

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S SMALL CAP GROWTH INDEX

## QUARTER ENDING

12-30-22

## TICKER SYMBOL

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.

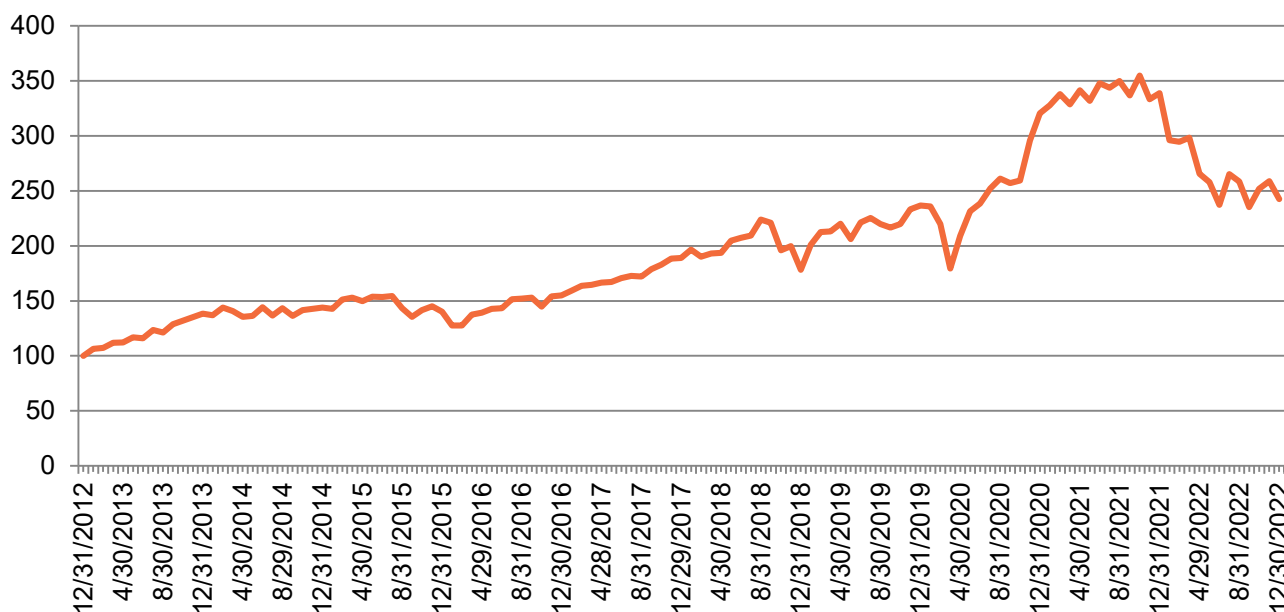
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

## INVESTMENT PERFORMANCE STATISTICS\* AS OF DEC 30, 2022

### PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
<b>TOTAL RETURN</b>	-6.31	3.00	-28.44	-28.44	0.79	5.09	9.26	7.74
<b>PRICE RETURN</b>	-6.40	2.82	-28.9	-28.9	0.20	4.37	8.38	6.96

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

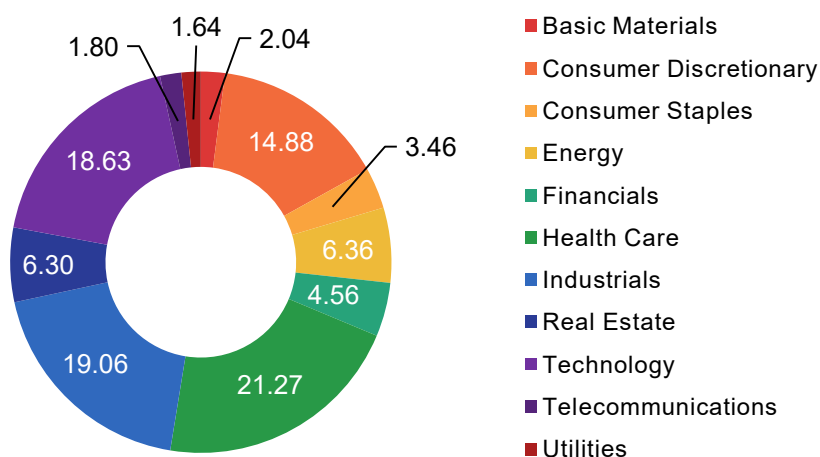
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
TARGA RESOURCES CORPORATION	TRGP	ENERGY	16,639	0.93
FAIR ISAAC CORPORATION	FICO	INDUSTRIALS	14,950	0.84
BIO-TECHNE CORP	TECH	HEALTH CARE	13,010	0.73
LIBERTY MEDIA CORPORATION	FWONA	CONSUMER DISCRETIONARY	13,006	0.73
PTC INC	PTC	TECHNOLOGY	12,691	0.71
NORDSON CORPORATION	NDSN	INDUSTRIALS	12,240	0.69
TORO COMPANY	TTC	INDUSTRIALS	11,796	0.66
NEUROCRINE BIOSCIENCES	NBIX	HEALTH CARE	11,482	0.64
GRACO INC	GGG	INDUSTRIALS	11,335	0.64
AXON ENTERPRISE INC	AXON	INDUSTRIALS	11,218	0.63

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	1,781,703
LARGEST COMPANY	16,639
SMALLEST COMPANY	14
MEDIAN COMPANY	1,804
AVERAGE COMPANY	2,575
NUMBER OF COMPANIES	692
% WEIGHT LARGEST COMPANY	0.93

## 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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