

CRSP INDEXES

US SMALL CAP VALUE INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

TICKER SYMBOL CRSPSCVI

ABOUT THE CRSP US 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 new 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 PERFORMANCE

As of September 28, 2012

CRSP US SMALL CAP VALUE INDEX



Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of September 28, 2012								
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Small Cap Value Index (CRSPSCV1)	2.65	5.62	14.72	33.32	15.44	4.64	11.38	9.01

* Based on backtest data through September 7, 2012

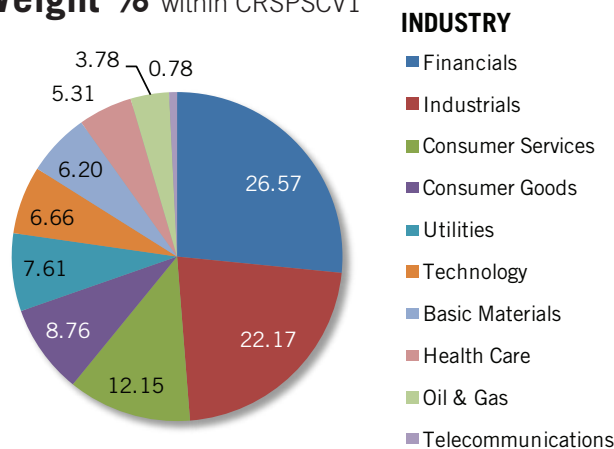
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
TESORO	TSO	Oil & Gas	5,857	.59%
FOOT LOCKER	FL	Consumer Services	5,361	.54%
PULTE GROUP	PHM	Consumer Goods	5,353	.54%
ROCK-TENN	RKT	Industrials	5,108	.52%
AGL RESOURCES	GAS	Utilities	4,808	.49%
VALSPAR	VAL	Industrials	4,583	.46%
FIDELITY NATIONAL	FNF	Financials	4,557	.46%
PENTAIR INC	PNR	Industrials	4,416	.45%
GALLAGHER ARTHUR J	AJG	Financials	4,341	.44%
LIBERTY	LRY	Financials	4,260	.43%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	986,637
Largest Company	5,857
Smallest Company	18
Median Company	1,027
Average Company	1,298
Number of Companies	760
% Weight Largest Company	.59%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPSCV1



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

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

LEGAL DISCLAIMER

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The content of this report may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of The University of Chicago on behalf of its Center for Research in Security Prices at Chicago Booth, ("CRSP®"). The report is provided to you "as is." Neither CRSP nor any of its data providers makes any representation or warranty of any kind to you or to any third parties, either express or implied, with respect to the content of this report. Further, CRSP and its data providers expressly disclaim, and you hereby waive, any and all implied warranties, including, without limitation, warranties of accuracy, completeness, non-infringement, merchantability, and fitness for a particular purpose. Neither CRSP nor any of its data providers will be liable or have any responsibility of any kind for any loss or damage that you incur resulting from the act or omission of any other party involved in compiling, computing, or creating the report or the data contained therein, whether or not the circumstances giving rise to such cause may have been within the control of CRSP or of any vendor. Previous performance reports included backtest results beginning January, 2001. The initial backtest was replaced with a subsequent backtest using a start date of June 29, 2001 that aligns the start date of all index families. 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.