

QUARTERLY PERFORMANCE

U.S. MID CAP GROWTH INDEX

QUARTER ENDING
6-30-16

TICKER SYMBOL
CRSPMIG1

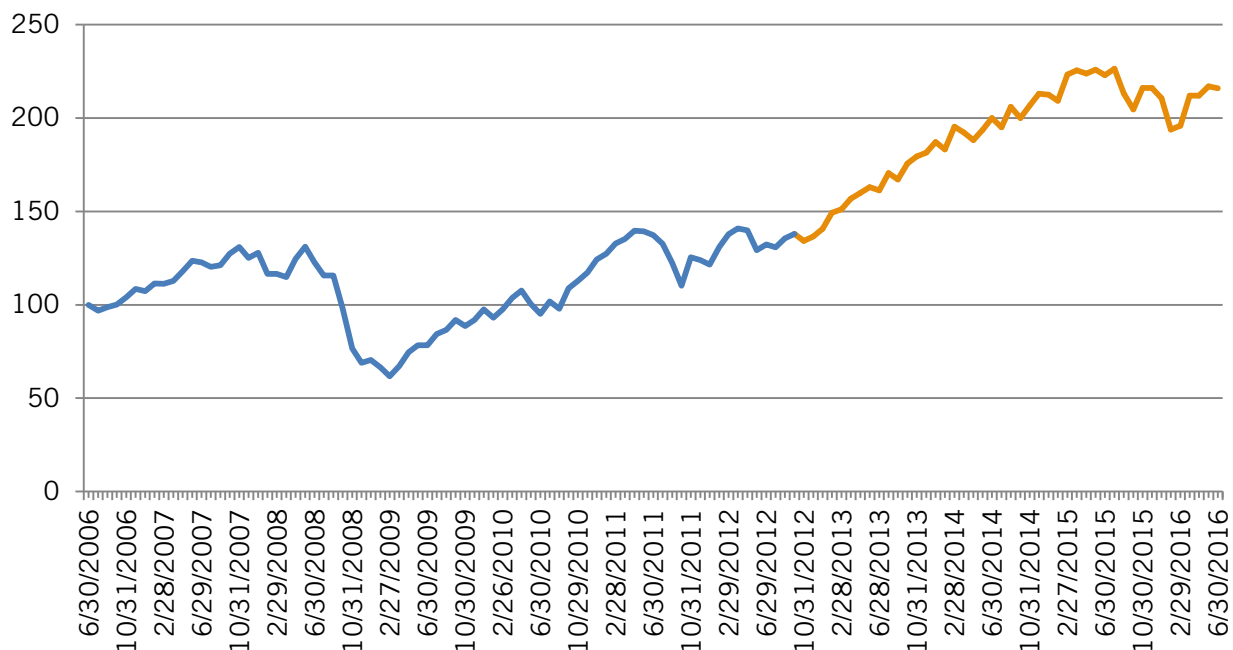
ABOUT THE CRSP U.S. MID CAP GROWTH INDEX

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 JUNE 2016



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 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 (%)	-0.47	1.87	2.51	-3.20	10.22	9.47	8.00	7.42
PRICE RETURN (%)	-0.55	1.63	2.03	-4.06	9.30	8.53	6.99	6.50

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
EQUINIX INC	EQIX	FINANCIALS	26,920	1.86
FISERV INC	FISV	INDUSTRIALS	24,174	1.67
ROSS STORES INC	ROST	CONSUMER SERVICES	22,778	1.58
ELECTRONIC ARTS INC	EA	CONSUMER GOODS	22,262	1.54
EDWARDS LIFESCIENCES	EW	HEALTH CARE	21,119	1.46
DOLLAR TREE INC	DLTR	CONSUMER SERVICES	21,090	1.46
REALTY INCOME CORPORATION	O	FINANCIALS	17,867	1.24
CERNER CORPORATION	CERN	TECHNOLOGY	17,830	1.23
AMPHENOL CORPORATION	APH	INDUSTRIALS	17,653	1.22
DIGITAL REALTY TRUST INC	DLR	FINANCIALS	17,365	1.20

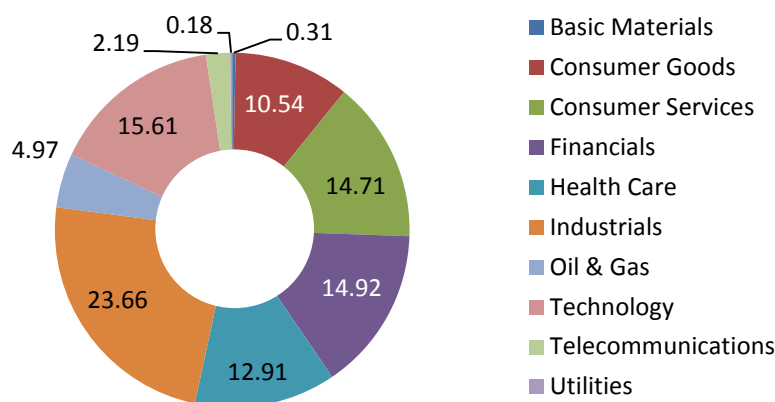
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,443,938
LARGEST COMPANY	26,920
SMALLEST COMPANY	1,155
MEDIAN COMPANY	8,845
AVERAGE COMPANY	9,500
NUMBER OF COMPANIES	152
% WEIGHT LARGEST COMPANY	1.86

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIG1



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