



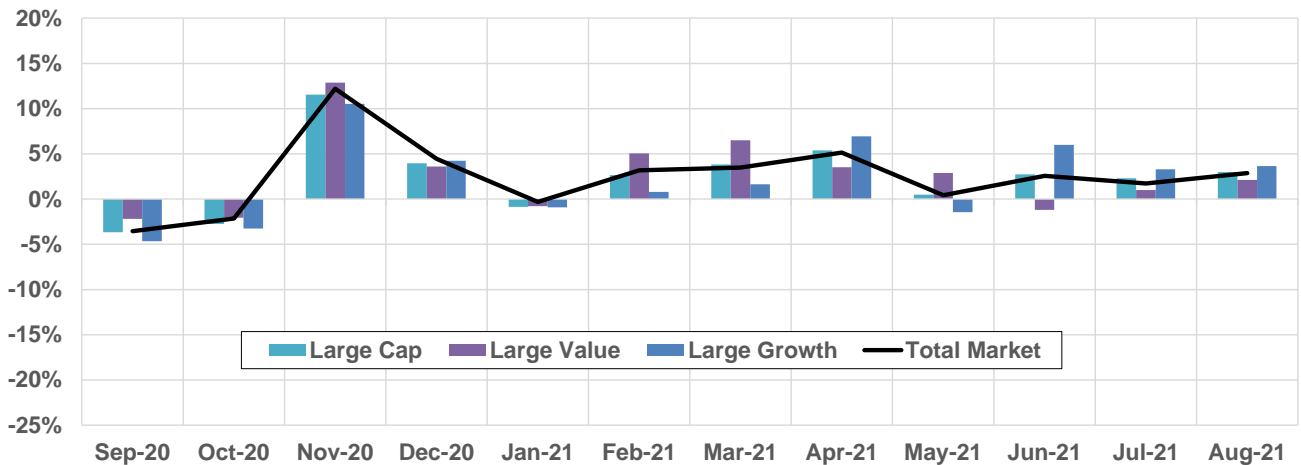
CRSP[®] INDEXES
US MARKET UPDATE
AUGUST 2021



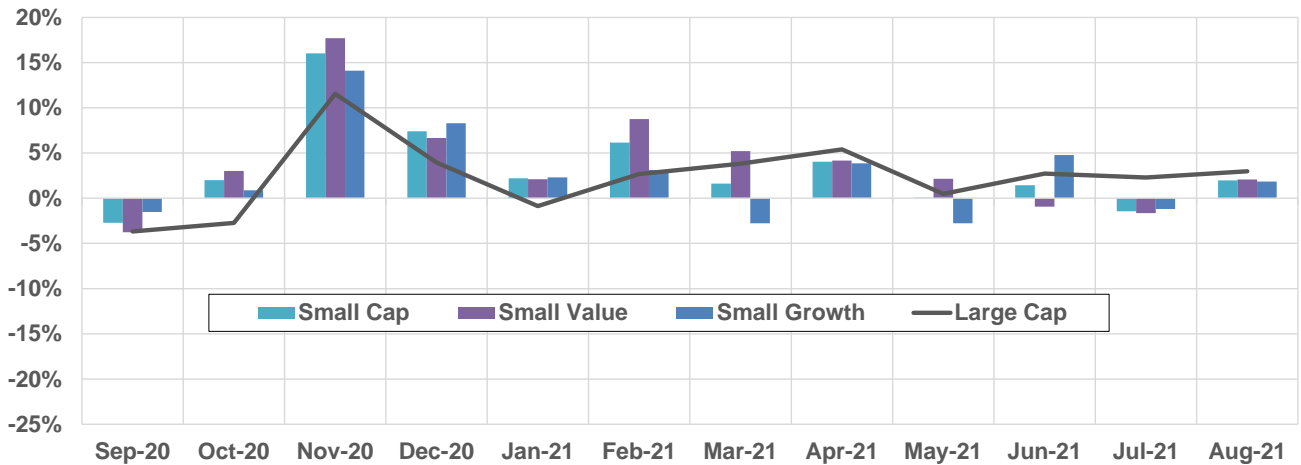
CRSP | CENTER FOR RESEARCH
IN SECURITY PRICES, LLC
An Affiliate of the University of Chicago Booth School of Business

