

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING
12-29-17

TICKER SYMBOL
CRSPSCG1

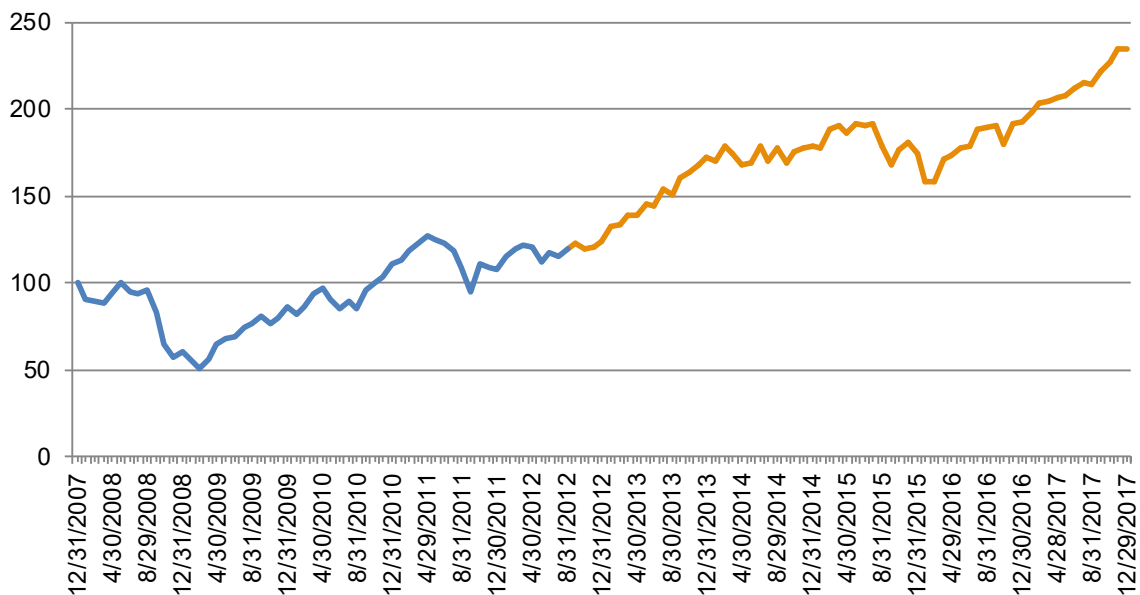
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 DECEMBER 2017



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 29, 2017

*Based on backtest data through March 31, 2011

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	0.28	5.76	21.90	21.90	9.51	13.59	8.92	8.56
PRICE RETURN	0.16	5.52	20.74	20.74	8.41	12.53	7.96	7.76

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DIAMONDBACK ENERGY INC	FANG	OIL & GAS	12,394	0.78
XPO LOGISTICS INC	XPO	INDUSTRIALS	10,980	0.69
NEKTAR THERAPEUTICS	NKTR	HEALTH CARE	9,404	0.59
IAC INTERACTIVE CORPORATION	IAC	TECHNOLOGY	9,317	0.59
HENRY JACK & ASSOCIATES	JKHY	INDUSTRIALS	9,033	0.57
TRANSUNION	TRU	INDUSTRIALS	9,022	0.57
EXELIXIS INC	EXEL	HEALTH CARE	8,994	0.56
COPART INC	CPRT	CONSUMER SERVICES	8,985	0.56
A O SMITH CORPORATION	AOS	INDUSTRIALS	8,936	0.56
BLUEBIRD BIO INC	BLUE	HEALTH CARE	8,740	0.55

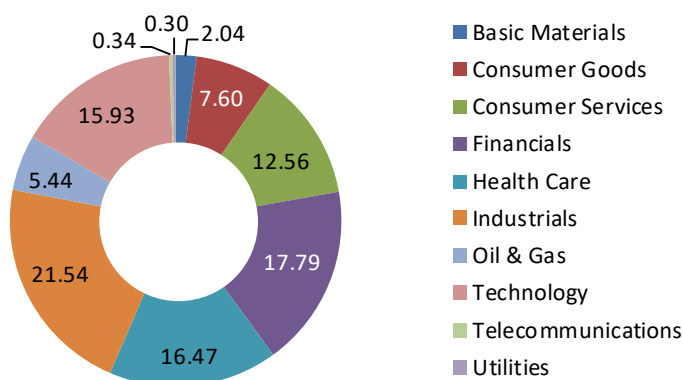
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,592,172
LARGEST COMPANY	12,394
SMALLEST COMPANY	65
MEDIAN COMPANY	1,916
AVERAGE COMPANY	2,519
NUMBER OF COMPANIES	632
% WEIGHT LARGEST COMPANY	0.78

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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The historical performance statistics of CRSP’s market cap indexes are based upon 10 years of backtest data from January 1, 2001, through March 31, 2011. Subsequent backtesting was completed with June 29, 2001, as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.

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