

# CRSP INDEXES

## US SMALL CAP GROWTH INDEX QUARTERLY PERFORMANCE

**JUNE 28, 2013**

TICKER SYMBOL CRSPSCG1

### ABOUT THE CRSP US 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 new 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 PERFORMANCE

As of June 28, 2013

CRSP US SMALL CAP GROWTH INDEX



Based on backtest data through September 7, 2012

## INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON\* As of June 28, 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 Growth Index - Total Return	-0.79%	3.73%	15.97%	23.14%	19.35%	8.82%	11.18%	7.49%
CRSP US Small Cap Growth Index - Price Return	-0.88%	3.54%	15.53%	21.68%	18.24%	7.91%	10.38%	6.78%

\* Based on backtest data through September 7, 2012

## DESCRIPTIVE STATISTICS

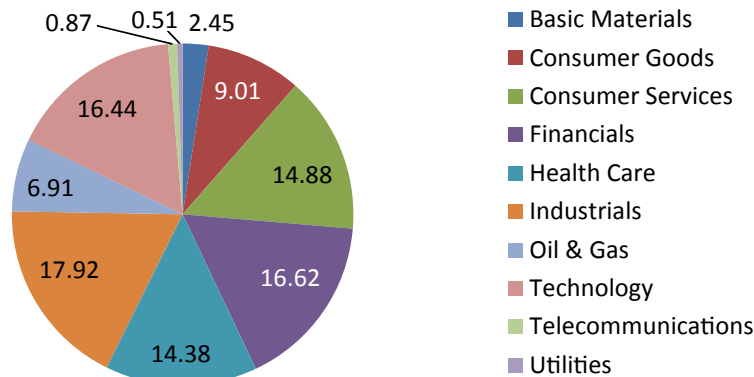
### TOP 10 CONSTITUENTS

Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
B/E AEROSPACE INC	BEAV	Industrials	6,606	0.64
FORTUNE BRANDS HOME & SECURITY INC	FBHS	Industrials	6,393	0.62
ONYX PHARMACEUTICALS	ONXX	Health Care	6,315	0.62
POLARIS INDUSTRIES INC	PII	Consumer Goods	6,204	0.60
COOPER COMPANIES INC	COO	Health Care	5,792	0.56
SALLY BEAUTY HOLDINGS	SBH	Consumer Services	5,280	0.51
PANERA BREAD COMPANY	PNRA	Consumer Services	5,226	0.51
OIL STATES INTERNATIONAL INC	OIS	Oil & Gas	5,092	0.50
DICKS SPORTING GOODS	DKS	Consumer Services	5,023	0.49
DUKE REALTY CORPORATION	DRE	Financials	5,015	0.49

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,025,793
Largest Company	6,606
Smallest Company	24
Median Company	1,156
Average Company	1,543
Number of Companies	665
% Weight Largest Company	0.64

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPSCG1



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