U.S. MARKET FOR THE PAST 12 MONTHS

LARGE CAP MONTHLY RETURNS



SMALL CAP MONTHLY RETURNS



SECTOR INDEXES MONTHLY RETURNS

Technology	-5.76%	-1.94%	11.67%	5.39%	1.19%	1.76%	0.51%	6.25%	-0.71%	7.55%	3.49%	4.83%
Telecom	-1.62%	-3.22%	14.40%	3.18%	0.40%	2.11%	3.16%	3.21%	1.52%	2.02%	0.10%	0.74%
Health Care	-1.26%	-2.97%	8.73%	4.24%	2.47%	-1.60%	1.42%	4.12%	0.32%	3.47%	3.46%	2.36%
Financials	-3.93%	0.75%	16.04%	6.54%	-1.34%	11.26%	5.78%	6.01%	3.84%	-2.77%	-0.53%	5.25%
Real Estate	-2.28%	-3.22%	9.94%	3.17%	-0.13%	3.34%	4.47%	7.69%	0.61%	2.52%	4.21%	1.78%
Consumer Discretionary	-3.70%	-2.77%	13.81%	5.78%	0.34%	1.52%	2.65%	5.34%	-2.54%	2.85%	-0.34%	2.18%
Consumer Staples	-2.09%	-2.94%	8.14%	2.76%	-3.53%	-0.73%	8.69%	1.66%	2.21%	-1.09%	1.06%	0.65%
Industrials	-1.80%	-2.86%	16.32%	3.40%	-4.28%	7.66%	5.30%	5.06%	0.95%	-0.21%	1.56%	0.60%
Basic Materials	-1.40%	-1.47%	14.57%	3.95%	-2.97%	6.46%	8.56%	3.86%	6.59%	-5.23%	2.44%	0.53%
Energy	-13.82%	-3.14%	28.83%	6.13%	6.53%	18.85%	1.71%	-0.43%	6.26%	5.70%	-8.76%	-1.68%
Utilities	0.70%	3.43%	2.90%	0.91%	-1.39%	-5.19%	10.26%	4.11%	-1.84%	-1.49%	3.99%	3.58%
	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21

Note: Data as of 08/31/2021; monthly total returns are used; CRSP US Sector Indexes monthly total returns are for constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company rules; CRSP U.S. Sector Indexes based on Enhanced FTSE ICB® (EICB) methodology are used for returns after 6/7/2020; CRSP U.S. Sector Indexes based on FTSE ICB® methodology are used for returns prior to 6/5/2020. For more details on pairing between EICB-based and ICB-based CRSP U.S. Sector Indexes refer to our [white paper](#) and [public announcement](#).

CRSP U.S. INDEXES PERFORMANCE

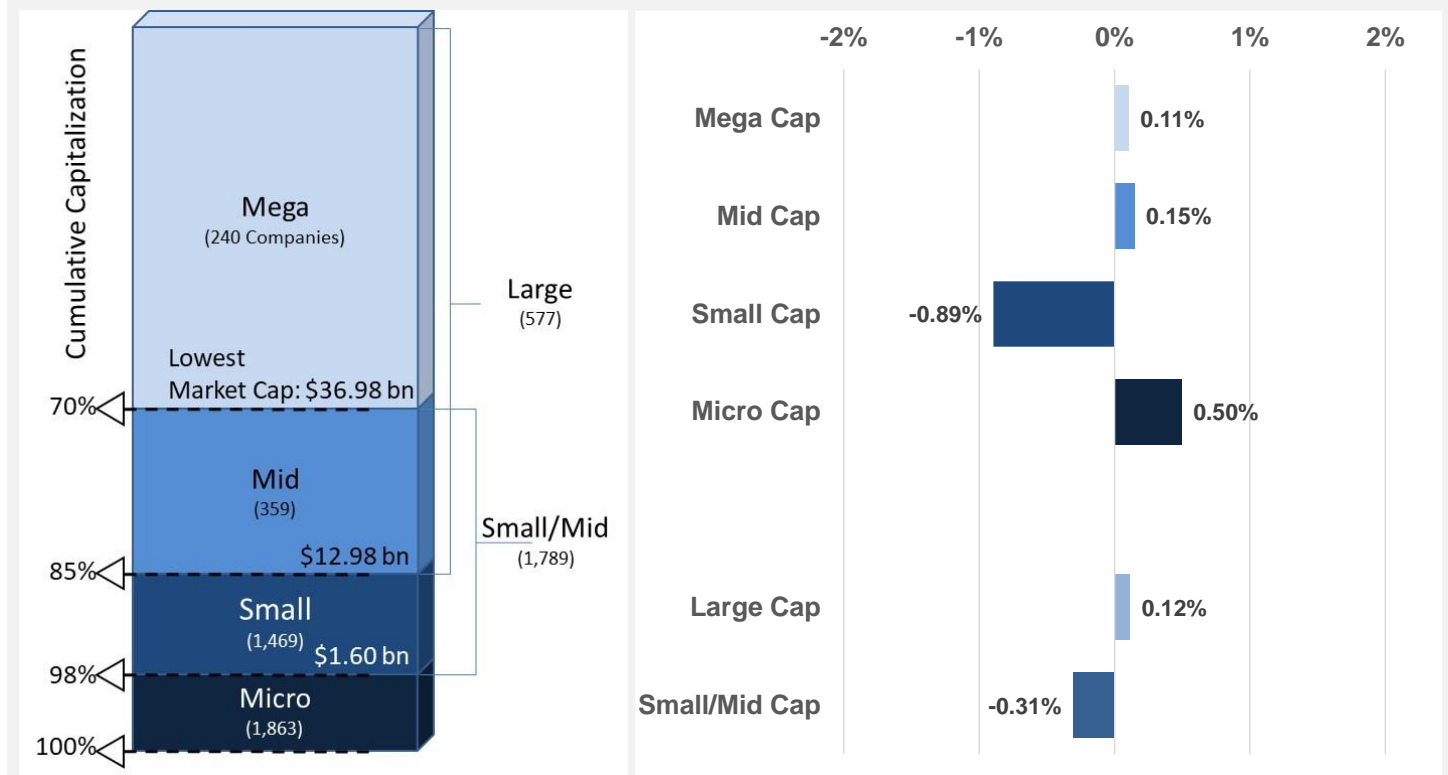
CRSP U.S. Cap and Style Indexes Performance

