

CRSP[®] INDEXES

QUARTERLY PERFORMANCE

U.S. SMALL CAP INDEX

QUARTER ENDING

6-30-20

TICKER SYMBOL

CRSPSC1

ABOUT THE CRSP U.S. SMALL CAP INDEX

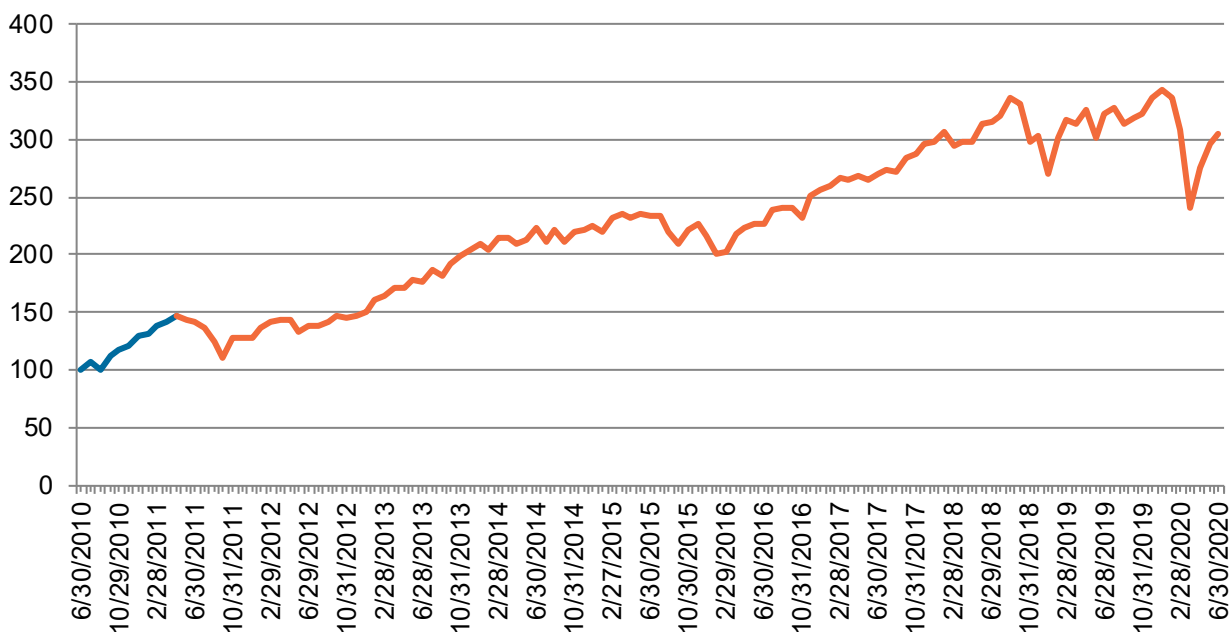
The CRSP U.S. Small Cap Index includes U.S. companies that fall between the bottom 2-15 percent of the investable market capitalization. There is no lower limit in market capitalization, other than what is specified by investability screens. The index includes securities traded on NYSE, NYSE American, 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 JUNE 2020



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 2020

*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
TOTAL RETURN	2.53	26.66	-11.44	-5.65	3.98	5.38	11.78	8.60
PRICE RETURN	2.38	26.20	-12.15	-7.17	2.38	3.74	10.03	6.95

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
COUPA SOFTWARE INC	COUP	TECHNOLOGY	18,462	0.53
TELADOC HEALTH INC	TDOC	HEALTH CARE	14,209	0.41
TERADYNE INC	TER	TECHNOLOGY	14,009	0.40
ZEBRA TECHNOLOGIES	ZBRA	INDUSTRIALS	13,589	0.39
EPAM SYSTEMS INC	EPAM	TECHNOLOGY	13,321	0.38
STERIS PLC	STE	HEALTH CARE	13,014	0.38
INSULET CORPORATION	PODD	HEALTH CARE	12,715	0.37
ETSY INC	ETSY	CONSUMER DISCRETIONARY	12,607	0.36
ATMOS ENERGY CORPORATION	ATO	UTILITIES	12,180	0.35
CATALENT INC	CTLT	HEALTH CARE	11,922	0.34

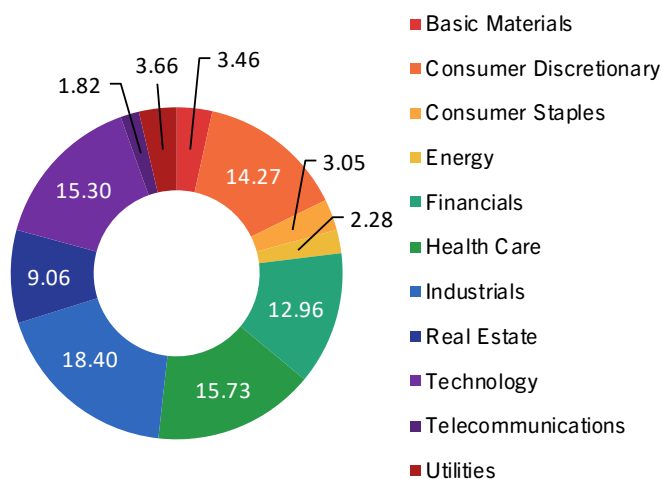
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,468,937
LARGEST COMPANY	18,462
SMALLEST COMPANY	24
MEDIAN COMPANY	1,815
AVERAGE COMPANY	2,549
NUMBER OF COMPANIES	1,361
% WEIGHT LARGEST COMPANY	0.53

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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