

# CRSP INDEXES

## US SMALL CAP GROWTH INDEX QUARTERLY PERFORMANCE

**DECEMBER 31, 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.

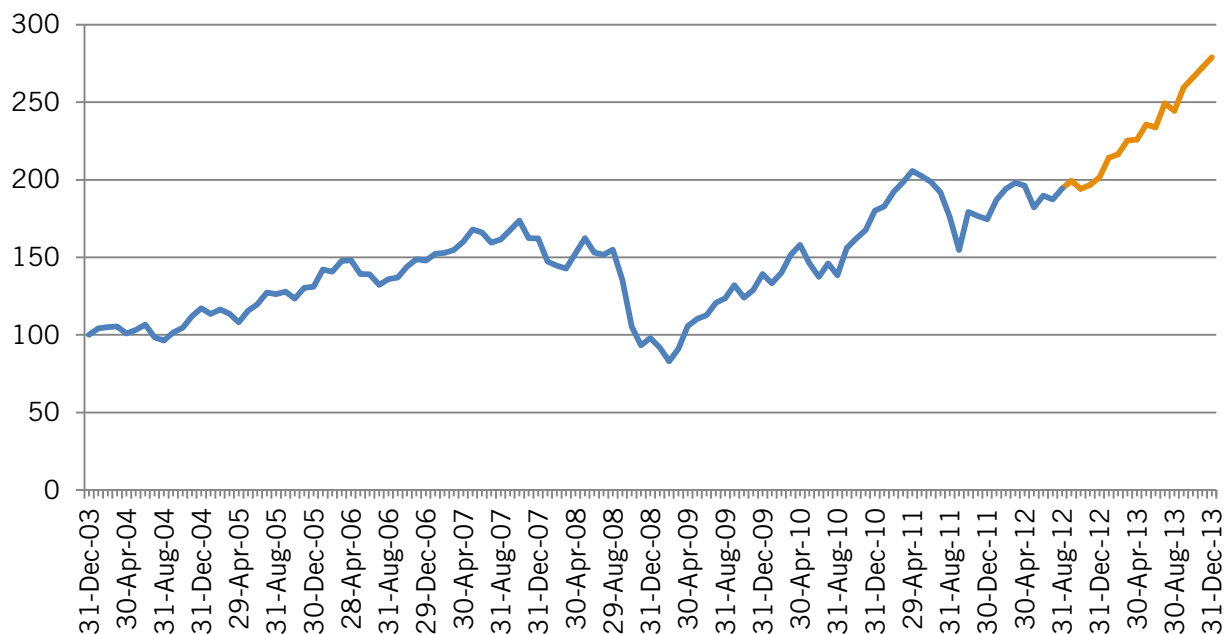
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 December 31, 2013

CRSP US SMALL CAP GROWTH INDEX



Based on backtest data through September 7, 2012

## INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of December 31, 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	2.46%	7.53%	38.44%	38.44%	15.69%	23.25%	10.80%	8.70%
CRSP US Small Cap Growth Index - Price Return	2.35%	7.31%	37.37%	37.37%	14.65%	22.22%	9.99%	7.99%

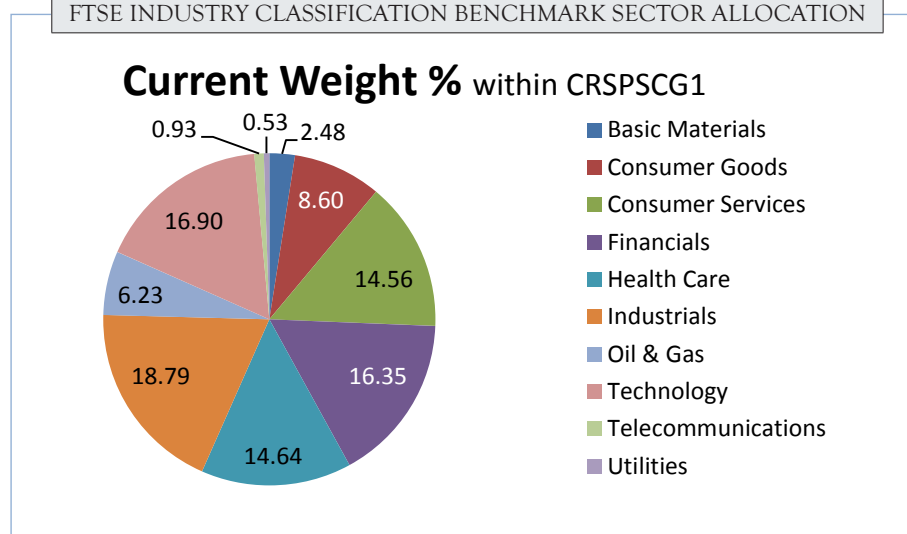
\* Based on backtest data through September 7, 2012

## DESCRIPTIVE STATISTICS

TOP 10 COMPANIES				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
FORTUNE BRANDS HOME & SECURITY INC	FBHS	Industrials	7,596	0.63
WABTEC CORP	WAB	Industrials	6,795	0.56
JAZZ PHARMACEUTICALS PLC	JAZZ	Health Care	6,217	0.52
THE COOPER COMPANIES INC	COO	Health Care	6,062	0.50
DICKS SPORTING GOODS	DKS	Consumer Services	5,862	0.49
TOLL BROTHERS INC	TOL	Consumer Goods	5,832	0.48
LINCOLN ELECTRIC HOLDINGS	LECO	Industrials	5,822	0.48
LEVEL 3 COMMUNICATIONS INC	LVLT	Telecommunications	5,563	0.46
ALKERMES PLC	ALKS	Health Care	5,561	0.46
GNC HOLDINGS INC	GNC	Consumer Services	5,553	0.46

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,203,445
Largest Company	7,596
Smallest Company	49
Median Company	1,377
Average Company	1,791
Number of Companies	672
% Weight Largest Company	0.63

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



**CHICAGO BOOTH | CRSP | Center for Research in Security Prices**

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