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Return for					
				1 Month	3 Months	YTD	1 Year	3 Years	5 Years
Total Market	CRSP U.S. Total Market	3,826	\$46,251,029	2.87%	7.30%	20.58%	33.38%	17.91%	18.00%
Cap	CRSP U.S. Mega Cap	240	\$32,900,276	2.98%	8.65%	21.25%	30.01%	19.23%	19.01%
	CRSP U.S. Mid Cap	359	\$7,113,739	3.02%	6.23%	20.32%	39.61%	16.21%	15.67%
	CRSP U.S. Small Cap	1,469	\$5,516,702	1.98%	1.94%	16.96%	44.62%	12.57%	14.77%
	CRSP U.S. Micro Cap	1,863	\$720,312	3.37%	1.01%	20.34%	54.66%	11.91%	16.36%
	CRSP U.S. Large Cap	577	\$40,014,015	2.99%	8.21%	21.09%	31.55%	18.76%	18.47%
	CRSP U.S. Small Mid Cap	1,789	\$12,630,441	2.56%	4.32%	18.86%	41.91%	14.55%	15.29%
Value	CRSP U.S. Mega Value	144	\$13,792,164	1.91%	2.19%	19.59%	33.27%	11.76%	13.08%
	CRSP U.S. Mid Value	197	\$3,349,088	3.16%	1.63%	23.58%	43.34%	11.03%	11.78%
	CRSP U.S. Small Value	933	\$3,109,386	2.08%	-0.55%	23.63%	53.85%	9.18%	11.68%
	CRSP U.S. Large Value	337	\$17,119,497	2.12%	1.93%	20.50%	34.97%	11.58%	12.97%
	CRSP U.S. Small Mid Value	1,123	\$6,444,300	2.72%	0.59%	23.39%	48.12%	9.98%	11.49%
	CRSP U.S. Mega Growth	108	\$19,108,112	3.76%	13.87%	22.27%	27.49%	25.89%	24.66%
Growth	CRSP U.S. Mid Growth	179	\$3,764,651	2.89%	10.87%	17.21%	36.22%	21.02%	19.42%
	CRSP U.S. Small Growth	681	\$2,407,315	1.85%	5.44%	9.22%	34.08%	16.05%	18.12%
	CRSP U.S. Large Growth	272	\$22,894,518	3.64%	13.46%	21.37%	28.97%	25.25%	23.70%
	CRSP U.S. Small Mid Growth	832	\$6,186,141	2.39%	8.63%	14.26%	35.82%	19.06%	19.18%

Note: Data as of 08/31/2021; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized; counts may not add up due to banding and migration, see appendix

CRSP Breakpoints (June 2021 Ranking)

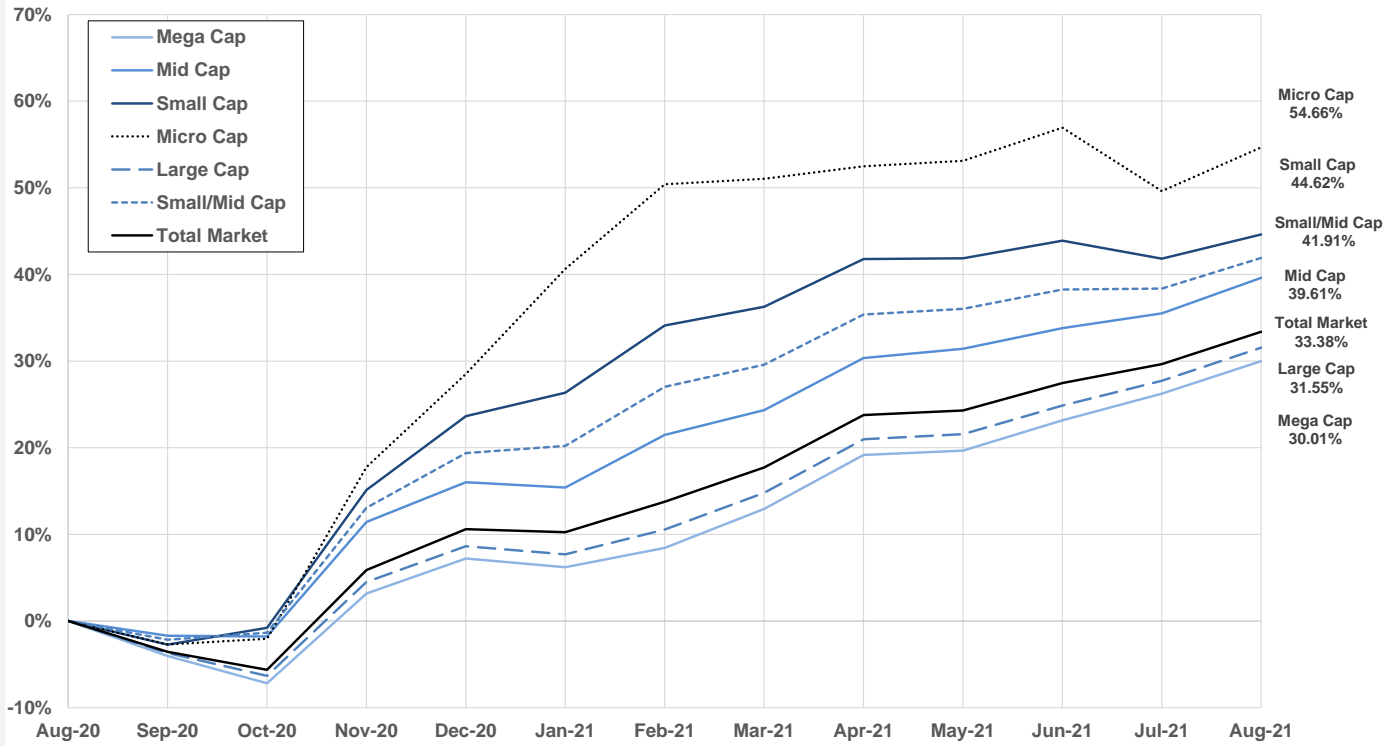
August 2021: Performance Relative to Total Market



