

QUARTERLY PERFORMANCE

U.S. SMALL CAP INDEX

QUARTER ENDING
09-29-17

TICKER SYMBOL
CRSPSC1

ABOUT THE CRSP U.S. SMALL CAP INDEX

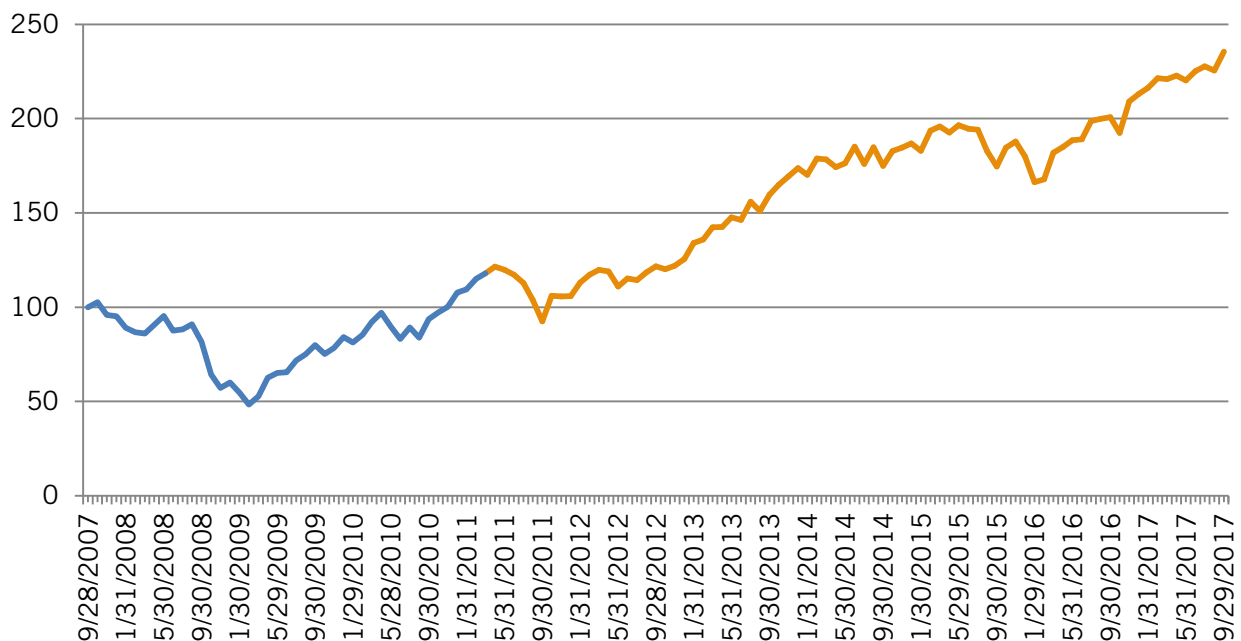
The CRSP US Small Cap Index includes U.S. companies that fall between the bottom 2%-15% of the investable market capitalization. There is no lower limit in market capitalization, other than what is specified by investability screens. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA.

As of the September 2017 ranking, ranking day takes place after the close of the first Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (First Transition Day) after the second Friday of March, June, September, and

December, and ends (Final Transition Day) after the close of the Tuesday after 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 2017



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 29, 2017

*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	4.41	4.58	10.59	17.33	10.41	14.12	8.94	9.64
PRICE RETURN	4.22	4.20	9.36	15.57	8.69	12.32	7.24	7.98

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	0.32
TAKE-TWO INTERACTIVE	TTWO	CONSUMER GOODS	10,890	0.32
CDW CORPORATION	CDW	TECHNOLOGY	10,221	0.30
ALNYLAM PHARMACEUTICALS	ALNY	HEALTH CARE	9,700	0.28
DIAMONDBACK ENERGY INC	FANG	OIL & GAS	9,613	0.28
BROADRIDGE FINANCIAL SOLUTIONS	BR	INDUSTRIALS	9,414	0.27
THE CHEMOURS COMPANY	CC	BASIC MATERIALS	9,353	0.27
IDEX CORPORATION	IEX	INDUSTRIALS	9,283	0.27
SPIRIT AEROSYSTEMS	SPR	INDUSTRIALS	9,196	0.27
VAIL RESORTS INC	MTN	CONSUMER SERVICES	9,127	0.27

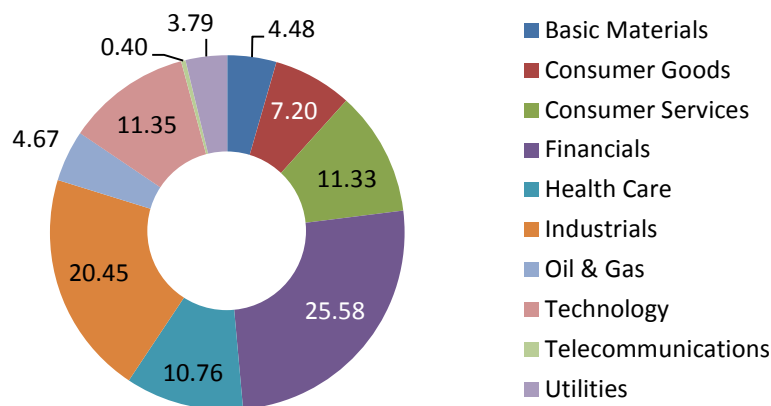
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,429,654
LARGEST COMPANY	10,898
SMALLEST COMPANY	43
MEDIAN COMPANY	1,982
AVERAGE COMPANY	2,446
NUMBER OF COMPANIES	1,402
% WEIGHT LARGEST COMPANY	0.32

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSC1



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