

QUARTERLY PERFORMANCE

U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING
03-31-17

TICKER SYMBOL
CRSPMEG1

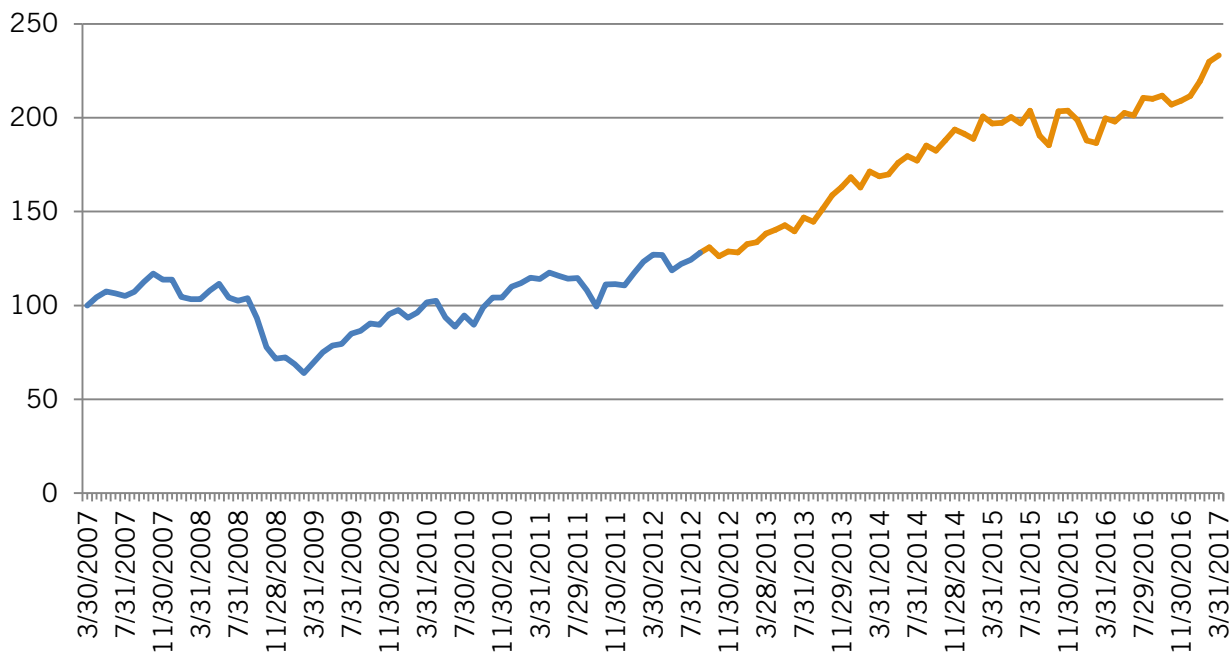
ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

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 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 LEVELS AS OF MARCH 2017



**Based on backtest data through September 7, 2012*

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2017

*Based on backtest data through September 7, 2012

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	1.51%	10.27%	10.27%	16.90%	11.41%	12.93%	8.84%	5.96%
PRICE RETURN	1.35%	9.86%	9.86%	15.08%	9.71%	11.13%	7.16%	4.52%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	716,032	8.71
ALPHABET INC	GOOGL	TECHNOLOGY	496,528	6.04
AMAZON.COM INC	AMZN	CONSUMER SERVICES	359,576	4.37
FACEBOOK INC	FB	TECHNOLOGY	334,552	4.07
HOME DEPOT INC	HD	CONSUMER SERVICES	178,863	2.17
COMCAST CORPORATION	CMCSA	CONSUMER SERVICES	177,903	2.16
PHILIP MORRIS INTERNATIONAL	PM	CONSUMER GOODS	175,151	2.13
WALT DISNEY COMPANY	DIS	CONSUMER SERVICES	170,333	2.07
VISA INC	V	FINANCIALS	165,122	2.01
COCA COLA COMPANY	KO	CONSUMER GOODS	164,738	2.00

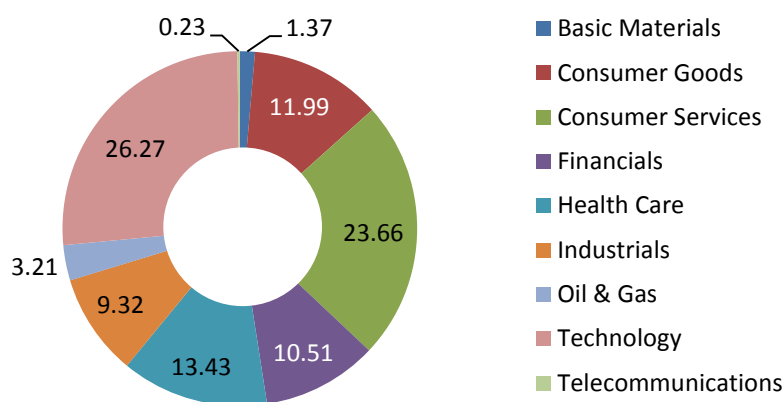
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	8,225,105
LARGEST COMPANY	716,032
SMALLEST COMPANY	2,126
MEDIAN COMPANY	33,783
AVERAGE COMPANY	59,173
NUMBER OF COMPANIES	139
% WEIGHT LARGEST COMPANY	8.71

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



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