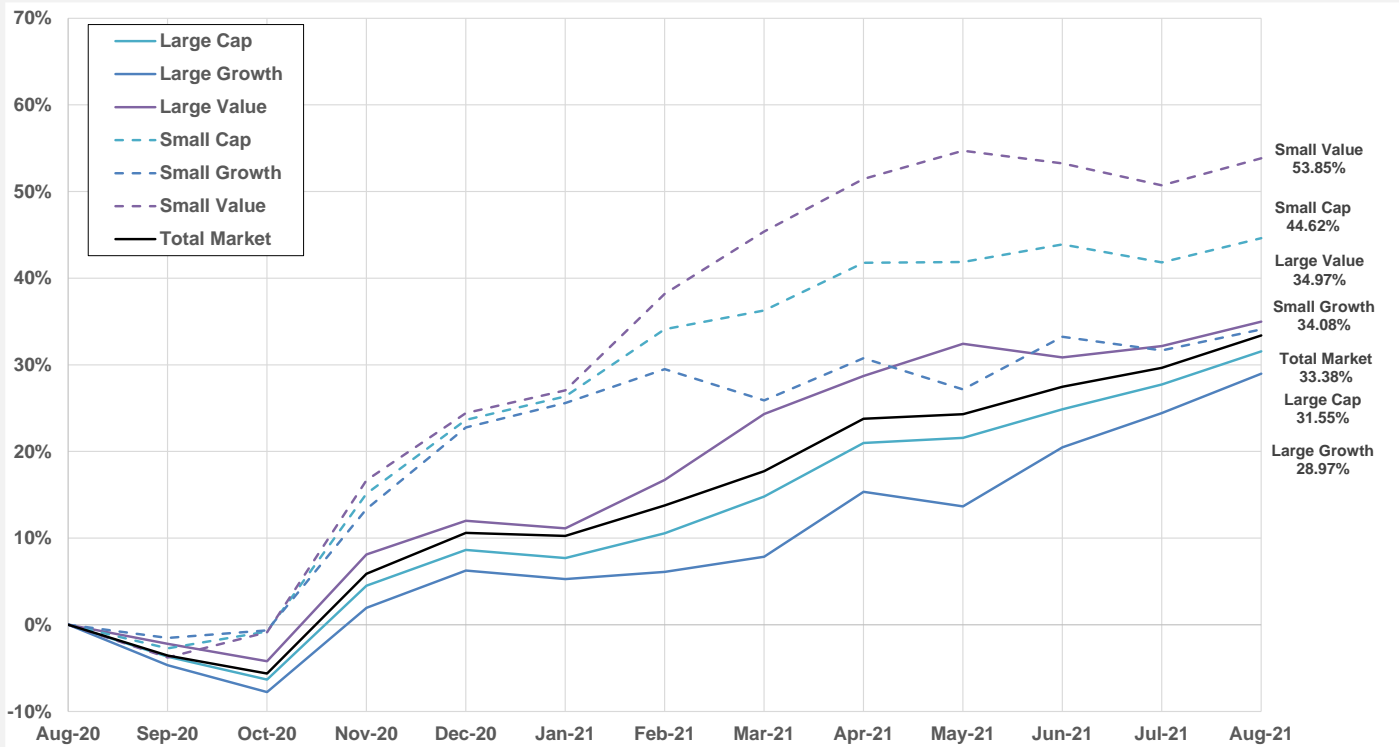
Note: Data for lowest market capitalization is based on 06/03/2021 random price date; company counts as of 08/31/2021; counts may not add up due to banding and migration, see appendix

