

QUARTERLY PERFORMANCE

U.S. SMALL CAP VALUE INDEX

TICKER SYMBOL

CRSPSCV1

The CRSP U.S. Value 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 value or growth index using CRSP's multifactor model.

CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

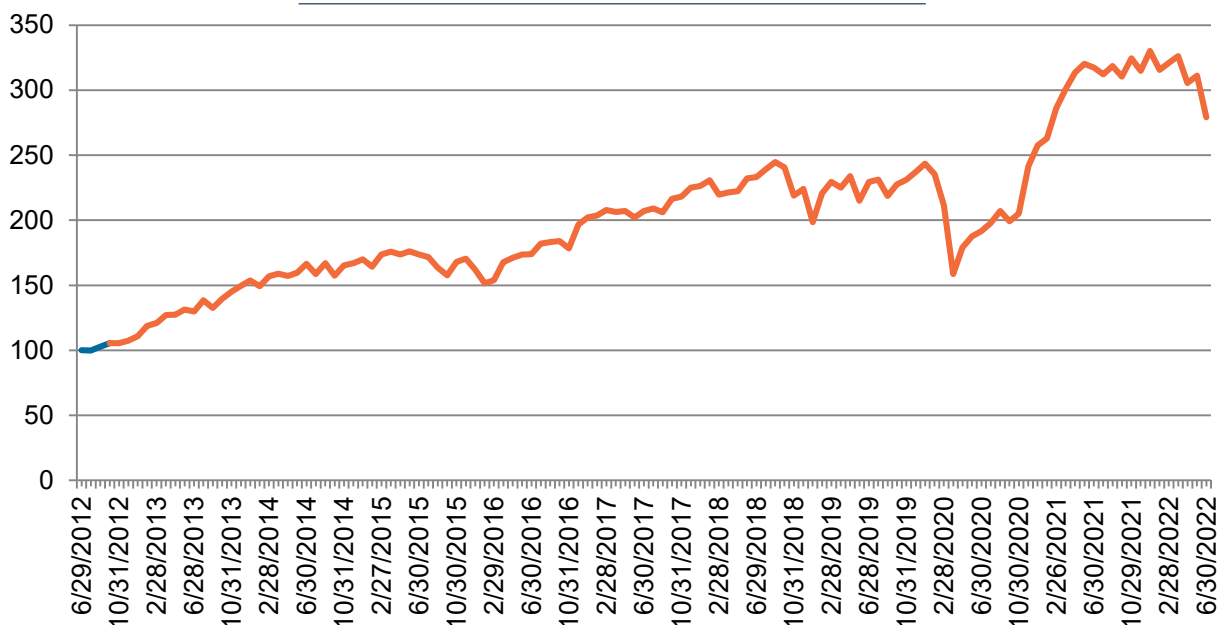
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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	-10.30	-14.44	-15.45	-12.01	6.74	6.14	10.81	9.69
PRICE RETURN	-10.50	-14.87	-16.25	-13.58	4.66	4.03	8.54	7.33

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

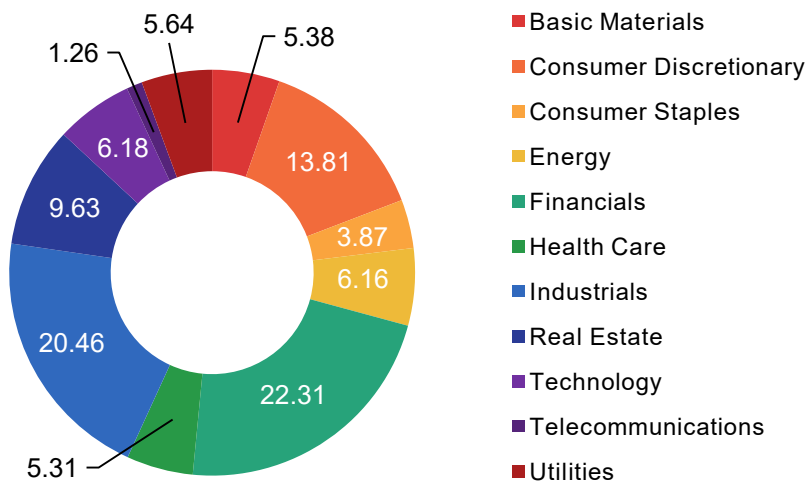
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
QUANTA SERVICES INC	PWR	INDUSTRIALS	18,012	0.71
MOLINA HEALTHCARE INC	MOH	HEALTH CARE	16,413	0.65
ATMOS ENERGY CORPORATION	ATO	UTILITIES	15,584	0.61
IDEX CORPORATION	IEX	INDUSTRIALS	13,805	0.54
BUNGE LIMITED	BG	CONSUMER STAPLES	13,761	0.54
BROWN & BROWN INC	BRO	FINANCIALS	13,174	0.52
CARLISLE COMPANIES INC	CSL	INDUSTRIALS	12,336	0.49
KIMCO REALTY CORPORATION	KIM	REAL ESTATE	12,218	0.48
BOOZ ALLEN HAMILTON HOLDING CORP	BAH	INDUSTRIALS	11,944	0.47
STEEL DYNAMICS INC	STLD	BASIC MATERIALS	11,858	0.47

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	2,541,491
LARGEST COMPANY	18,012
SMALLEST COMPANY	20
MEDIAN COMPANY	2,019
AVERAGE COMPANY	2,859
NUMBER OF COMPANIES	889
% WEIGHT LARGEST COMPANY	0.71

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCV1



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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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