

QUARTERLY PERFORMANCE

U.S. SMALL CAP VALUE INDEX

QUARTER ENDING
09-30-15

TICKER SYMBOL
CRSPSCV1

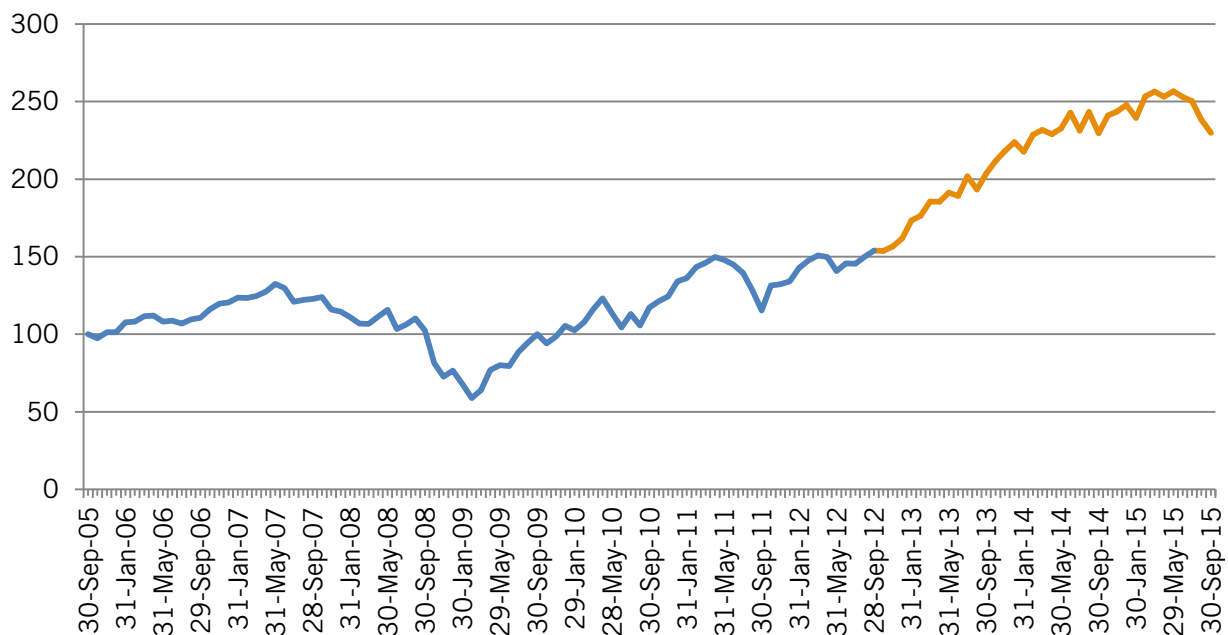
ABOUT THE CRSP U.S. SMALL CAP VALUE INDEX

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 SEPTEMBER 2015



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 2015

*Based on backtest data through September 7, 2012

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-3.57%	-9.12%	-7.20%	0.10%	14.30%	14.42%	8.68%	10.10%
PRICE RETURN	-3.81%	-9.59%	-8.56%	-1.85%	11.89%	11.96%	6.27%	7.65%

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	0.57
GOODYEAR TIRE & RUBBER	GT	CONSUMER GOODS	7,901	0.55
GLOBAL PAYMENTS INC	GPN	INDUSTRIALS	7,471	0.52
HCC INSURANCE HOLDINGS INC	HCC	FINANCIALS	7,398	0.52
AGL RESOURCES INC	GAS	UTILITIES	7,330	0.51
CABLEVISION SYSTEMS CORPORATION	CVC	CONSUMER SERVICES	6,858	0.48
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	6,845	0.48
SPIRIT AEROSYSTEMS HOLDINGS INC	SPR	INDUSTRIALS	6,830	0.48
BROADRIDGE FINANCIAL SOLUTIONS INC	BR	INDUSTRIALS	6,546	0.46
INGREDION INC	INGR	CONSUMER GOODS	6,231	0.43

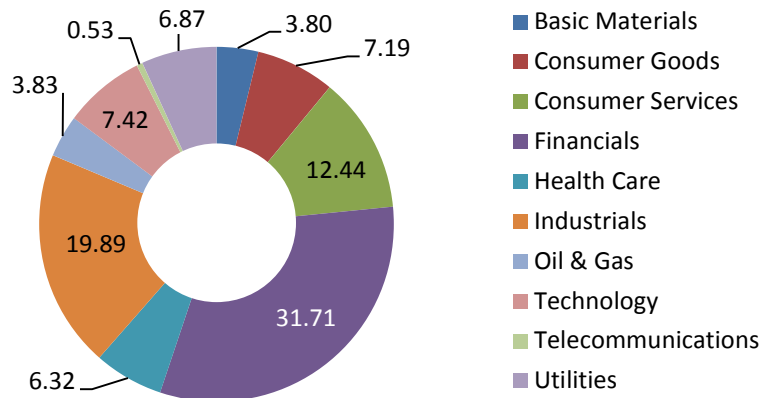
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,432,509
LARGEST COMPANY	8,113
SMALLEST COMPANY	7
MEDIAN COMPANY	1,303
AVERAGE COMPANY	1,707
NUMBER OF COMPANIES	839
% WEIGHT LARGEST COMPANY	0.57

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCV1



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