Note: Data as of 08/31/2021; returns computation is based on total returns

Cumulative Performance By Capitalization – Past 12 Months



Cumulative Performance By Style – Past 12 Months



Note: Data as of 08/31/2021; returns computation is based on total returns

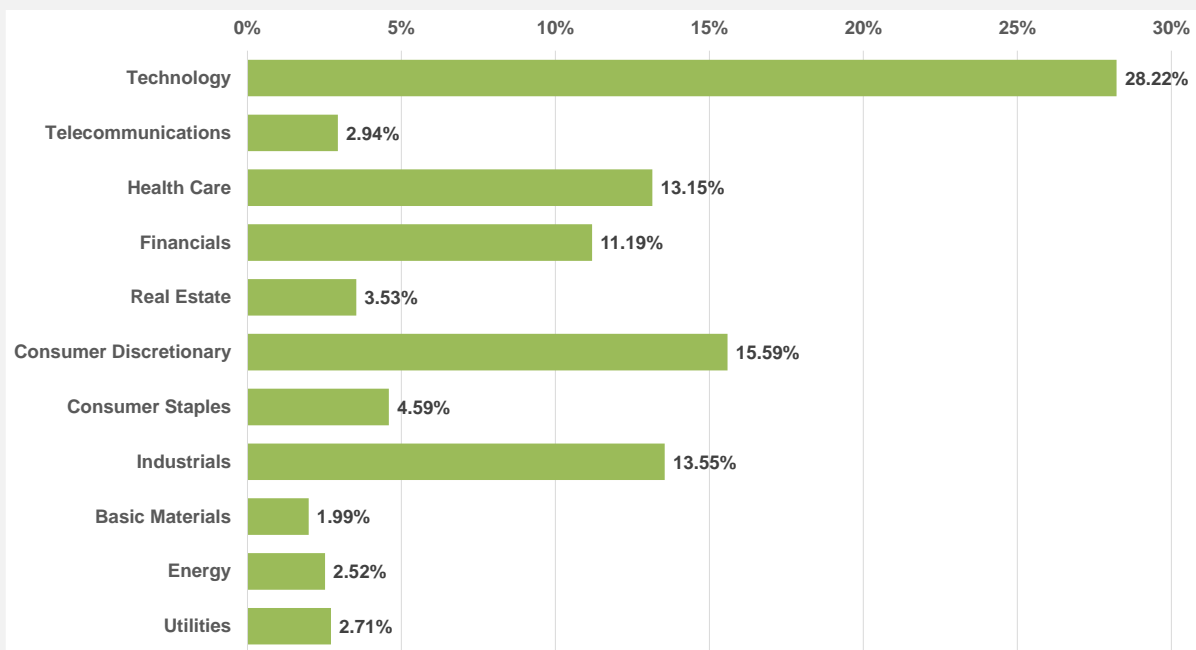
CRSP U.S. SECTORS PERFORMANCE

CRSP U.S. Sector Indexes Performance

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Return for					
				1 Month	3 Months	YTD	1 Year	3 Years	5 Years
Total Market	CRSP U.S. Total Market	3,826	\$46,251,029	2.87%	7.30%	20.58%	33.38%	17.91%	18.00%
Sector Indexes	CRSP U.S. Technology	411	\$1,301,883	4.83%	16.67%	27.38%	38.54%	31.67%	31.54%
	CRSP U.S. Technology U		\$13,052,915						
	CRSP U.S. Telecommunications	86	\$134,344	0.74%	2.87%	13.99%	28.11%	13.85%	10.03%
	CRSP U.S. Telecommunications U		\$1,357,975						
	CRSP U.S. Health Care	874	\$6,081,759	2.36%	9.58%	17.05%	27.10%	15.45%	16.36%
	CRSP U.S. Health Care U		\$6,081,759						
	CRSP U.S. Financials	629	\$5,180,146	5.25%	1.80%	30.11%	55.69%	15.26%	16.54%
	CRSP U.S. Financials U		\$5,180,146						
	CRSP U.S. Real Estate	210	\$1,628,308	1.78%	8.74%	27.02%	36.26%	13.80%	9.75%
	CRSP U.S. Real Estate U		\$1,628,308						
	CRSP U.S. Consumer Discretionary	545	\$7,210,654	2.18%	4.74%	12.45%	26.77%	19.54%	20.20%
	CRSP U.S. Consumer Discretionary U		\$7,210,654						
	CRSP U.S. Consumer Staples	143	\$308,696	0.65%	0.61%	8.81%	14.89%	12.22%	9.01%
	CRSP U.S. Consumer Staples U		\$2,124,702						
	CRSP U.S. Industrials	543	\$6,272,489	0.60%	1.96%	17.35%	34.64%	15.93%	16.93%
	CRSP U.S. Industrials U		\$6,272,489						
	CRSP U.S. Basic Materials	123	\$265,510	0.53%	-2.41%	21.16%	40.17%	12.40%	13.18%
	CRSP U.S. Basic Materials U		\$920,642						
	CRSP U.S. Energy	173	\$1,162,106	-1.68%	-5.18%	29.19%	47.44%	-8.68%	-2.64%
	CRSP U.S. Energy U		\$1,162,106						
CRSP U.S. Utilities	89	\$1,259,334	3.58%	6.11%	11.79%	20.90%	12.23%	11.09%	
CRSP U.S. Utilities U		\$1,259,334							

Note: Data as of 08/31/2021; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized. CRSP US Sector Indexes total returns are for constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company rules. Sector indexes with "U" at the end of the name are not constrained to comply with IRS RIC rules. CRSP U.S. Sector Indexes based on Enhanced FTSE ICB® (EICB) methodology are used for returns after 6/7/2020; CRSP U.S. Sector Indexes based on FTSE ICB® methodology are used for returns prior to 6/5/2020. For more details on pairing between EICB-based and ICB-based CRSP U.S. Sector Indexes refer to our [white paper](#) and [public announcement](#).

