

QUARTERLY PERFORMANCE

U.S. SMALL CAP INDEX

QUARTER ENDING
03-31-17

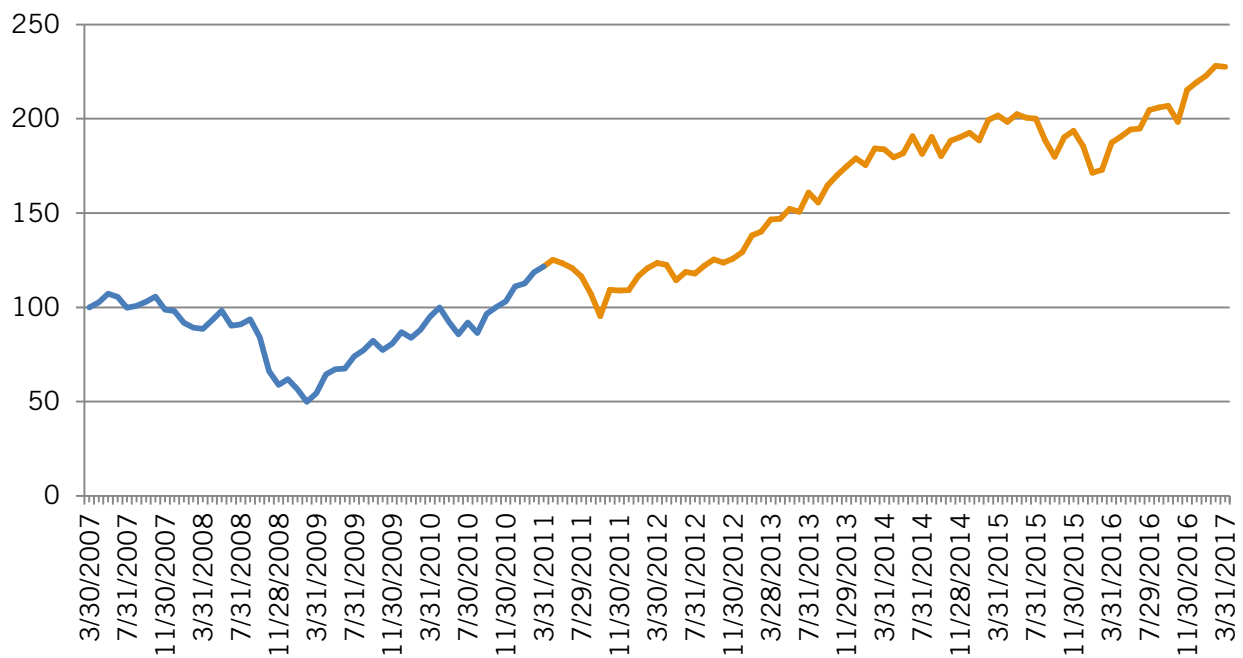
TICKER SYMBOL
CRSPSC1

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 MARCH 2017



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2017

*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	-0.23%	3.74%	3.74%	21.47%	7.39%	13.00%	8.57%	9.51%
PRICE RETURN	-0.45%	3.35%	3.35%	19.55%	5.73%	11.19%	6.87%	7.86%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DIAMONDBACK ENERGY INC	FANG	OIL & GAS	9,349	0.29
CDW CORPORATION	CDW	TECHNOLOGY	9,263	0.29
DOMINOS PIZZA INC	DPZ	CONSUMER SERVICES	8,861	0.28
CADENCE DESIGN SYSTEMS INC	CDNS	TECHNOLOGY	8,753	0.27
TELEFLEX INC	TFX	HEALTH CARE	8,699	0.27
PACKAGING CORPORATION OF AMERICA	PKG	INDUSTRIALS	8,633	0.27
UGI CORPORATION	UGI	UTILITIES	8,543	0.27
ATMOS ENERGY CORPORATION	ATO	UTILITIES	8,308	0.26
HD SUPPLY HOLDINGS INC	HDS	INDUSTRIALS	8,250	0.26
ALIGN TECHNOLOGY INC	ALGN	HEALTH CARE	8,227	0.26

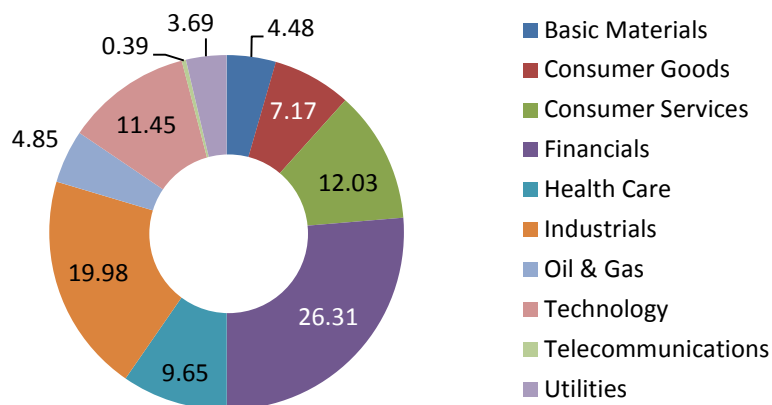
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,189,749
LARGEST COMPANY	9,349
SMALLEST COMPANY	62
MEDIAN COMPANY	1,809
AVERAGE COMPANY	2,272
NUMBER OF COMPANIES	1404
% WEIGHT LARGEST COMPANY	0.29

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSC1



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105 W. ADAMS STREET, #1700 ■ CHICAGO, IL 60603 ■ P (312) 263-6400 ■ F (312) 263-6430 ■ WWW.CRSP.CHICAGOBOOTH.EDU

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