

QUARTERLY PERFORMANCE

# U.S. SMALL CAP VALUE INDEX

QUARTER ENDING  
**6-29-18**

TICKER SYMBOL  
**CRSPSCV1**

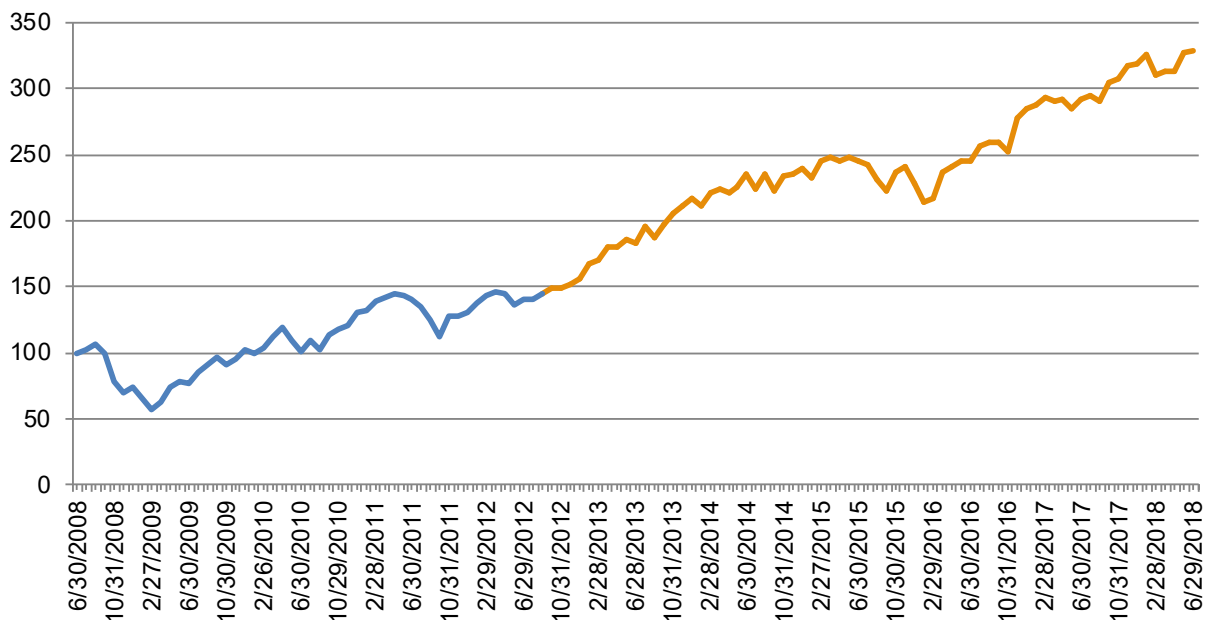
## ABOUT THE CRSP U.S. SMALL CAP VALUE INDEX

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. 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.

## 10-YEAR CUMULATIVE INDEX LEVELS AS OF JUNE 2018



*\*Based on backtest data through September 7, 2012*

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF JUNE 29, 2018

\*Based on backtest data through March 31, 2011

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	0.35	5.26	3.06	12.52	10.34	12.43	12.64	10.92
PRICE RETURN	0.12	4.74	2.05	10.33	8.12	10.23	10.21	8.49

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
WELLCARE HEALTH PLANS INC	WCG	HEALTH CARE	11,020	0.56
IDEX CORPORATION	IEX	INDUSTRIALS	10,471	0.53
ATMOS ENERGY CORPORATION	ATO	UTILITIES	10,011	0.51
SPIRIT AEROSYSTEMS HOLDINGS INC	SPR	INDUSTRIALS	9,775	0.50
ON SEMICONDUCTOR CORPORATION	ON	TECHNOLOGY	9,507	0.48
EAST WEST BANCORP INC	EWBC	FINANCIALS	9,447	0.48
NRG ENERGY INC	NRG	UTILITIES	9,184	0.47
UGI CORPORATION	UGI	UTILITIES	9,014	0.46
LEIDOS HOLDINGS, INC	LDOS	TECHNOLOGY	8,955	0.45
US FOODS HOLDING CORPORATION	USFD	CONSUMER GOODS	8,169	0.41

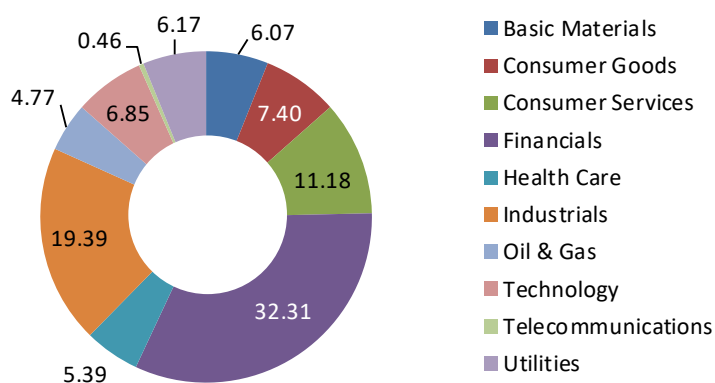
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,969,385
LARGEST COMPANY	11,020
SMALLEST COMPANY	38
MEDIAN COMPANY	1,872
AVERAGE COMPANY	2,378
NUMBER OF COMPANIES	828
% WEIGHT LARGEST COMPANY	0.56

### 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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