

QUARTERLY PERFORMANCE

TICKER SYMBOL

U.S. SMALL CAP GROWTH INDEX CRSPSCG1

The CRSP U.S. Growth Style Indexes are part of CRSP's investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

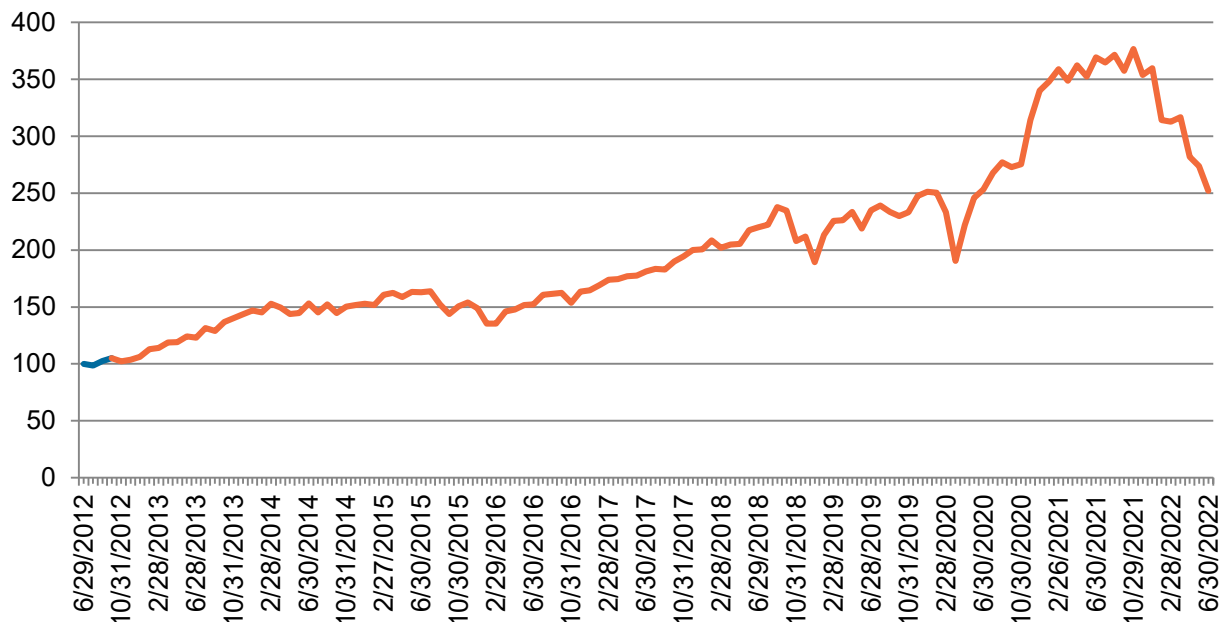
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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
TOTAL RETURN	-7.99	-20.44	-29.94	-31.75	2.36	6.82	9.68	7.83
PRICE RETURN	-8.08	-20.57	-30.17	-32.13	1.73	6.06	8.74	7.04

10-YEAR CUMULATIVE INDEX LEVELS



*Based on backtest data through September 7, 2012, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

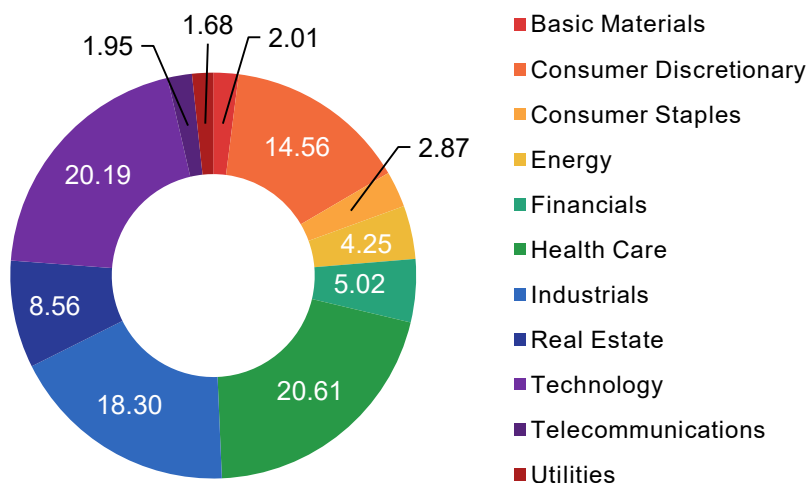
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
LIBERTY MEDIA CORPORATION	FWONA	CONSUMER DISCRETIONARY	13,718	0.79
BIO-TECHNE CORPORATION	TECH	HEALTH CARE	13,600	0.78
ENTEGRIS INC	ENTG	TECHNOLOGY	12,519	0.72
EQUITY LIFESTYLE PROPERTIES INC	ELS	REAL ESTATE	11,797	0.68
PTC INC	PTC	TECHNOLOGY	11,195	0.65
NORDSON CORPORATION	NDSN	INDUSTRIALS	10,557	0.61
FAIR ISAAC CORPORATION	FICO	INDUSTRIALS	10,396	0.60
GRACO INC	GGG	INDUSTRIALS	10,054	0.58
AMERICAN HOMES 4 RENT	AMH	REAL ESTATE	9,857	0.57
DARLING INGREDIENTS INC	DAR	CONSUMER STAPLES	9,659	0.56

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	1,733,850
LARGEST COMPANY	13,718
SMALLEST COMPANY	20
MEDIAN COMPANY	1,706
AVERAGE COMPANY	2,432
NUMBER OF COMPANIES	713
% WEIGHT LARGEST COMPANY	0.79

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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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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