

QUARTERLY PERFORMANCE

# U.S. SMALL CAP VALUE INDEX

QUARTER ENDING  
**09-29-17**

TICKER SYMBOL  
**CRSPSCV1**

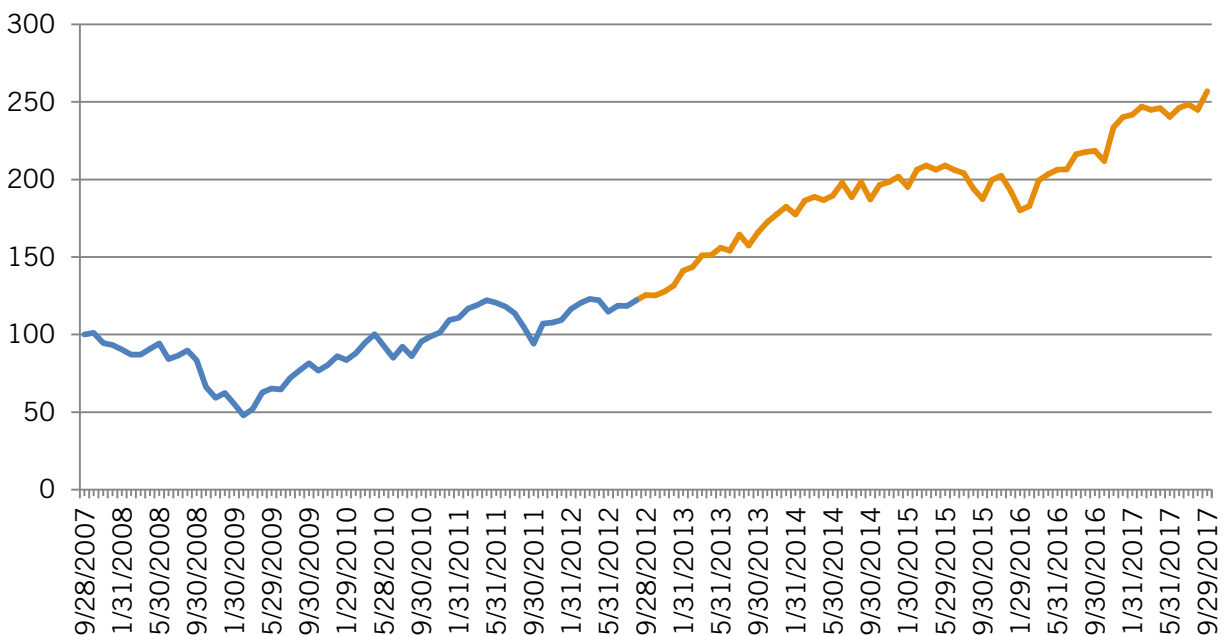
## ABOUT THE CRSP U.S. SMALL CAP VALUE INDEX

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 SEPTEMBER 2017



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF SEPTEMBER 29, 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	4.92	4.42	6.96	17.65	11.15	15.42	9.90	10.94
PRICE RETURN	4.69	3.91	5.43	15.38	8.92	13.02	7.50	8.50

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
TELEFLEX INC	TFX	HEALTH CARE	10,898	0.58
CDW CORPORATION	CDW	TECHNOLOGY	10,221	0.54
THE CHEMOURS COMPANY	CC	BASIC MATERIALS	9,353	0.50
IDEX CORPORATION	IEX	INDUSTRIALS	9,283	0.49
SPIRIT AEROSYSTEMS	SPR	INDUSTRIALS	9,196	0.49
LEIDOS HOLDINGS INC	LDOS	TECHNOLOGY	8,955	0.47
ATMOS ENERGY CORPORATION	ATO	UTILITIES	8,893	0.47
KITE PHARMA INC	KITE	HEALTH CARE	8,740	0.46
EAST WEST BANCORP INC	EWBC	FINANCIALS	8,637	0.46
ALLEGION PUBLIC LIMITED COMPANY	ALLE	INDUSTRIALS	8,213	0.44

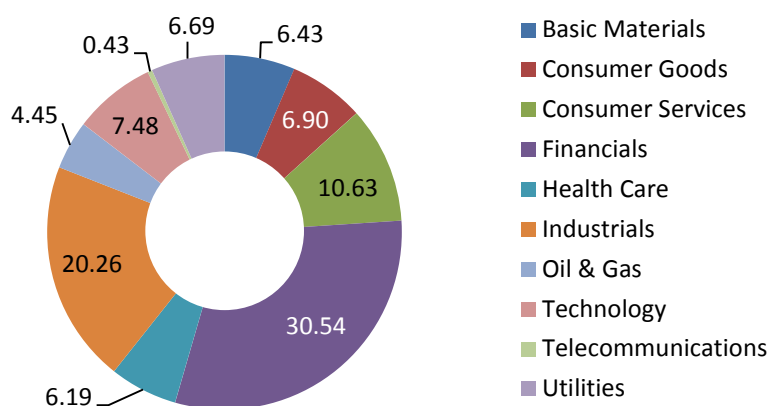
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,885,218
LARGEST COMPANY	10,898
SMALLEST COMPANY	43
MEDIAN COMPANY	1,761
AVERAGE COMPANY	2,242
NUMBER OF COMPANIES	841
% WEIGHT LARGEST COMPANY	0.58

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPSCV1



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