

QUARTERLY PERFORMANCE

U.S. SMALL CAP INDEX

QUARTER ENDING
09-30-14

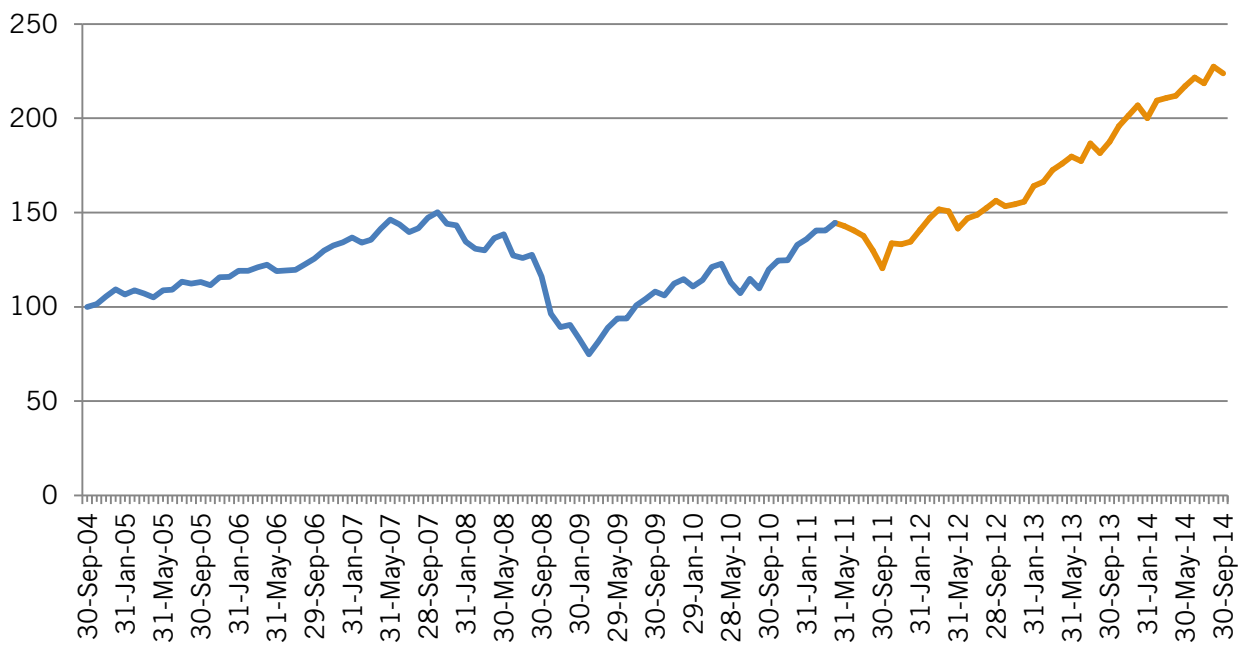
TICKER SYMBOL
CRSPSC1

ABOUT THE CRSP U.S. SMALL CAP INDEX

The CRSP U.S. Small Cap Index includes U.S. companies that fall between the bottom 2%-15% of the investable market capitalization. There is no lower limit in market capitalization, other than what is specified by investability screens. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Friday of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Friday of March, June, September and December.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (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.

10-YEAR CUMULATIVE INDEX LEVELS AS OF SEPTEMBER 2014



**Based on backtest data through March 31, 2011, and live data thereafter*

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 2014

*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	-5.30%	-5.47%	0.66%	9.56%	23.66%	16.97%	10.45%	9.46%
PRICE RETURN	-5.46%	-5.80%	-0.38%	8.04%	21.63%	15.16%	8.75%	7.82%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
COOPER COS INC	COO	HEALTH CARE	7,466	0.28
TRINITY INDS INC	TRN	INDUSTRIALS	7,291	0.27
MEDIVATION INC	MDVN	HEALTH CARE	7,213	0.27
ARTHUR J GALLAGHER	AJG	FINANCIALS	7,212	0.27
SNAP ON INC	SNA	CONSUMER GOODS	7,037	0.26
GANNETT INC	GCI	CONSUMER SERVICES	6,695	0.25
HARMAN INTL INDS INC	HAR	CONSUMER GOODS	6,677	0.25
E TRADE FINANCIAL CO	ETFC	FINANCIALS	6,522	0.24
WHITEWAVE FOODS CO	WWAV	CONSUMER GOODS	6,327	0.24
PACKAGING CORP AMERICA	PKG	INDUSTRIALS	6,279	0.23

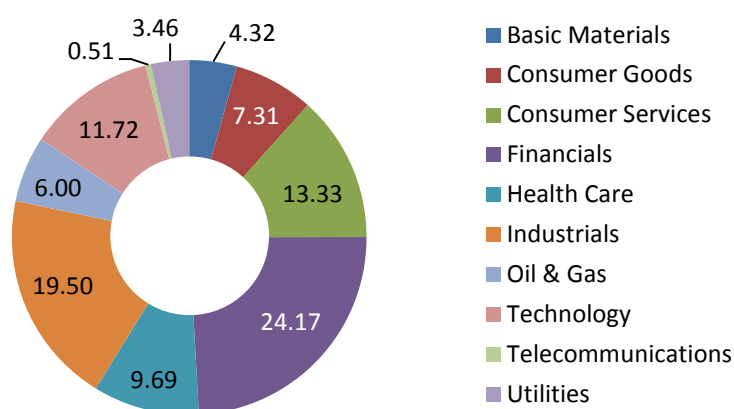
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	2,677,131
LARGEST COMPANY	7,466
SMALLEST COMPANY	36
MEDIAN COMPANY	1,403
AVERAGE COMPANY	1,835
NUMBER OF COMPANIES	1,459
% WEIGHT LARGEST COMPANY	0.28%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSC1



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. The historical performance statistics of CRSP's market cap indexes are based upon eleven years of backtest data from January 1, 2001 through March 31, 2011. Subsequent backtest was run 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.