CRSP U.S. Total Market – FTSE Industry Classification Benchmark Sector Allocation



Note: Data as of 08/31/2021; Sector weights are computed using company's assignment to the industry as defined by Enhanced FTSE ICB®

CRSP U.S. INDEXES LINKED ASSET VALUES

Index	Index Name (TR - Total Return, PR - Price Only Return)	Index Identifier	NASDAQ GIDS Post Date	Linked Asset Values (\$M) as of 8/31/21		
				ETF	Mutual Fund	Total
Total Market	CRSP US Total Market Index (TR)	CRSPTMT	12/31/2012	\$272,205		\$1,410,635
	CRSP US Total Market Index (PR)	CRSPTM1	1/18/2011		\$1,138,431	
CRSP Australian Hedged	CRSP US Total Market Index (AUD-hedged) (TR)	CRSPTAHT	7/1/2015			
	CRSP US Total Market Index (AUD-hedged) (PR)	CRSPTAH1	7/1/2015			
CRSP Australian Non-Hedged	CRSP US Total Market Total Return Index AUD (TR)	CRSPTMAT	7/1/2015			
	CRSP US Total Market Total Return Index AUD (PR)	CRSPTMA1	7/1/2015			
CRSP Canadian Hedged	CRSP US Total Market Index (CAD-hedged) (TR)	CRSPTCHT	12/31/2012	\$875		\$875
	CRSP US Total Market Index (CAD-hedged) (PR)	CRSPTCH1	12/31/2012			
CRSP Canadian Non-Hedged	CRSP US Total Market Total Return Index CAD (TR)	CRSPTMCT	4/15/2013	\$3,769		\$3,769
	CRSP US Total Market Total Return Index CAD (PR)	CRSPTMC1	4/15/2013			
Mega Cap	CRSP US Mega Cap Index (TR)	CRSPMET	12/31/2012	\$4,296		\$4,486
	CRSP US Mega Cap Index (PR)	CRSPME1	8/15/2011		\$190	
Mega Cap Growth	CRSP US Mega Cap Growth Index (TR)	CRSPMEGT	12/31/2012	\$12,696		\$12,742
	CRSP US Mega Cap Growth Index (PR)	CRSPMEG1	10/1/2012		\$46	
Mega Cap Value	CRSP US Mega Cap Value Index (TR)	CRSPMEVT	12/31/2012	\$4,584		\$4,712
	CRSP US Mega Cap Value Index (PR)	CRSPMEV1	10/1/2012		\$128	
Large Cap (Mega + Mid)*	CRSP US Large Cap Index (TR)	CRSPLCT	12/31/2012	\$26,285		\$40,094
	CRSP US Large Cap Index (PR)	CRSPLC1	8/15/2011		\$13,809	
Large Cap Growth*	CRSP US Large Cap Growth Index (TR)	CRSPLCGT	12/31/2012	\$86,157		\$178,844
	CRSP US Large Cap Growth Index (PR)	CRSPLCG1	10/1/2012		\$92,687	
Large Cap Value*	CRSP US Large Cap Value Index (TR)	CRSPLCVT	12/31/2012	\$85,524		\$130,959
	CRSP US Large Cap Value Index (PR)	CRSPLCV1	10/1/2012		\$45,435	
Mid Cap	CRSP US Mid Cap Index (TR)	CRSPMIT	12/31/2012	\$52,930		\$163,754
	CRSP US Mid Cap Index (PR)	CRSPM11	8/15/2011		\$110,825	
Mid Cap Growth	CRSP US Mid Cap Growth Index (TR)	CRSPMIGT	12/31/2012	\$11,861		\$24,443
	CRSP US Mid Cap Growth Index (PR)	CRSPMIG1	10/1/2012		\$12,582	
Mid Cap Value	CRSP US Mid Cap Value Index (TR)	CRSPMIVT	12/31/2012	\$14,956		\$27,673
	CRSP US Mid Cap Value Index (PR)	CRSPMIV1	10/1/2012		\$12,716	
