

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING
6-30-16

TICKER SYMBOL
CRSPSCG1

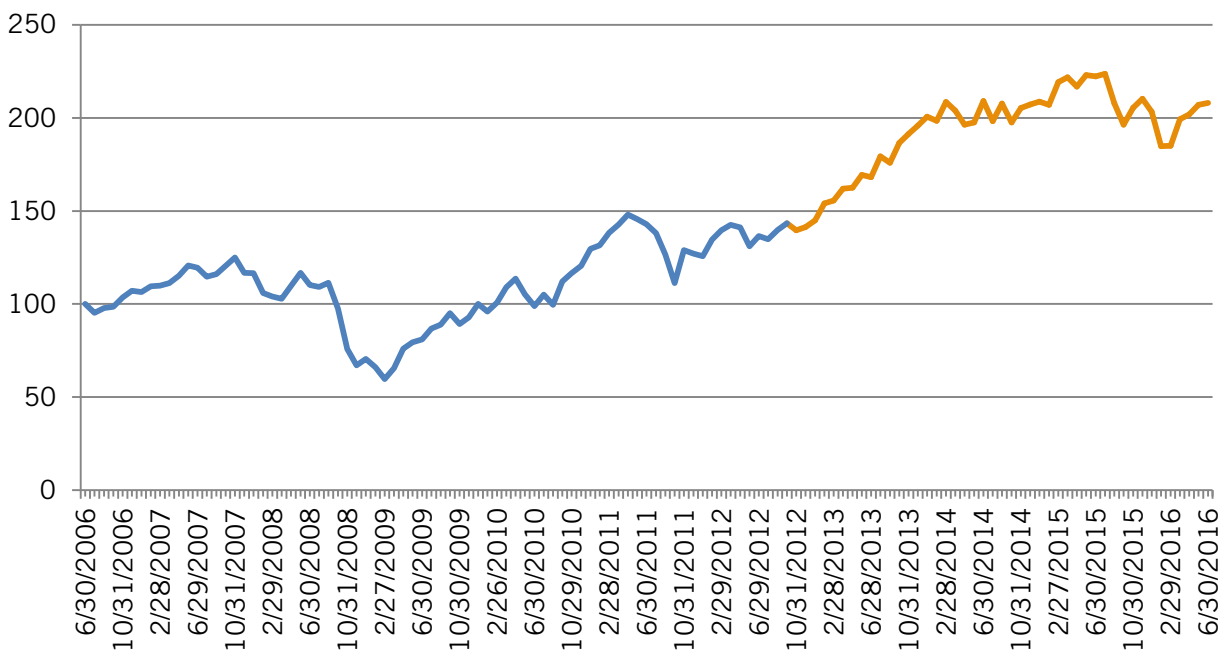
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 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 (%)	0.48	4.35	2.32	-6.48	7.35	7.79	7.60	7.46
PRICE RETURN (%)	0.33	4.06	1.74	-7.50	6.34	6.75	6.69	6.69

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
REGENCY CENTERS CORPORATION	REG	FINANCIALS	8,173	0.66
CADENCE DESIGN SYSTEMS	CDNS	TECHNOLOGY	7,311	0.59
W P CAREY INC	WPC	FINANCIALS	7,280	0.58
ITC HOLDINGS CORPORATION	ITC	UTILITIES	7,159	0.57
COSTAR GROUP INC	CSGP	INDUSTRIALS	7,118	0.57
HD SUPPLY HOLDINGS INC	HDS	INDUSTRIALS	6,985	0.56
AMERICAN CAMPUS COMMUNITIES	ACC	FINANCIALS	6,897	0.55
HENRY JACK & ASSOCIATES	JKHY	INDUSTRIALS	6,884	0.55
MEDNAX INC	MD	HEALTH CARE	6,738	0.54
MIDDLEBY CORPORATION	MIDD	CONSUMER GOODS	6,631	0.53

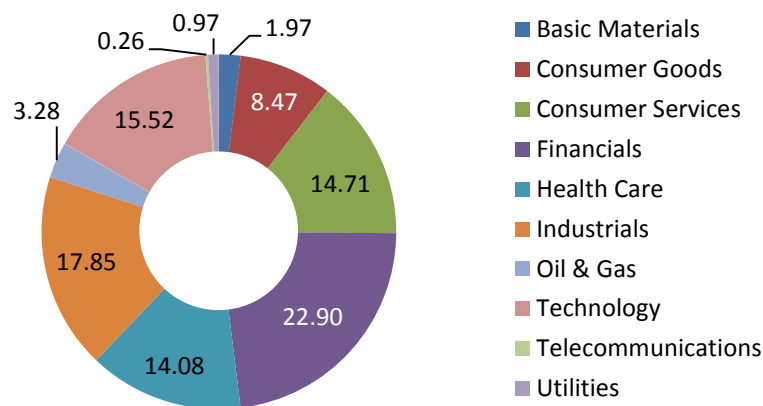
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,245,144
LARGEST COMPANY	8,173
SMALLEST COMPANY	39
MEDIAN COMPANY	1,373
AVERAGE COMPANY	1,818
NUMBER OF COMPANIES	685
% WEIGHT LARGEST COMPANY	0.66

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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