

QUARTERLY PERFORMANCE

U.S. SMALL CAP VALUE INDEX

QUARTER ENDING
6-28-19

TICKER SYMBOL
CRSPSCV1

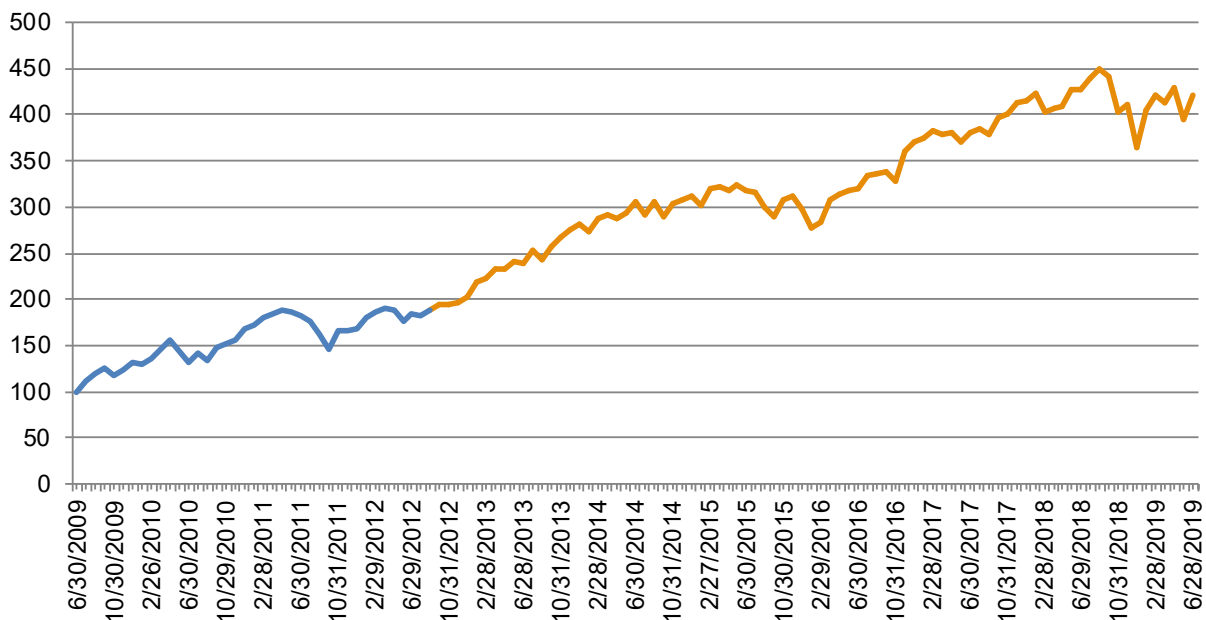
ABOUT THE CRSP U.S. SMALL CAP VALUE INDEX

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 JUNE 2019



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 28, 2019

*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	6.77	2.00	15.66	-1.54	9.70	6.62	15.47	10.19
PRICE RETURN	6.49	1.41	14.37	-3.68	7.48	4.47	13.05	7.78

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
IDEX CORPORATION	IEX	INDUSTRIALS	13,032	0.68
ATMOS ENERGY CORPORATION	ATO	UTILITIES	12,349	0.65
LEIDOS HOLDINGS, INC	LDOS	TECHNOLOGY	11,515	0.60
PERKINELMER INC	PKI	INDUSTRIALS	10,686	0.56
ALLEGION PUBLIC LIMITED COMPANY	ALLE	INDUSTRIALS	10,386	0.54
SAGE THERAPEUTICS INC	SAGE	HEALTH CARE	9,365	0.49
UGI CORPORATION	UGI	UTILITIES	9,303	0.49
AQUA AMERICA INC	WTR	UTILITIES	8,925	0.47
BOOZ ALLEN HAMILTON	BAH	INDUSTRIALS	8,808	0.46
NATIONAL RETAIL PROPERTIES INC	NNN	FINANCIALS	8,624	0.45

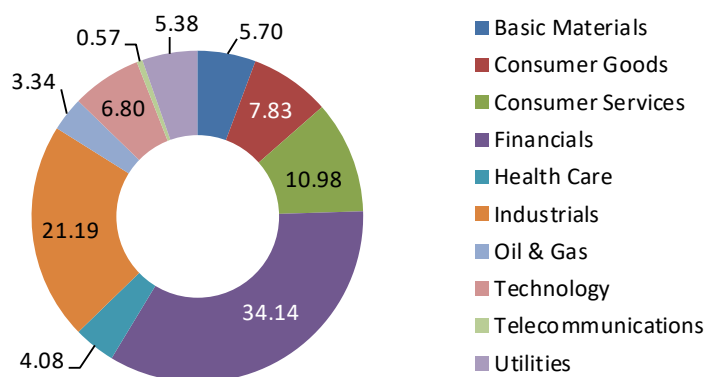
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,910,783
LARGEST COMPANY	13,032
SMALLEST COMPANY	17
MEDIAN COMPANY	1,759
AVERAGE COMPANY	2,283
NUMBER OF COMPANIES	837
% WEIGHT LARGEST COMPANY	0.68

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCV1



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The historical performance statistics of CRSP's market cap indexes are based upon 10 years of backtest data from January 1, 2001 through March 31, 2011. Subsequent backtesting was completed with June 29, 2001 as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.

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