

## QUARTERLY PERFORMANCE U.S. MICRO CAP INDEX

TICKER SYMBOL  
**CRSPMC1**

The CRSP U.S. Micro Cap Index includes the smallest U.S. companies, with a target of including the bottom 2 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Market, and the Investors Exchange. By capturing the smallest companies, CRSP indexes encompass nearly 100 percent of the investable market.

Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and August. 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.

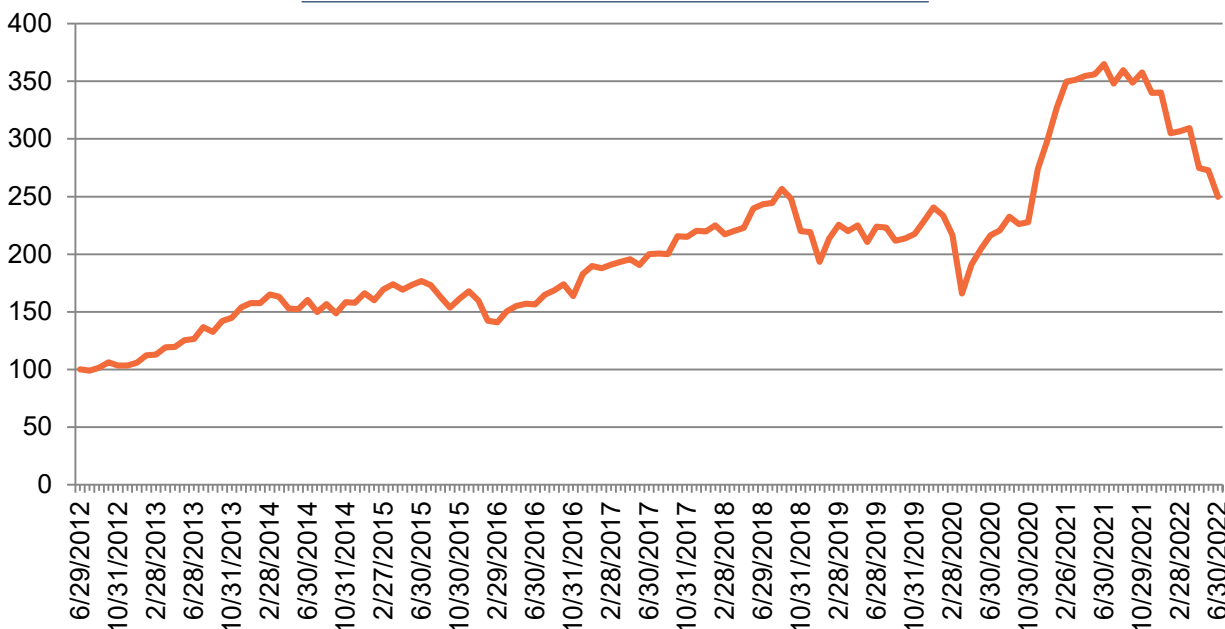
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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>	-8.44	-19.30	-26.60	-31.57	3.72	4.53	9.59	7.71
<b>PRICE RETURN</b>	-8.56	-19.53	-26.99	-32.20	2.72	3.52	8.39	6.47

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

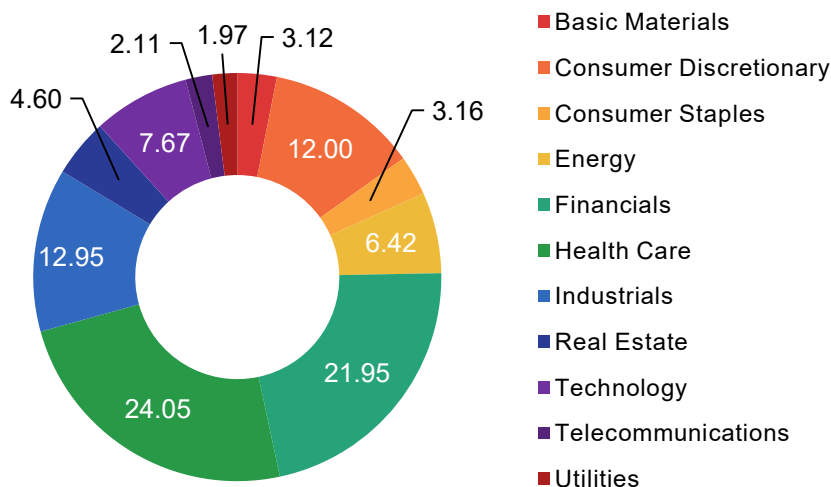
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
CHESAPEAKE UTILITIES CORPORATION	CPK	UTILITIES	2,182	0.43
FEDERAL SIGNAL CORPORATION	FSS	INDUSTRIALS	2,158	0.42
FOUR CORNERS PROPERTY TRUST	FCPT	REAL ESTATE	2,137	0.42
KADANT INC	KAI	INDUSTRIALS	2,126	0.42
PRIMO WATER CORPORATION	PRMW	CONSUMER STAPLES	2,039	0.40
SEACOAST BANKING CORP OF FLORIDA	SBCF	FINANCIALS	2,023	0.40
CBIZ INC	CBZ	INDUSTRIALS	1,979	0.39
TECHTARGET INC	TTGT	TECHNOLOGY	1,748	0.34
EASTERLY GOVERNMENT PROPERTIES INC	DEA	REAL ESTATE	1,744	0.34
AXCELIS TECHNOLOGIES INC	ACLS	TECHNOLOGY	1,720	0.34

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	508,811
LARGEST COMPANY	2,182
SMALLEST COMPANY	3
MEDIAN COMPANY	113
AVERAGE COMPANY	243
NUMBER OF COMPANIES	2,094
% WEIGHT LARGEST COMPANY	0.43

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CRSPMCI



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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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