

QUARTERLY PERFORMANCE

# U.S. SMALL CAP INDEX

QUARTER ENDING

**12-31-15**

TICKER SYMBOL

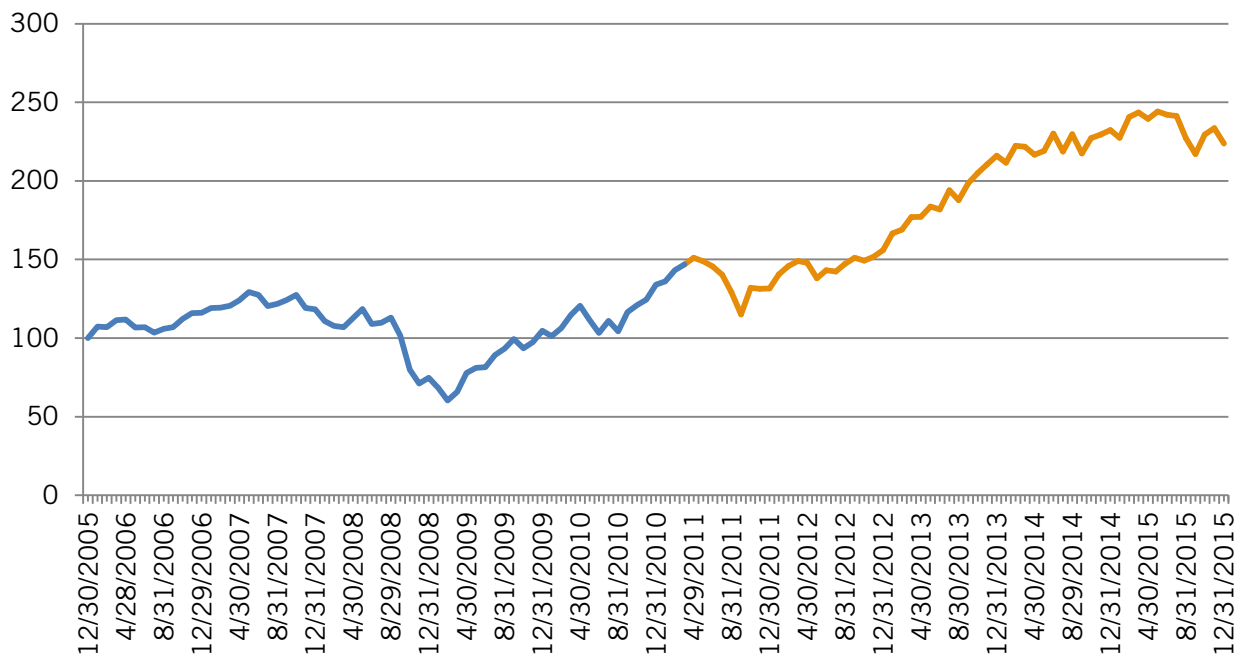
**CRSPSC1**

## 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 DECEMBER 2015



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF DECEMBER 31, 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	-4.19	3.10	-3.68	-3.68	12.78	10.80	8.39	8.83
PRICE RETURN	-4.39	2.67	-5.16	-5.16	11.14	9.06	6.71	7.19

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AGL RESOURCES INC	GAS	UTILITIES	7,673	0.29
IONIS PHARMACEUTICALS INC	IONS	HEALTH CARE	7,439	0.28
SIGNATURE BANK NEW YORK	SBNY	FINANCIALS	7,331	0.27
DUKE REALTY CORPORATION	DRE	FINANCIALS	7,257	0.27
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	7,234	0.27
JETBLUE AIRWAYS CORPORATION	JBLU	CONSUMER SERVICES	7,136	0.27
SPIRIT AEROSYSTEMS HOLDINGS INC	SPR	INDUSTRIALS	7,029	0.26
WASTE CONNECTIONS INC	WCN	INDUSTRIALS	6,892	0.26
INGREDION INC	INGR	CONSUMER GOODS	6,857	0.26
MID-AMERICA APARTMENT COMMUNITIES	MAA	FINANCIALS	6,845	0.25

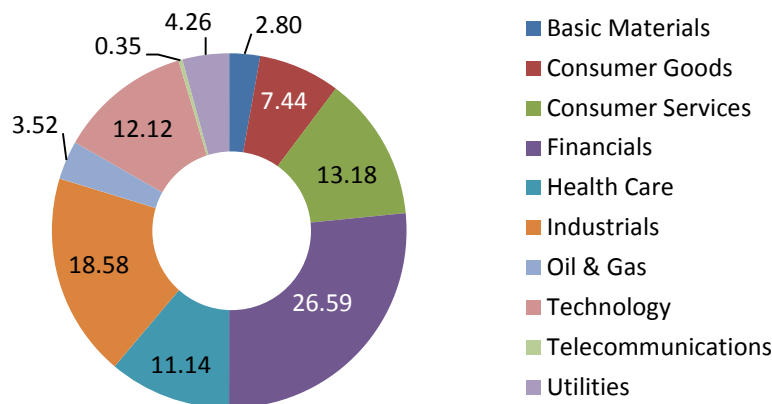
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	2,687,973
LARGEST COMPANY	7,673
SMALLEST COMPANY	27
MEDIAN COMPANY	1,420
AVERAGE COMPANY	1,815
NUMBER OF COMPANIES	1,481
% WEIGHT LARGEST COMPANY	0.29

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPSC1



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

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