Small-Mid Cap	CRSP US Small-Mid Cap Index (TR)	CRSPSMT	3/10/2014			
	CRSP US Small-Mid Cap Index (PR)	CRSPSM1	3/10/2014			
Small-Mid Cap Growth	CRSP US Small-Mid Cap Growth Index (TR)	CRSPSMGT	3/10/2014			
	CRSP US Small-Mid Cap Growth Index (PR)	CRSPSMG1	3/10/2014			
Small-Mid Cap Value	CRSP US Small-Mid Cap Value Index (TR)	CRSPSMVT	3/10/2014			
	CRSP US Small-Mid Cap Value Index (PR)	CRSPSMV1	3/10/2014			
Small Cap	CRSP US Small Cap Index (TR)	CRSPSCT	12/31/2012	\$47,912		\$138,587
	CRSP US Small Cap Index (PR)	CRSPSC1	8/15/2011		\$90,674	
Small Cap Growth	CRSP US Small Cap Growth Index (TR)	CRSPSCGT	12/31/2012	\$16,328		\$38,030
	CRSP US Small Cap Growth Index (PR)	CRSPSCG1	10/1/2012		\$21,701	
Small Cap Value	CRSP US Small Cap Value Index (TR)	CRSPSCVT	12/31/2012	\$24,860		\$48,232
	CRSP US Small Cap Value Index (PR)	CRSPSCV1	10/1/2012		\$23,371	
Micro Cap Index	CRSP US Micro Cap Index (TR)	CRSPMCT	12/31/2012			
	CRSP US Micro Cap Index (PR)	CRSPMC1	8/15/2011			
Consumer Staples Sector	CRSP US Consumer Staples Index (TR)	CRSPCST	12/31/2012			
	CRSP US Consumer Staples Index (PR)	CRSPCS1	7/16/2012			
Consumer Discretionary Sector	CRSP US Consumer Discretionary Index (TR)	CRSPCDT	12/31/2012			
	CRSP US Consumer Discretionary Index (PR)	CRSPCD1	7/16/2012			
Energy Sector	CRSP US Energy Index (TR)	CRSPENT	12/31/2012			
	CRSP US Energy Index (PR)	CRSPEN1	7/16/2012			
Financials Sector	CRSP US Financials Index (TR)	CRSPFNT	12/31/2012			
	CRSP US Financials Index (PR)	CRSPFN1	7/16/2012			
Health Care Sector	CRSP US Health Care Index (TR)	CRSPHCT	12/31/2012			
	CRSP US Health Care Index (PR)	CRSPHC1	7/16/2012			
Industrials Sector	CRSP US Industrials Index (TR)	CRSPIDT	12/31/2012			
	CRSP US Industrials Index (PR)	CRSPID1	7/16/2012			
Technology Sector	CRSP US Technology Index (TR)	CRSPITT	12/31/2012			
	CRSP US Technology Index (PR)	CRSPIT1	7/16/2012			
Basic Materials Sector	CRSP US Basic Materials Index (TR)	CRSPMTT	12/31/2012			
	CRSP US Basic Materials Index (PR)	CRSPMT1	7/16/2012			
Telecommunications Sector	CRSP US Telecommunications Index (TR)	CRSPTE1	12/31/2012			
	CRSP US Telecommunications Index (PR)	CRSPTE1	7/16/2012			
Utilities Sector	CRSP US Utilities Index (TR)	CRSPUTT	12/31/2012			
	CRSP US Utilities Index (PR)	CRSPUT1	7/16/2012			
Real Estate Index Sector	CRSP US Real Estate Index (TR)	CRSPRET	12/31/2012			
	CRSP US Real Estate Index (PR)	CRSPRE1	8/15/2011			
Small Cap ex-Real Estate	CRSP US Small Cap ex-REIT Index (TR)	CRSPSXT	12/31/2012			
	CRSP US Small Cap ex-REIT Index (PR)	CRSPSX1	10/1/2012			
Total Linked Assets				\$665,237	\$1,562,597	\$2,227,834

