

# CRSP<sup>®</sup> INDEXES

QUARTERLY PERFORMANCE

## U.S. SMALL CAP INDEX

QUARTER ENDING

3-31-22

TICKER SYMBOL

CRSPSC1

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

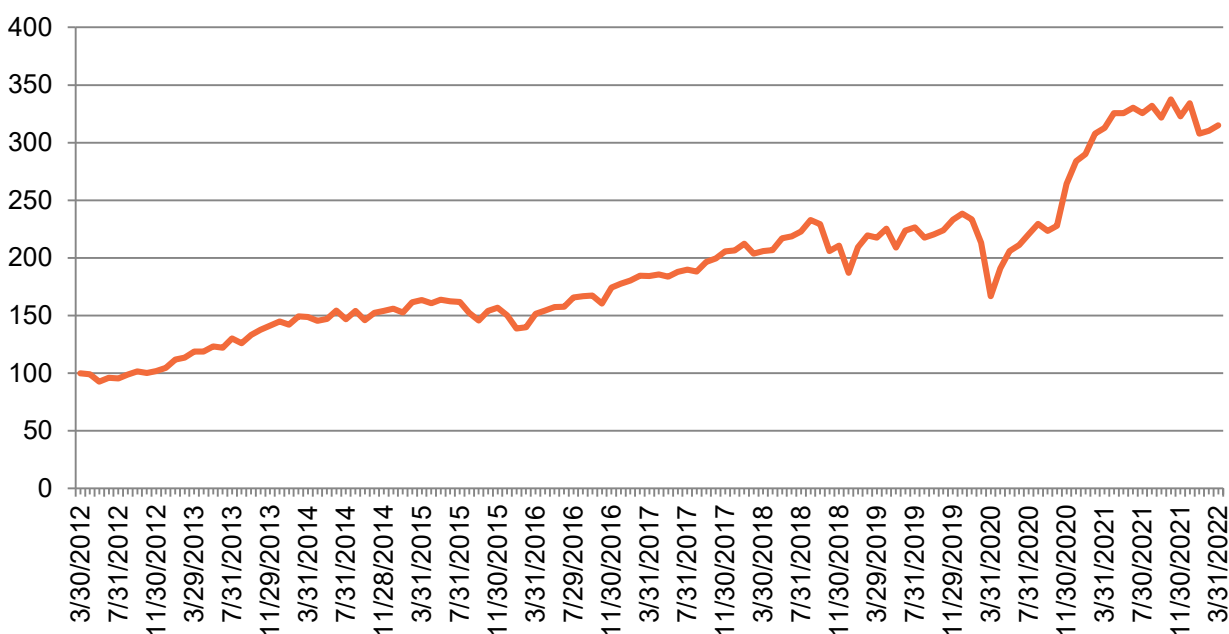
The CRSP U.S. Small Cap Index includes U.S. companies that fall between the bottom 2-15 percent of the investable market capitalization. There is no lower limit in market capitalization, other than what is specified by investability screens. The index includes securities traded on NYSE, NYSE American, 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.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (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.

### 10-YEAR CUMULATIVE INDEX LEVELS AS OF MARCH 2022



# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON\* AS OF MARCH 31, 2022

\*Based on backtest data through March 31, 2011

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
<b>TOTAL RETURN</b>	1.48	-5.74	-5.74	0.68	13.13	11.32	12.16	9.94
<b>PRICE RETURN</b>	1.31	-6.05	-6.05	-0.50	11.59	9.75	10.47	8.31

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MOLINA HEALTHCARE INC	MOH	HEALTH CARE	19,482	0.37
QUANTA SERVICES INC	PWR	INDUSTRIALS	18,754	0.36
SIGNATURE BANK NEW YORK	SBNY	FINANCIALS	18,363	0.35
MARATHON OIL CORPORATION	MRO	ENERGY	18,350	0.35
CONSTELLATION ENERGY CORPORATION	CEG	UTILITIES	18,338	0.35
ENTEGRIS INC	ENTG	TECHNOLOGY	17,788	0.34
TARGA RESOURCES CORPORATION	TRGP	ENERGY	17,266	0.33
BIO-TECHNE CORPORATION	TECH	HEALTH CARE	17,013	0.33
ALCOA CORPORATION	AA	BASIC MATERIALS	16,845	0.32
BROWN & BROWN INC	BRO	FINANCIALS	16,317	0.31

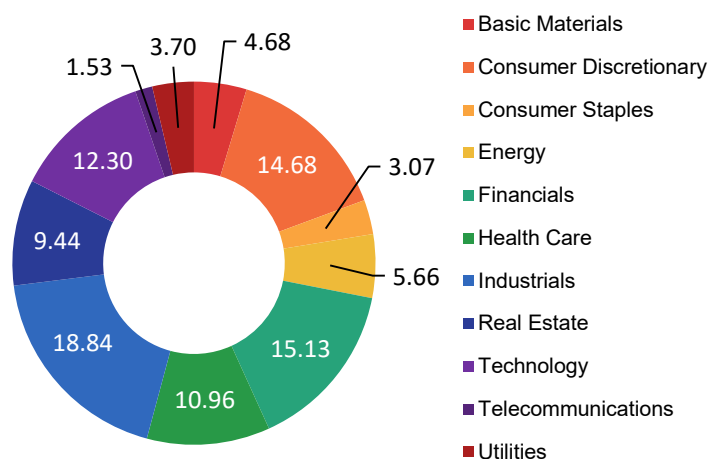
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	5,217,006
LARGEST COMPANY	19,482
SMALLEST COMPANY	32
MEDIAN COMPANY	2,490
AVERAGE COMPANY	3,414
NUMBER OF COMPANIES	1,528
% WEIGHT LARGEST COMPANY	0.37

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPSC1



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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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