

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING
12-31-14

TICKER SYMBOL
CRSPSCG1

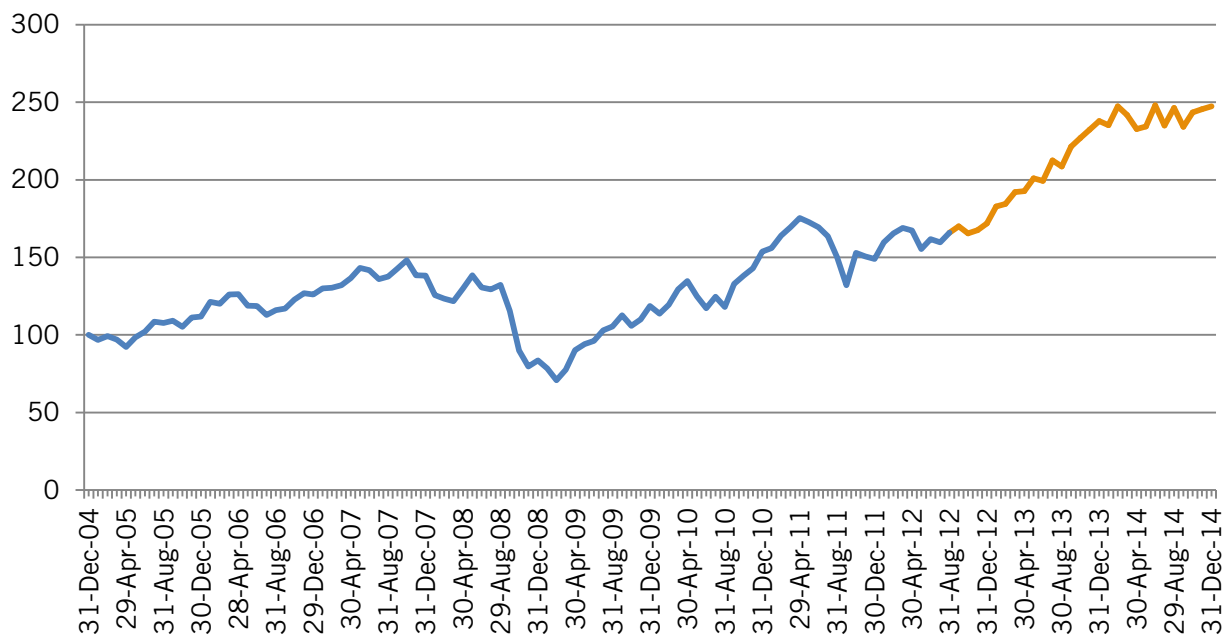
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 2014



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 31, 2014

*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	0.74%	5.66%	3.98%	3.98%	18.43%	15.82%	9.48%	8.35%
PRICE RETURN	0.62%	5.40%	3.08%	3.08%	17.30%	14.82%	8.62%	7.62%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
ALKERMES PLC	ALKS	HEALTH CARE	8,563	0.64
COOPER COMPANIES INC	COO	HEALTH CARE	7,826	0.59
CUBIST PHARMACEUTICALS	CBST	HEALTH CARE	7,679	0.57
HARMAN INTERNATIONAL INDUSTRIES INC	HAR	CONSUMER GOODS	7,311	0.55
ISIS PHARMACEUTICALS	ISIS	HEALTH CARE	7,294	0.55
W P CAREY INC	WPC	FINANCIALS	6,927	0.52
DUKE REALTY CORPORATION	DRE	FINANCIALS	6,903	0.52
BROOKDALE SENIOR LIVING	BKD	HEALTH CARE	6,726	0.50
MEDNAX INC	MD	HEALTH CARE	6,638	0.50
EXTRA SPACE STORAGE	EXR	FINANCIALS	6,481	0.48

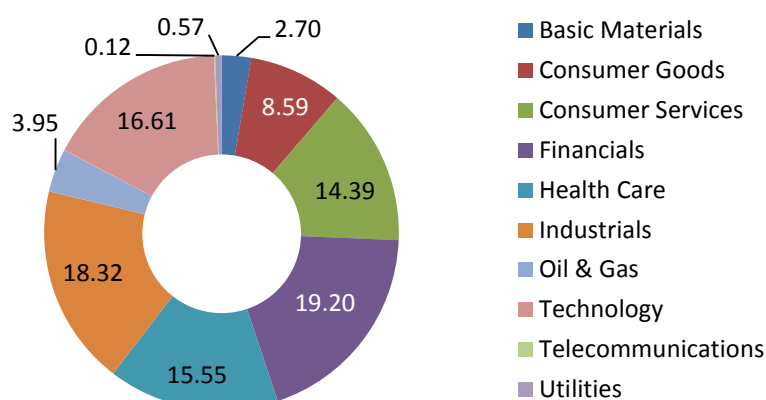
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,337,284
LARGEST COMPANY	8,563
SMALLEST COMPANY	24
MEDIAN COMPANY	1,336
AVERAGE COMPANY	1,824
NUMBER OF COMPANIES	733
% WEIGHT LARGEST COMPANY	0.64

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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