

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING **09-30-16** TICKER SYMBOL **CRSPSCG1**

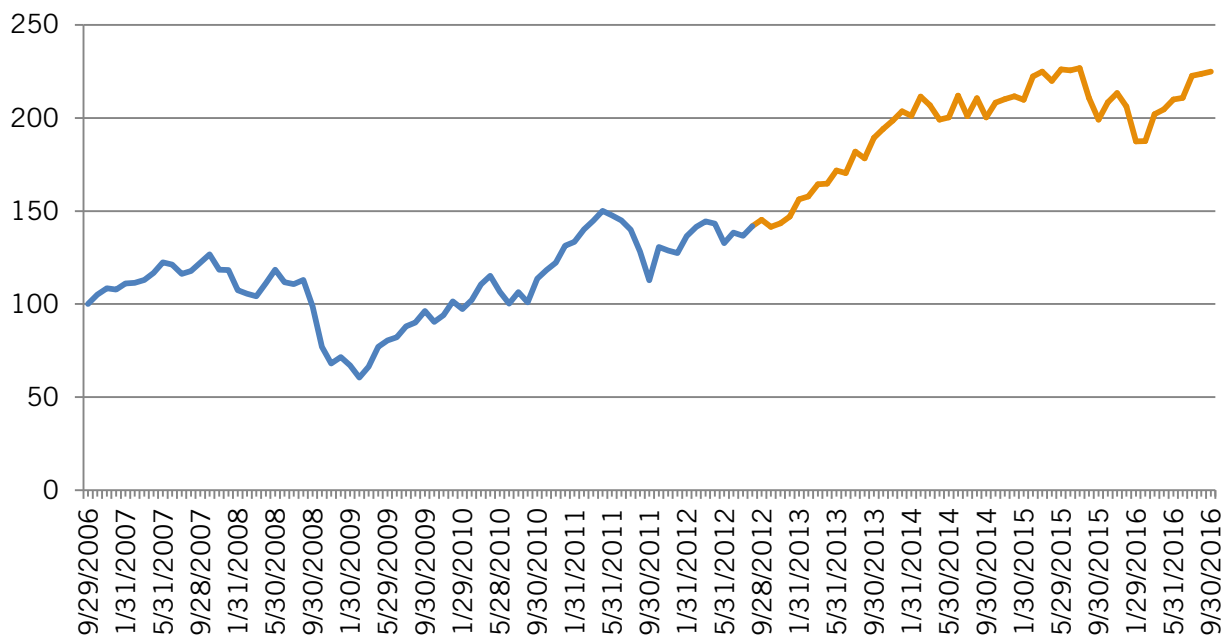
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 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 SEPTEMBER 2016



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 2016

*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 (%)	0.54	6.65	9.12	12.94	5.92	14.78	8.44	7.79
PRICE RETURN (%)	0.40	6.38	8.23	11.73	4.91	13.66	7.52	7.01

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
REGENCY CENTERS CORPORATION	REG	FINANCIALS	8,097	0.61
DIAMONDBACK ENERGY INC	FANG	OIL & GAS	7,533	0.57
CADENCE DESIGN SYSTEMS	CDNS	TECHNOLOGY	7,463	0.56
DOMINOS PIZZA INC	DPZ	CONSUMER SERVICES	7,328	0.55
A. O. SMITH CORPORATION	AOS	INDUSTRIALS	7,324	0.55
ITC HOLDING CORPORATION	ITC	UTILITIES	7,129	0.53
MIDDLEBY CORPORATION	MIDD	CONSUMER GOODS	7,113	0.53
COSTAR GROUP INC	CSGP	INDUSTRIALS	7,059	0.53
DEXCOM INC	DXCM	HEALTH CARE	6,986	0.52
SOUTHWESTERN ENERGY COMPANY	SWN	OIL & GAS	6,829	0.51

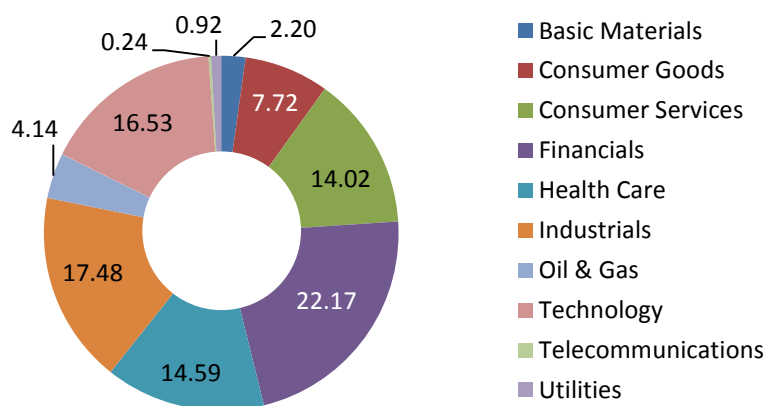
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,333,193
LARGEST COMPANY	8,097
SMALLEST COMPANY	31
MEDIAN COMPANY	1,495
AVERAGE COMPANY	1,975
NUMBER OF COMPANIES	675
% WEIGHT LARGEST COMPANY	0.61

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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