

QUARTERLY PERFORMANCE

# U.S. SMALL CAP VALUE INDEX

QUARTER ENDING  
**03-31-17**

TICKER SYMBOL  
**CRSPSCV1**

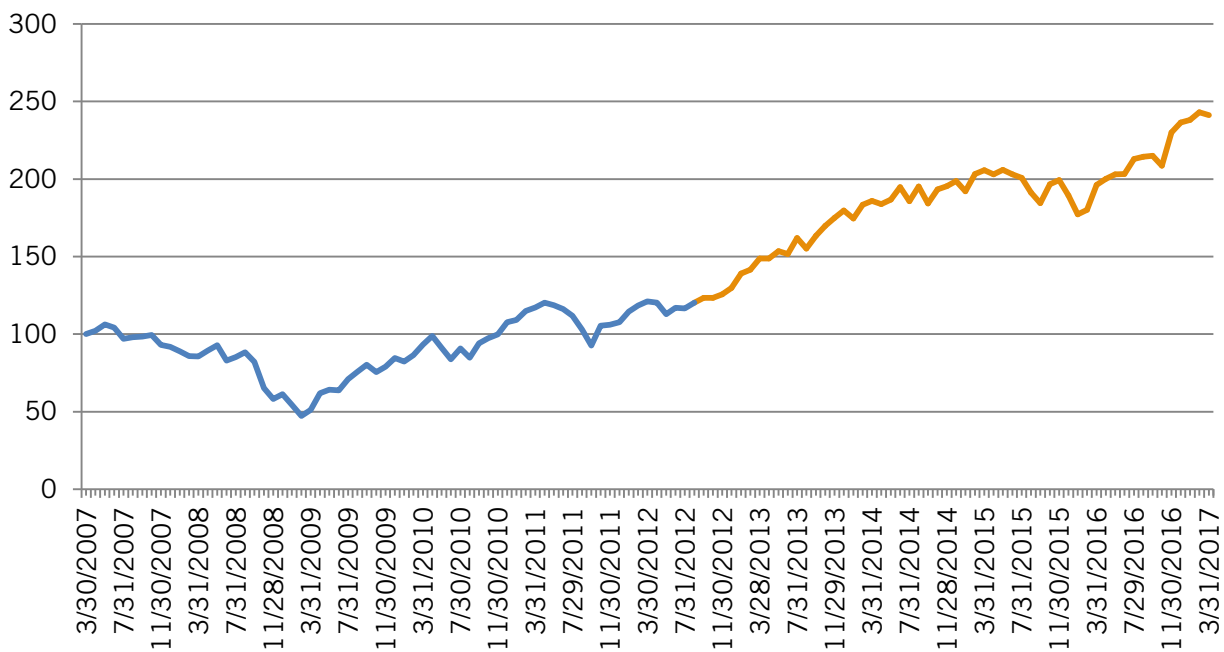
## ABOUT THE CRSP U.S. SMALL CAP VALUE INDEX

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 MARCH 2017



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF MARCH 31, 2017

\*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	-0.77%	1.98%	1.98%	22.98%	9.07%	14.78%	9.20%	10.97%
PRICE RETURN	-1.02%	1.50%	1.50%	20.52%	6.90%	12.33%	6.80%	8.52%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
CDW CORPORATION	CDW	TECHNOLOGY	9,263	0.53
TELEFLEX INC	TFX	HEALTH CARE	8,699	0.49
UGI CORPORATION	UGI	UTILITIES	8,543	0.49
ATMOS ENERGY CORPORATION	ATO	UTILITIES	8,308	0.47
COMMSCOPE HOLDINGS	COMM	TECHNOLOGY	8,089	0.46
STEEL DYNAMICS INC	STLD	BASIC MATERIALS	8,051	0.46
BROADRIDGE FINANCIAL SOLUTIONS	BR	INDUSTRIALS	8,037	0.46
VALSPAR CORPORATION	VAL	INDUSTRIALS	7,933	0.45
WESTAR ENERGY INC	WR	UTILITIES	7,709	0.44
LEIDOS HOLDINGS, INC	LDOS	TECHNOLOGY	7,690	0.44

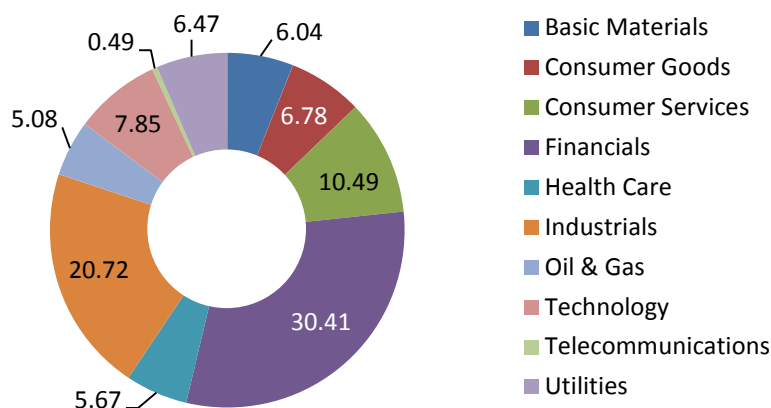
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,757,859
LARGEST COMPANY	9,263
SMALLEST COMPANY	65
MEDIAN COMPANY	1,711
AVERAGE COMPANY	2,144
NUMBER OF COMPANIES	820
% WEIGHT LARGEST COMPANY	0.53

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCV1



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

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