Note: Data as of 08/31/2021; Linked assets values are in millions of USD

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APPENDIX – CRSP U.S. INDEXES DESCRIPTIVE INFORMATION

CRSP U.S. Indexes Descriptive Statistics

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Largest Company (\$M)	Smallest Company (\$M)	Median Company (\$M)	Average Company (\$M)	Largest Company Weight (%)
Total Market	CRSP U.S. Total Market	3,826	\$46,251,029	\$2,406,999	\$6	\$1,032	\$12,089	5.20%
Cap	CRSP U.S. Mega Cap	240	\$32,900,276	\$2,406,999	\$2,368	\$69,976	\$137,084	7.32%
	CRSP U.S. Mid Cap	359	\$7,113,739	\$57,459	\$606	\$18,709	\$19,815	0.81%
	CRSP U.S. Small Cap	1,469	\$5,516,702	\$22,305	\$25	\$2,861	\$3,755	0.40%
	CRSP U.S. Micro Cap	1,863	\$720,312	\$3,940	\$6	\$198	\$387	0.55%
	CRSP U.S. Large Cap	577	\$40,014,015	\$2,406,999	\$606	\$29,871	\$69,348	6.02%
	CRSP U.S. Small Mid Cap	1,789	\$12,630,441	\$57,459	\$25	\$3,540	\$7,060	0.45%
Value	CRSP U.S. Mega Value	144	\$13,792,164	\$510,989	\$2,368	\$63,718	\$95,779	3.70%
	CRSP U.S. Mid Value	197	\$3,349,088	\$50,054	\$606	\$16,124	\$17,000	1.49%
	CRSP U.S. Small Value	933	\$3,109,386	\$17,674	\$12	\$2,375	\$3,333	0.57%
	CRSP U.S. Large Value	337	\$17,119,497	\$510,989	\$606	\$25,279	\$50,800	2.98%
	CRSP U.S. Small Mid Value	1,123	\$6,444,300	\$50,054	\$12	\$2,993	\$5,738	0.78%
	Growth	CRSP U.S. Mega Growth	108	\$19,108,112	\$2,406,999	\$11,673	\$69,462	\$176,927
CRSP U.S. Mid Growth		179	\$3,764,651	\$57,459	\$1,221	\$20,085	\$21,032	1.53%
CRSP U.S. Small Growth		681	\$2,407,315	\$22,305	\$12	\$2,547	\$3,535	0.93%
CRSP U.S. Large Growth		272	\$22,894,518	\$2,406,999	\$1,221	\$30,532	\$84,171	10.51%
CRSP U.S. Small Mid Growth		832	\$6,186,141	\$57,459	\$12	\$3,469	\$7,435	0.93%
Sector Indexes		CRSP U.S. Technology	411	\$1,301,883	\$231,699	\$8	\$352	\$3,168
	CRSP U.S. Technology U		\$13,052,915	\$2,406,999	\$8	\$2,237	\$31,759	18.44%
	CRSP U.S. Telecommunications	86	\$134,344	\$24,237	\$15	\$544	\$1,562	18.04%
	CRSP U.S. Telecommunications U		\$1,357,975	\$278,208	\$15	\$780	\$15,790	20.49%
	CRSP U.S. Health Care	874	\$6,081,759	\$455,920	\$6	\$364	\$6,959	7.50%
	CRSP U.S. Health Care U		\$6,081,759	\$455,920	\$6	\$364	\$6,959	7.50%
	CRSP U.S. Financials	629	\$5,180,146	\$510,989	\$9	\$802	\$8,236	9.86%
	CRSP U.S. Financials U		\$5,180,146	\$510,989	\$9	\$802	\$8,236	9.86%
	CRSP U.S. Real Estate	210	\$1,628,308	\$132,586	\$6	\$2,154	\$7,754	8.14%
	CRSP U.S. Real Estate U		\$1,628,308	\$132,586	\$6	\$2,154	\$7,754	8.14%
	CRSP U.S. Consumer Discretionary	545	\$7,210,654	\$1,487,842	\$6	\$1,348	\$13,231	20.63%
	CRSP U.S. Consumer Discretionary U		\$7,210,654	\$1,487,842	\$6	\$1,348	\$13,231	20.63%
	CRSP U.S. Consumer Staples	143	\$308,696	\$50,664	\$8	\$217	\$2,159	16.41%
	CRSP U.S. Consumer Staples U		\$2,124,702	\$348,604	\$10	\$1,434	\$14,858	16.41%
	CRSP U.S. Industrials	543	\$6,272,489	\$387,593	\$6	\$1,676	\$11,552	6.18%
	CRSP U.S. Industrials U		\$6,272,489	\$387,593	\$6	\$1,676	\$11,552	6.18%
	CRSP U.S. Basic Materials	123	\$265,510	\$47,182	\$18	\$587	\$2,159	17.77%
	CRSP U.S. Basic Materials U		\$920,642	\$163,590	\$19	\$1,996	\$7,485	17.77%
	CRSP U.S. Energy	173	\$1,162,106	\$230,813	\$7	\$744	\$6,717	19.86%
	CRSP U.S. Energy U		\$1,162,106	\$230,813	\$7	\$744	\$6,717	19.86%
CRSP U.S. Utilities	89	\$1,259,334	\$164,742	\$34	\$4,501	\$14,150	13.08%	
CRSP U.S. Utilities U		\$1,259,334	\$164,742	\$34	\$4,501	\$14,150	13.08%	

Note: Data as of 08/31/2021; counts may not add up due to banding and migration, see appendix; CRSP U.S. Sector Indexes are constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company (RIC) rules. Sector indexes with "U" at the end of the name are not constrained to comply with IRS RIC rules. CRSP U.S. Sector Indexes based on Enhanced FTSE ICB® (EICB) methodology are used after 6/7/2020; CRSP U.S. Sector Indexes based on FTSE ICB® methodology are used prior to 6/5/2020. For more details on pairing between EICB-based and ICB-based CRSP U.S. Sector Indexes refer to our [white paper](#) and [public announcement](#)

APPENDIX – DEFINITIONS

Count: Number of companies contained within the index. A single company may have multiple securities associated with it. Counts for individual cap indexes may not add up to counts for the combined cap index due to banding and migration. For example, number of companies in Mega Cap Index plus number of companies in Mid Cap Index may not add up to number of companies in Large Cap. For more information regarding banding and migration please refer to the [CRSP Methodology](#)

Float-Adjusted Market Cap: represents the float-adjusted market capitalization of a company as described in the [CRSP Methodology](#). For sector indexes that had to be constrained to comply with IRS Regulated Investment Company rules, it means that the company's float adjusted market cap may have been adjusted further per our methodology.

Median Company: Median float-adjusted market capitalization of a company included in the index

Average Company: Average float-adjusted market capitalization of a company included in the index

Returns: total index returns are used in computations, with 1-, 3- and 5-year returns annualized

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