

# CRSP INDEXES

## US SMALL CAP INDEX QUARTERLY PERFORMANCE

**SEPTEMBER 30, 2013**

TICKER SYMBOL CRSPSCI

### ABOUT THE CRSP US SMALL CAP INDEX

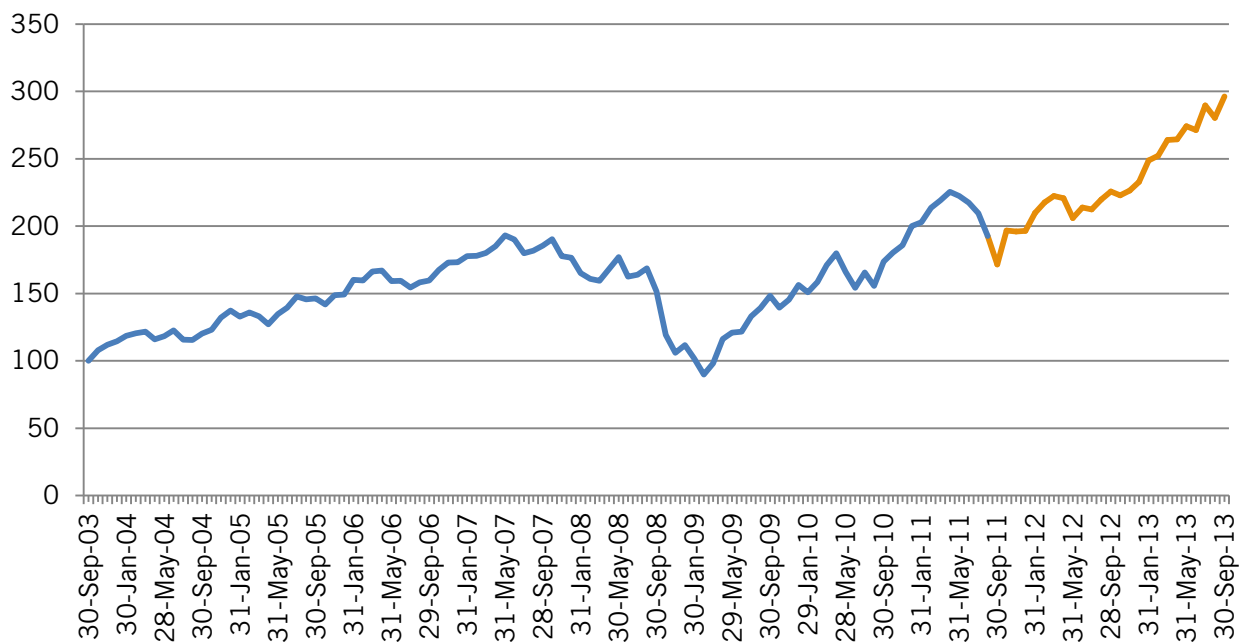
The CRSP US Small Cap Index includes U.S. companies that fall between the bottom 2%-15% of the investable market capitalization. There is no lower limit in market capitalization, other than what is specified by investability screens. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Fridays of March, June, September and December.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (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 academicians and commercial practitioners.

### 10-YEAR CUMULATIVE INDEX PERFORMANCE

As of September 30, 2013

CRSP US SMALL CAP INDEX



Based on backtest data through March 31, 2011, and live data thereafter

## INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON\* As of September 30, 2013

	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Small Cap Index - Total Return	5.71%	9.18%	27.23%	31.30%	19.48%	14.35%	11.47%	9.46%
CRSP US Small Cap Index - Price Return	5.55%	8.80%	25.89%	28.84%	17.49%	12.48%	9.76%	7.80%

\* Based on backtest data through March 31, 2011, and live data thereafter

## DESCRIPTIVE STATISTICS

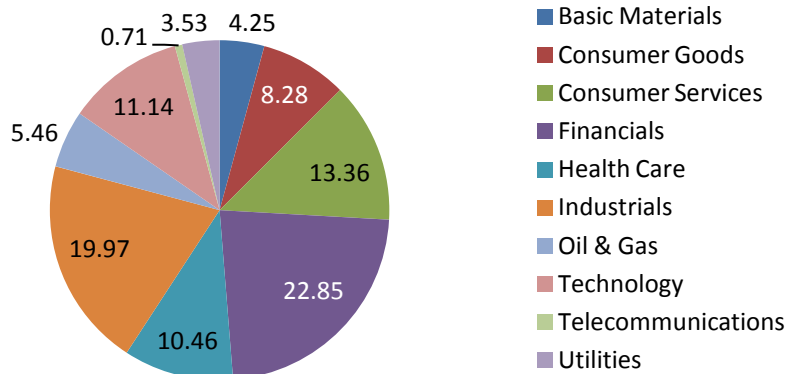
### TOP 10 CONSTITUENTS

Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
TOWERS WATSON & CO	TW	Industrials	6,990	0.28
FORTUNE BRANDS HOME & SECURITY	FBHS	Industrials	6,911	0.28
NCR CORPORATION	NCR	Technology	6,575	0.27
COOPER COMPANIES INC	COO	Health Care	6,348	0.26
GENWORTH FINANCIAL INC	GNW	Financials	6,315	0.26
HANESBRANDS INC	HBI	Consumer Goods	6,169	0.25
GANNET INC	GCI	Consumer Services	6,139	0.25
JARDEN CORPORATION	JAH	Consumer Goods	5,868	0.24
SNAP ON INC	SNA	Consumer Goods	5,788	0.23
FIDELITY NATIONAL	FNF	Financials	5,768	0.23

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	2,474,389
Largest Company	6,990
Smallest Company	38
Median Company	1,342
Average Company	1,724
Number of Companies	1,435
% Weight Largest Company	0.28

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPSC1



**CHICAGO BOOTH** | **CRSP** | Center for Research in Security Prices

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