

QUARTERLY PERFORMANCE

# U.S. SMALL CAP INDEX

QUARTER ENDING  
**09-30-15**

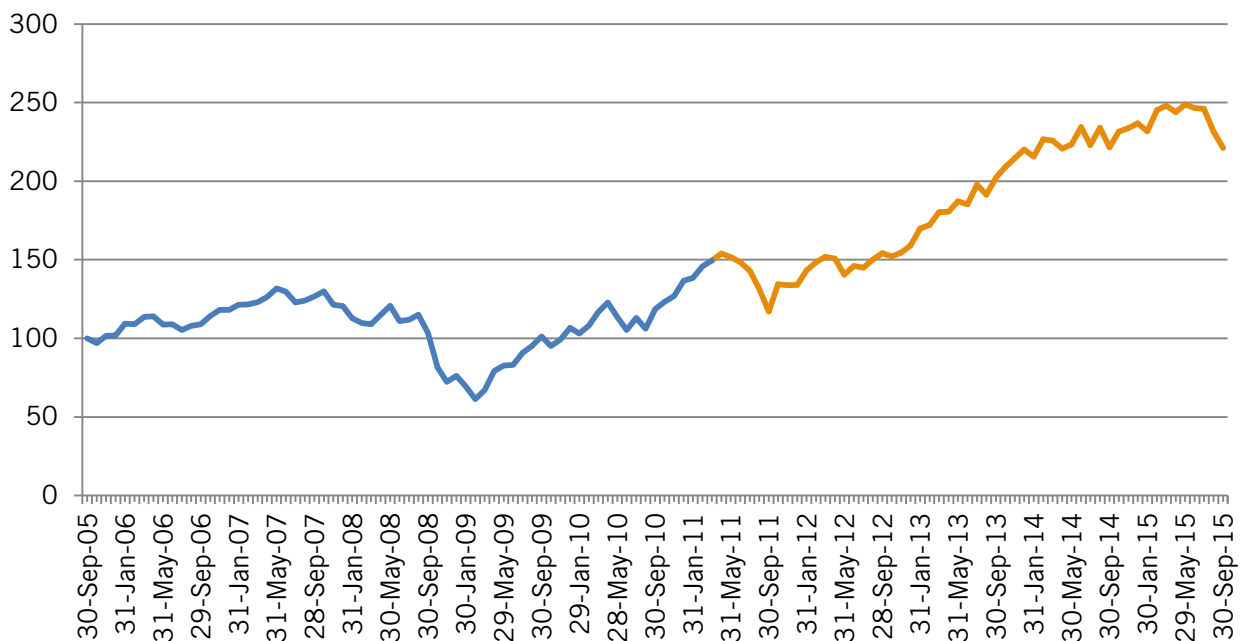
TICKER SYMBOL  
**CRSPSC1**

## ABOUT THE CRSP U.S. 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 Friday of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Friday 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 academics and commercial practitioners.

## 10-YEAR CUMULATIVE INDEX LEVELS AS OF SEPTEMBER 2015



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF SEPTEMBER 30, 2015

\*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	-4.50%	-10.33%	-6.58%	-0.20%	12.81%	13.27%	8.26%	8.76%
PRICE RETURN	-4.69%	-10.68%	-7.63%	-1.68%	11.02%	11.49%	6.59%	7.12%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
JETBLUE AIRWAYS CORPORATION	JBLU	CONSUMER SERVICES	8,113	0.31
GOODYEAR TIRE & RUBBER	GT	CONSUMER GOODS	7,901	0.30
GLOBAL PAYMENTS INC	GPN	INDUSTRIALS	7,471	0.28
HCC INSURANCE HOLDINGS INC	HCC	FINANCIALS	7,398	0.28
AGL RESOURCES INC	GAS	UTILITIES	7,330	0.28
MEDNAX INC	MD	HEALTH CARE	7,224	0.27
CABLEVISION SYSTEMS CORPORATION	CVC	CONSUMER SERVICES	6,858	0.26
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	6,845	0.26
SPIRIT AEROSYSTEMS HOLDINGS	SPR	INDUSTRIALS	6,830	0.26
DUKE REALTY CORPORATION	DRE	FINANCIALS	6,577	0.25

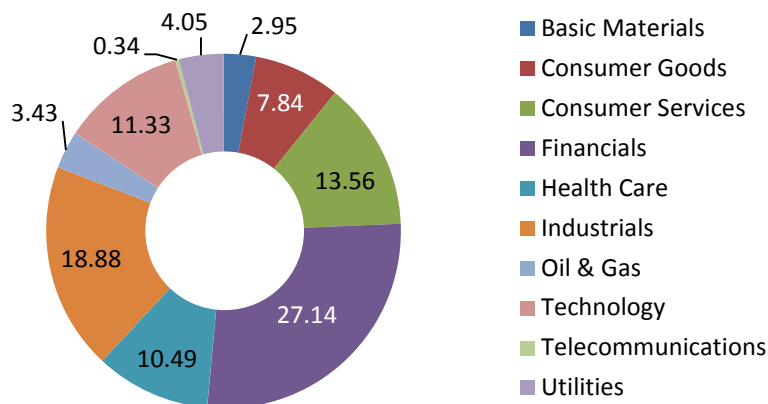
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	2,655,390
LARGEST COMPANY	8,113
SMALLEST COMPANY	7
MEDIAN COMPANY	1,362
AVERAGE COMPANY	1,781
NUMBER OF COMPANIES	1,491
% WEIGHT LARGEST COMPANY	0.31

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPSC1



## CHICAGO BOOTH | CRSP® | Center for Research in Security Prices

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