIAL HOLDINGS INC	LPLA	FINANCIALS	14,014	0.33
IDEX CORPORATION	IEX	INDUSTRIALS	13,805	0.32
BUNGE LIMITED	BG	CONSUMER STAPLES	13,761	0.32
LIBERTY MEDIA CORPORATION	FWONA	CONSUMER DISCRETIONARY	13,718	0.32
TARGA RES CORPORATION	TRGP	ENERGY	13,604	0.32
BIO-TECHNE CORPORATION	TECH	HEALTH CARE	13,600	0.32
BROWN & BROWN INC	BRO	FINANCIALS	13,174	0.31

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	4,275,341
LARGEST COMPANY	18,012
SMALLEST COMPANY	35
MEDIAN COMPANY	2,041
AVERAGE COMPANY	2,820
NUMBER OF COMPANIES	1,516
% WEIGHT LARGEST COMPANY	0.42

## 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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