

CRSP[®] INDEXES

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING

3-31-22

TICKER SYMBOL

CRSPSCG1

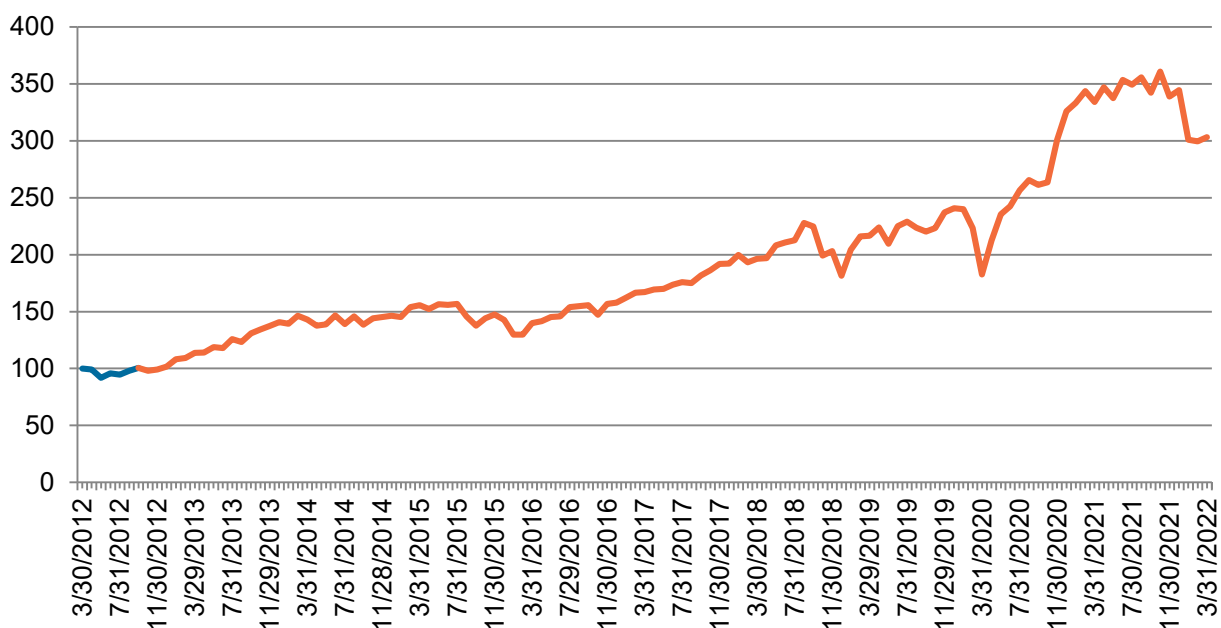
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 2022



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2022

*Based on backtest data through September 7, 2012

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	1.23	-11.94	-11.94	-9.23	11.85	12.65	11.74	9.12
PRICE RETURN	1.12	-12.08	-12.08	-9.68	11.15	11.83	10.78	8.33

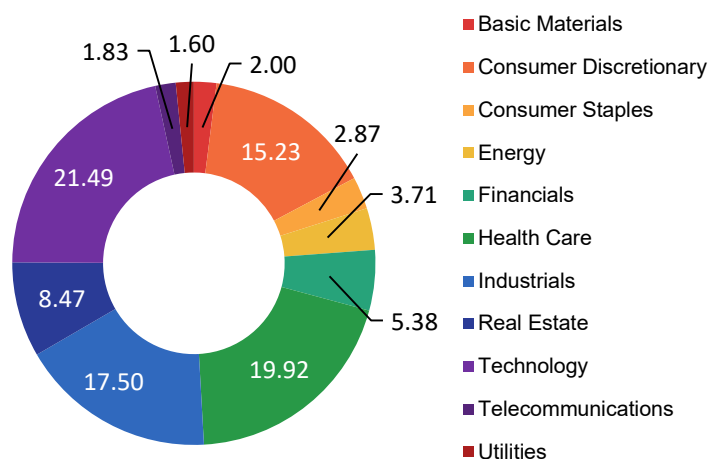
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)	MARKET CAP STRUCTURE	CURRENT (\$ MILLIONS)
ENTEGRIS INC	ENTG	TECHNOLOGY	17,788	0.84	INDEX MARKET CAP	2,128,805
BIO-TECHNE CORPORATION	TECH	HEALTH CARE	17,013	0.80	LARGEST COMPANY	17,788
LIBERTY MEDIA CORPORATION	FWONA	CONSUMER DISCRETIONARY	15,013	0.71	SMALLEST COMPANY	32
WOLFSPEED INC	WOLF	TECHNOLOGY	14,160	0.67	MEDIAN COMPANY	2,157
DARLING INGREDIENTS INC	DAR	CONSUMER STAPLES	13,006	0.61	AVERAGE COMPANY	2,965
EQUITY LIFESTYLE PROPERTIES INC	ELS	REAL ESTATE	12,798	0.60	NUMBER OF COMPANIES	718
AMERICAN HOMES 4 RENT	AMH	REAL ESTATE	12,263	0.58	% WEIGHT LARGEST COMPANY	0.84
FAIR ISAAC CORPORATION	FICO	INDUSTRIALS	12,258	0.58		
REXFORD INDUSTRIAL REALTY INC	REXR	REAL ESTATE	11,974	0.56		
NORDSON CORPORATION	NDSN	INDUSTRIALS	11,892	0.56		

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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