

# CRSP INDEXES

## US SMALL CAP GROWTH INDEX QUARTERLY PERFORMANCE

**MARCH 28, 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.

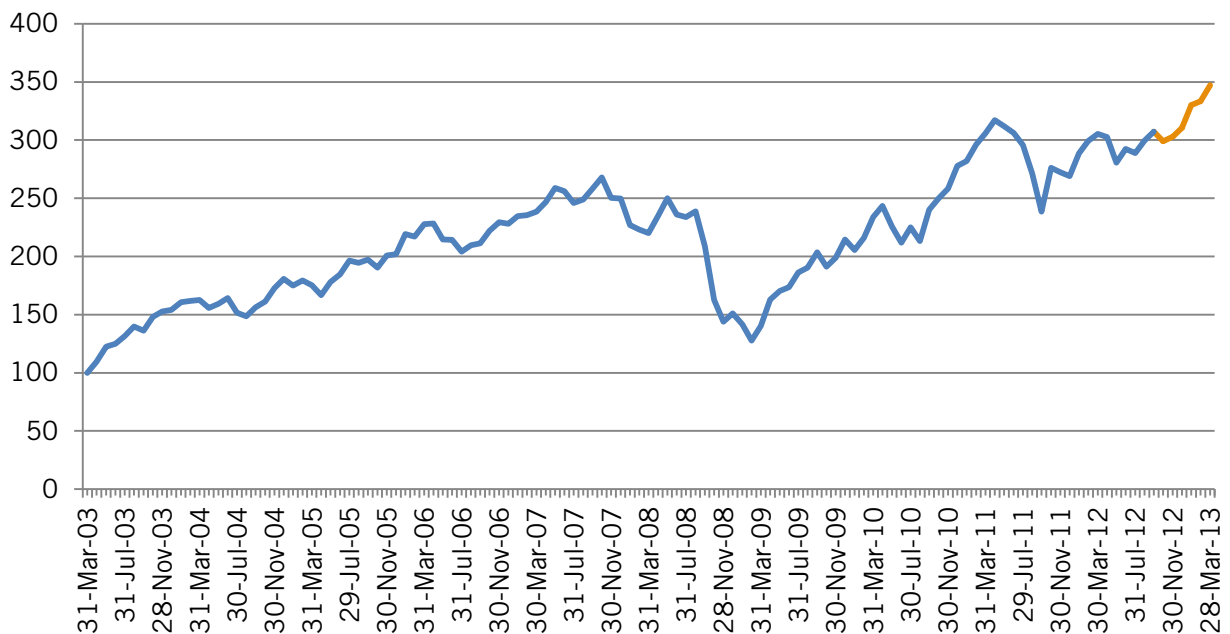
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 March 28, 2013

CRSP US SMALL CAP GROWTH INDEX



Based on backtest data through September 7, 2012

## INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON\* As of March 28, 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	4.11	11.79	11.79	13.72	14.10	9.54	13.26	7.32
CRSP US Small Cap Growth Index - Price Return	4.01	11.58	11.58	12.35	13.07	8.62	12.45	6.61

\* Based on backtest data through September 7, 2012

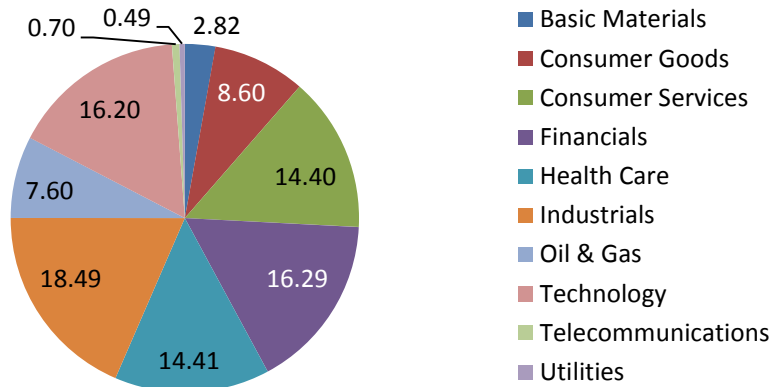
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
ONYX PHARMACEUTICALS	ONXX	Health Care	6,398	0.65
B/E AEROSPACE INC	BEAV	Industrials	6,315	0.64
FORTUNE BRANDS HOME & SECURITY INC	FBHS	Industrials	6,147	0.62
CHENIERE ENERGY INC	LNG	Oil & Gas	6,086	0.62
POLARIS INDUSTRIES	PII	Consumer Goods	6,014	0.61
TRIPADVISOR INC	TRIP	Consumer Services	5,808	0.59
DUKE REALTY CORPORATION	DRE	Financials	5,462	0.55
COOPER COMPANIES	COO	Health Care	5,211	0.53
TOLL BROTHERS INC	TOL	Consumer Goods	5,210	0.53
SALLY BEAUTY HOLDINGS	SBH	Consumer Services	5,165	0.52

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	984,765
Largest Company	6,398
Smallest Company	52
Median Company	1,130
Average Company	1,513
Number of Companies	651
% Weight Largest Company	0.65

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPSCG1



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