

S&P SmallCap 600[®] Capped Sector Indices

Equity Indices |



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S&P Custom Indices:
custom_index@standardandpoors.com

Contact Us:
index_services@standardandpoors.com

New York	+1.212.438.2046
Toronto	+1.416.507.3200
London	+44.20.7176.8888
Tokyo	+813.4550.8463
Beijing	+86.10.6569.2919
Sydney	+61.2.9255.9870

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About the Indices

The S&P SmallCap 600[®] Capped Sector Indices impose capped weights on the index constituents of the GICS[®] based S&P SmallCap 600 Sector Indices. These indices are derived from the S&P SmallCap 600, a widely followed gauge of the small-cap U.S. equity market.

The S&P SmallCap 600 Capped Sector Indices consist of nine sector indices included in the S&P SmallCap 600. All stocks included in the series are classified according to the Global Industry Classification Standard (GICS), and maintain the same classification as that found in the parent S&P SmallCap 600. S&P Indices' classification enables investors to compare the performance of one sector against another, as well as compare sectors regionally.

While GICS is divided into 10 sectors, the S&P SmallCap 600 Capped Sector Indices combine the Utilities and Telecommunication Services sectors into one sector. Below is a list of the nine indices included in the series:

- S&P SmallCap 600 Capped Consumer Discretionary Index
- S&P SmallCap 600 Capped Consumer Staples Index
- S&P SmallCap 600 Capped Energy Index
- S&P SmallCap 600 Capped Financials Index
- S&P SmallCap 600 Capped Health Care Index
- S&P SmallCap 600 Capped Industrials Index
- S&P SmallCap 600 Capped Materials Index
- S&P SmallCap 600 Capped Information Technology Index
- S&P SmallCap 600 Capped Utilities & Telecommunication Services Index

Index Methodology

The S&P SmallCap 600 Capped Sector Indices follow a modified market capitalization weighted methodology. The weight of each stock is based on its float adjusted market cap, but is modified such that no stock has a weight over 22.5% of the index as of each quarterly rebalancing. The cap is set at 22.5% to allow for a buffer below the 25% limit. In addition,

the sum of the securities with weight greater than 4.5% cannot exceed 45% of the total weight. These caps are set to allow for a buffer below 5% and 50% limits, respectively. The indices are rebalanced quarterly on the third Friday of March, June, September, and December, at which time constituents cannot exceed the caps specified above.

GICS

The classification of companies into various sectors is based on the widely used Global Industry Classification Standard (GICS). GICS was developed by Standard & Poor's and MSCI Barra in 1999, in response to the global financial community's need for one complete, consistent set of global sector and industry definitions. GICS enables market participants to identify and analyze a customized group of companies from a common global standard by breaking down the global market into four levels of detail: 10 sectors, 24 industry groups, 68 industries, and 154 sub-industries. Companies are classified primarily based on revenues, though earnings and market perception are also considered in classification analysis.

S&P SmallCap 600

Introduced in 1994, the S&P SmallCap 600 is a widely followed gauge of the small-cap U.S. equity market, covering approximately 3% of the domestic equity market. The index is designed to be an efficient portfolio of companies that meet specific inclusion criteria to ensure that they are investable and financially viable. The S&P SmallCap 600 rounds out the S&P U.S. index series, which includes the S&P 500 and S&P MidCap 400. These indices can be used as building blocks for portfolio construction.

S&P SmallCap 600 Capped Sector Indices

Equity Indices |

February 26, 2010

Indices institute capped weights on the index constituents of the S&P SmallCap 600 Sector Indices.

S&P SmallCap 600	
S&P SmallCap 600 Capped Sector Indices	
Consumer Discretionary	Consumer Staples
Energy	Financials
Health Care	Industrials
Materials	Information Technology
Utilities & Telecommunication Services	

