

# CRSP<sup>®</sup> INDEXES

QUARTERLY PERFORMANCE

## U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING

3-31-20

TICKER SYMBOL

CRSPSCG1

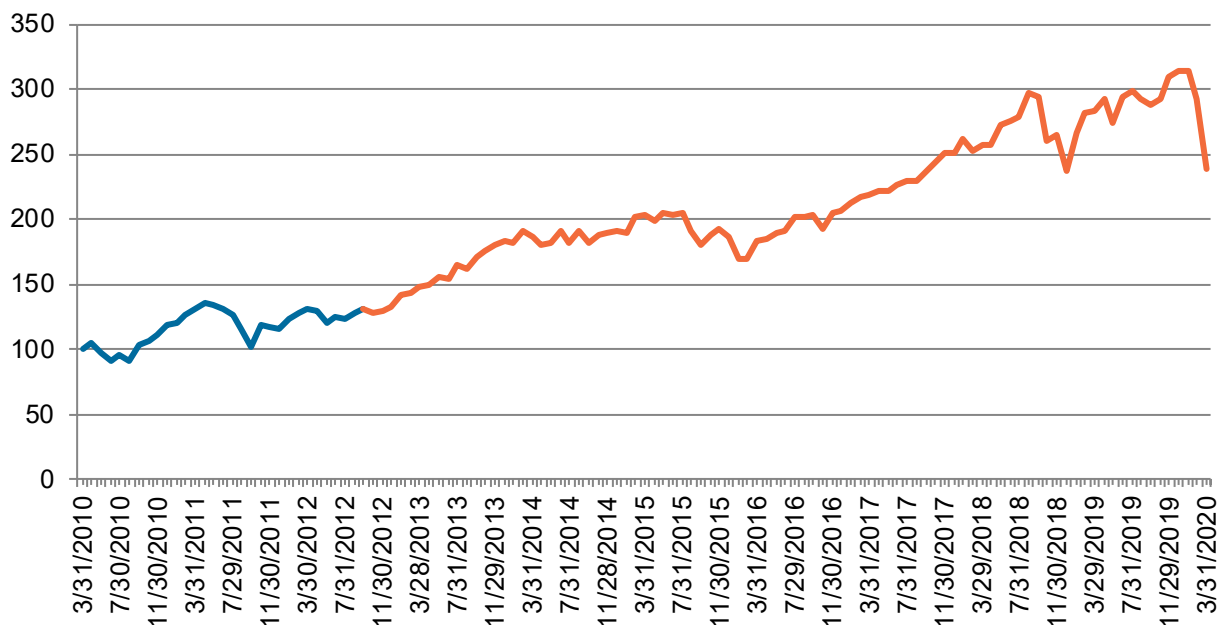
### ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 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.

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.

### 10-YEAR CUMULATIVE INDEX LEVELS AS OF MARCH 2020



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON\* AS OF MARCH 31, 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
<b>TOTAL RETURN</b>	-18.33	-24.20	-24.20	-15.80	2.95	3.24	9.08	7.20
<b>PRICE RETURN</b>	-18.44	-24.36	-24.36	-16.50	2.07	2.28	8.09	6.39

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DOCUSIGN INC	DOCU	TECHNOLOGY	13,010	1.01
TYLER TECHNOLOGIES COMPANY	TYL	TECHNOLOGY	11,562	0.89
WEST PHARMACEUTICALS COMPANY	WST	HEALTH CARE	11,265	0.87
TELADOC HEALTH INC	TDOC	HEALTH CARE	11,220	0.87
TELEDYNE TECHNOLOGIES COMPANY	TDY	INDUSTRIALS	10,841	0.84
INSULET CORPORATION	PODD	HEALTH CARE	10,243	0.79
EQUITY LIFESTYLE PROPERTIES INC	ELS	FINANCIALS	9,943	0.77
ZEBRA TECHNOLOGIES CORPORATION	ZBRA	INDUSTRIALS	9,900	0.76
EPAM SYSTEMS INC	EPAM	TECHNOLOGY	9,698	0.75
COUPA SOFTWARE INC	COUP	TECHNOLOGY	8,781	0.68

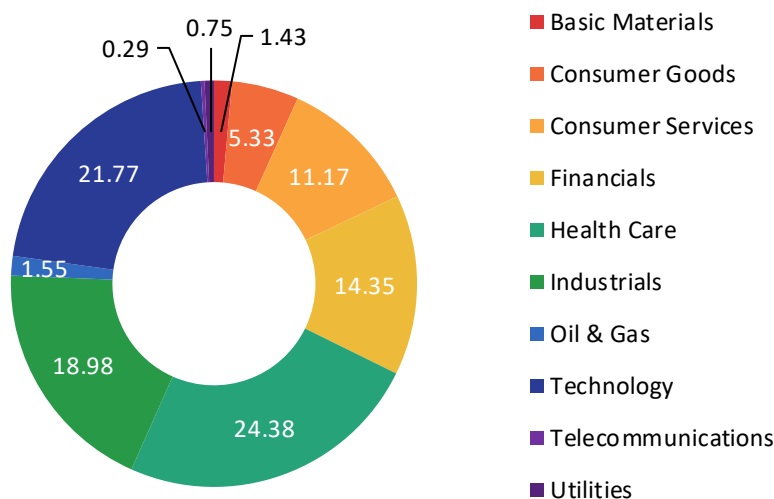
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,294,498
LARGEST COMPANY	13,010
SMALLEST COMPANY	16
MEDIAN COMPANY	1,530
AVERAGE COMPANY	2,283
NUMBER OF COMPANIES	567
% WEIGHT LARGEST COMPANY	1.01

### 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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