

QUARTERLY PERFORMANCE

U.S. MID CAP GROWTH INDEX

QUARTER ENDING
12-30-16

TICKER SYMBOL
CRSPMIG1

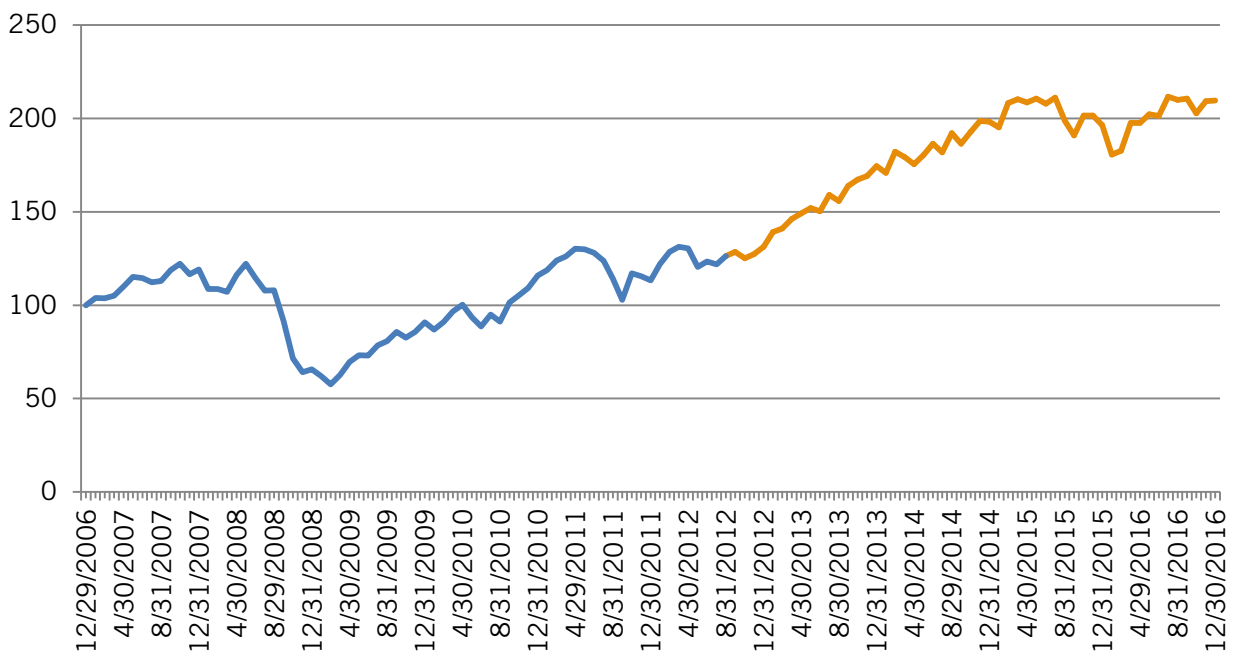
ABOUT THE CRSP U.S. MID CAP GROWTH INDEX

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 DECEMBER 2016



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 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	0.22%	-0.47%	6.78%	6.78%	6.30%	13.09%	7.68%	7.46%
PRICE RETURN	0.14%	-0.69%	5.82%	5.82%	5.41%	12.10%	6.71%	6.54%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
EQUINIX INC	EQIX	FINANCIALS	25,512	1.73
FISERV INC	FISV	INDUSTRIALS	23,069	1.56
ELECTRONIC ARTS INC	EA	CONSUMER GOODS	22,578	1.53
AMPHENOL CORPORATION	APH	INDUSTRIALS	20,730	1.40
EDWARDS LIFESCIENCES	EW	HEALTH CARE	20,034	1.35
CONCHO RESOURCES INC	CXO	OIL & GAS	19,366	1.31
ROPER TECHNOLOGIES INC	ROP	INDUSTRIALS	18,571	1.26
DOLLAR TREE INC	DLTR	CONSUMER SERVICES	17,287	1.17
LAM RESEARCH CORPORATION	LRCX	TECHNOLOGY	17,216	1.16
VULCAN MATERIALS COMPANY	VMC	INDUSTRIALS	16,559	1.12

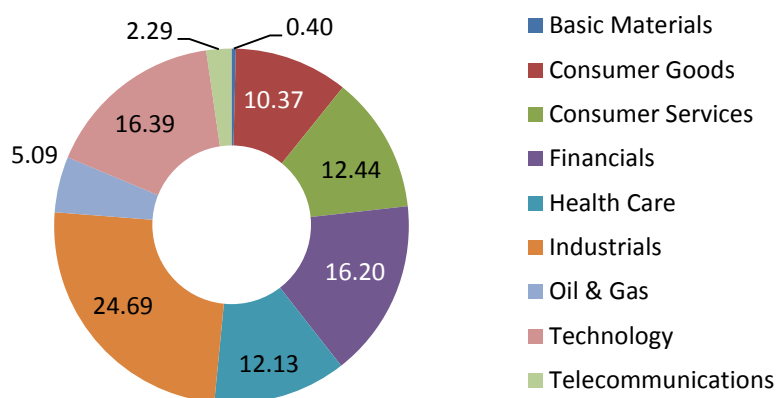
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,478,912
LARGEST COMPANY	25,512
SMALLEST COMPANY	1,365
MEDIAN COMPANY	9,448
AVERAGE COMPANY	9,993
NUMBER OF COMPANIES	148
% WEIGHT LARGEST COMPANY	1.73

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIG1



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