Tickers

	BLOOMBERG SM	Reuters
S&P SmallCap 600 Capped		
Consumer Discretionary		
PR	SPSU6CDP	.SPSU6CDP
TR	SPSU6CDT	
NTR	SPSU6CDN	
Consumer Staples		
PR	SPSU6CSP	.SPSU6CSP
TR	SPSU6CST	
NTR	SPSU6CSN	
Energy		
PR	SPSU6EP	.SPSU6EP
TR	SPSU6ET	
NTR	SPSU6EN	
Financials		
PR	SPSU6FP	.SPSU6FP
TR	SPSU6FT	
NTR	SPSU6FN	
Health Care		
PR	SPSU6HCP	.SPSU6HCP
TR	SPSU6HCT	
NTR	SPSU6HCN	
Industrials		
PR	SPSU6IP	.SPSU6IP
TR	SPSU6IT	
NTR	SPSU6IN	
Materials		
PR	SPSU6MP	.SPSU6MP
TR	SPSU6MT	
NTR	SPSU6MN	
Information Technology		
PR	SPSU6TP	.SPSU6TP
TR	SPSU6TT	
NTR	SPSU6TN	
Utilities & Telecom Services		
PR	SPSU6UP	.SPSU6UP
TR	SPSU6UT	
NTR	SPSU6UN	

Index Performance

		Consumer Discretionary		Consumer Staples		Energy	
		PR	TR	PR	TR	PR	TR
Returns	1 Month	8.26%	8.27%	3.84%	3.91%	5.01%	5.03%
	3 Month	16.88%	17.03%	13.17%	13.37%	5.87%	5.94%
Annualized Returns	1 Year	96.65%	98.15%	57.25%	58.54%	114.63%	115.55%
	3 Years	-11.84%	-11.13%	7.11%	8.00%	2.13%	2.46%
	5 Years	-6.11%	-5.44%	7.42%	8.30%	10.59%	10.89%
	7 Years	5.33%	6.03%	11.91%	12.89%	20.86%	21.15%
Annualized	3 Yrs Std Dev	34.20%	34.22%	18.88%	18.88%	42.51%	42.51%
Risk	5 Yrs Std Dev	28.24%	28.25%	16.75%	16.76%	36.37%	36.37%
Sharpe Ratio	3 Years	-0.2513	-0.2279	0.3597	0.4037	0.2219	0.2295
	5 Years	-0.1799	-0.1548	0.3458	0.3950	0.3869	0.3942
		Financials		Health Care		Industrials	
		PR	TR	PR	TR	PR	TR
Returns	1 Month	2.69%	2.83%	1.32%	1.33%	4.21%	4.29%
	3 Month	8.95%	9.76%	8.76%	8.83%	6.69%	6.92%
Annualized Returns	1 Year	43.32%	48.35%	51.39%	51.83%	56.53%	58.23%
	3 Years	-19.51%	-16.67%	-0.25%	-0.01%	-4.24%	-3.36%
	5 Years	-9.78%	-6.88%	4.22%	4.44%	3.74%	4.60%
	7 Years	-1.09%	1.90%	11.26%	11.49%	12.32%	13.23%
Annualized	3 Yrs Std Dev	28.66%	28.80%	21.83%	21.85%	27.35%	27.38%
Risk	5 Yrs Std Dev	23.26%	23.35%	18.33%	18.34%	23.22%	23.24%
Sharpe Ratio	3 Years	-0.6639	-0.5421	0.0176	0.0287	-0.0869	-0.0532
	5 Years	-0.4376	-0.3006	0.1695	0.1813	0.1575	0.1930
		Materials		Information Technology		Utilities & Telecommunication Services	
		PR	TR	PR	TR	PR	TR
Returns	1 Month	-0.31%	-0.16%	6.59%	6.62%	0.61%	0.95%
	3 Month	1.32%	1.57%	9.98%	10.03%	0.51%	1.58%
Annualized Returns	1 Year	91.92%	94.11%	73.78%	74.19%	8.58%	13.03%
	3 Years	-11.35%	-10.34%	-2.10%	-1.86%	-6.08%	-2.59%
	5 Years	-0.49%	0.59%	1.45%	1.69%	0.34%	3.71%
	7 Years	12.95%	14.18%	8.20%	8.43%	6.76%	10.28%
Annualized	3 Yrs Std Dev	35.10%	35.12%	28.54%	28.55%	15.54%	15.66%
Risk	5 Yrs Std Dev	30.61%	30.63%	23.97%	23.97%	13.75%	13.81%
Sharpe Ratio	3 Years	-0.2191	-0.1872	0.0060	0.0149	-0.4405	-0.2042
	5 Years	0.0467	0.0819	0.0663	0.0762	-0.1062	0.1350

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