

# CRSP INDEXES

## US SMALL CAP GROWTH INDEX QUARTERLY PERFORMANCE

SEPTEMBER 30, 2013

TICKER SYMBOL CRSPSCG1

### ABOUT THE CRSP US SMALL CAP GROWTH 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.

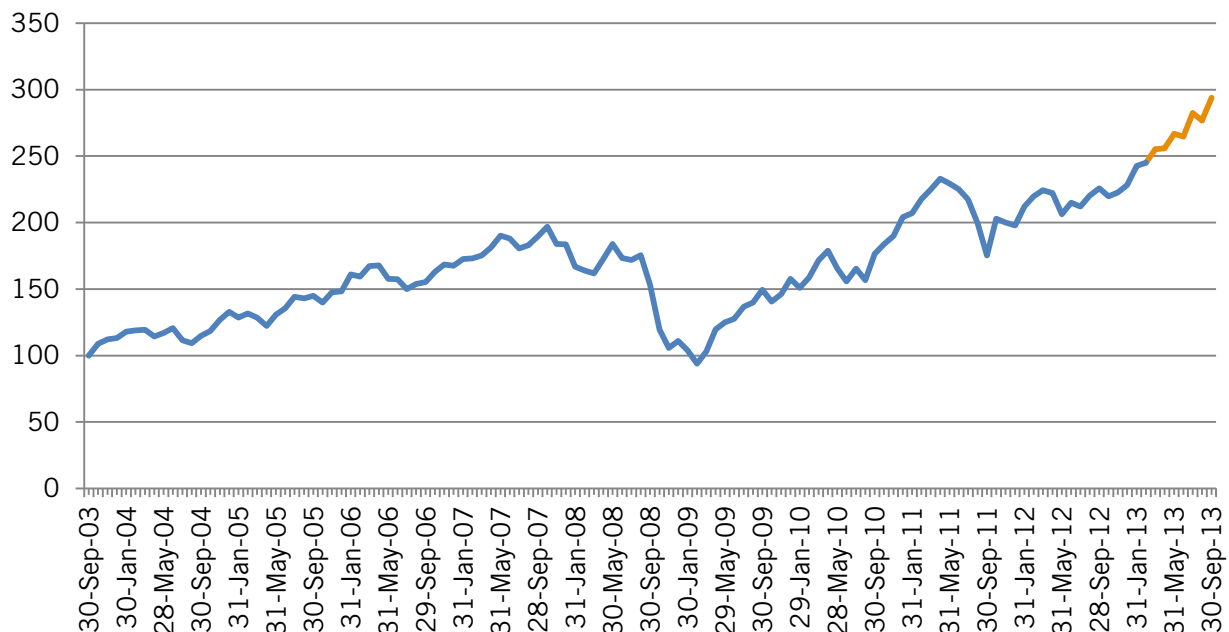
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

### 10-YEAR CUMULATIVE INDEX PERFORMANCE

As of September 30, 2013

CRSP US SMALL CAP GROWTH INDEX



Based on backtest data through September 7, 2012

## INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON\* As of September 30, 2013

|   | ACTUAL  |         |            | ANNUALIZED* |        |        |         |                     |
|---|---------|---------|------------|-------------|--------|--------|---------|---------------------|
|   | 1 Month | 3 Month | YTD RETURN | 1 Year      | 3 Year | 5 Year | 10 Year | Since June 29, 2001 |
| CRSP US Small Cap Growth Index - Total Return | 6.14%   | 11.03%  | 28.75%     | 30.20%      | 18.51% | 13.88% | 11.38%  | 8.25%               |
| CRSP US Small Cap Growth Index - Price Return | 6.04%   | 10.82%  | 28.02%     | 28.81%      | 17.41% | 12.91% | 10.57%  | 7.54%               |

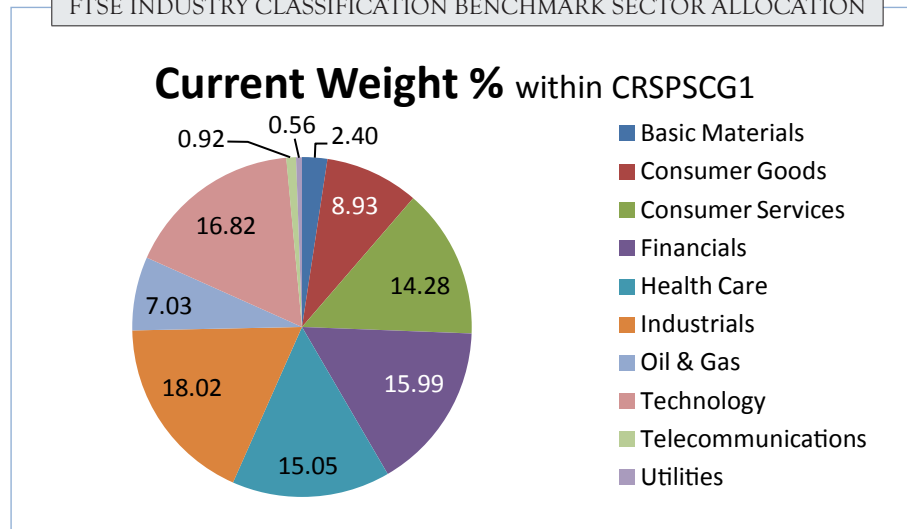
\* Based on backtest data through September 7, 2012

## DESCRIPTIVE STATISTICS

| TOP 10 CONSTITUENTS                |        |                          |                             |                    |
|------------------------------------|--------|--------------------------|-----------------------------|--------------------|
| Security Name                      | Ticker | FTSE ICB Industry Sector | Index Mkt Cap (\$ millions) | Current Weight (%) |
| FORTUNE BRANDS HOME & SECURITY INC | FBHS   | Industrials              | 6,911                       | 0.61               |
| COOPER COMPANIES INC               | COO    | Health Care              | 6,348                       | 0.56               |
| WABTEC CORPORATION                 | WAB    | Industrials              | 5,750                       | 0.51               |
| OIL STATES INTERNATIONAL INC       | OIS    | Oil & Gas                | 5,706                       | 0.50               |
| DICKS SPORTING GOODS COMPANY       | DKS    | Consumer Services        | 5,371                       | 0.47               |
| WASTE CONNECTIONS INC              | WCN    | Industrials              | 5,327                       | 0.47               |
| INCYTE CORPORATION                 | INCY   | Health Care              | 5,255                       | 0.46               |
| MEDNAX INC                         | MD     | Health Care              | 5,083                       | 0.45               |
| NU SKIN ENTERPRISES                | NUS    | Consumer Goods           | 5,055                       | 0.45               |
| DUKE REALTY CORPORATION            | DRE    | Financials               | 5,019                       | 0.44               |

| MARKET CAP STRUCTURE     | CURRENT (\$ millions) |
|--------------------------|-----------------------|
| Index Market Cap         | 1,131,263             |
| Largest Company          | 6,911                 |
| Smallest Company         | 51                    |
| Median Company           | 1,246                 |
| Average Company          | 1,659                 |
| Number of Companies      | 682                   |
| % Weight Largest Company | 0.61                  |

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



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

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