

QUARTERLY PERFORMANCE

U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING
06-30-17

TICKER SYMBOL
CRSPMEG1

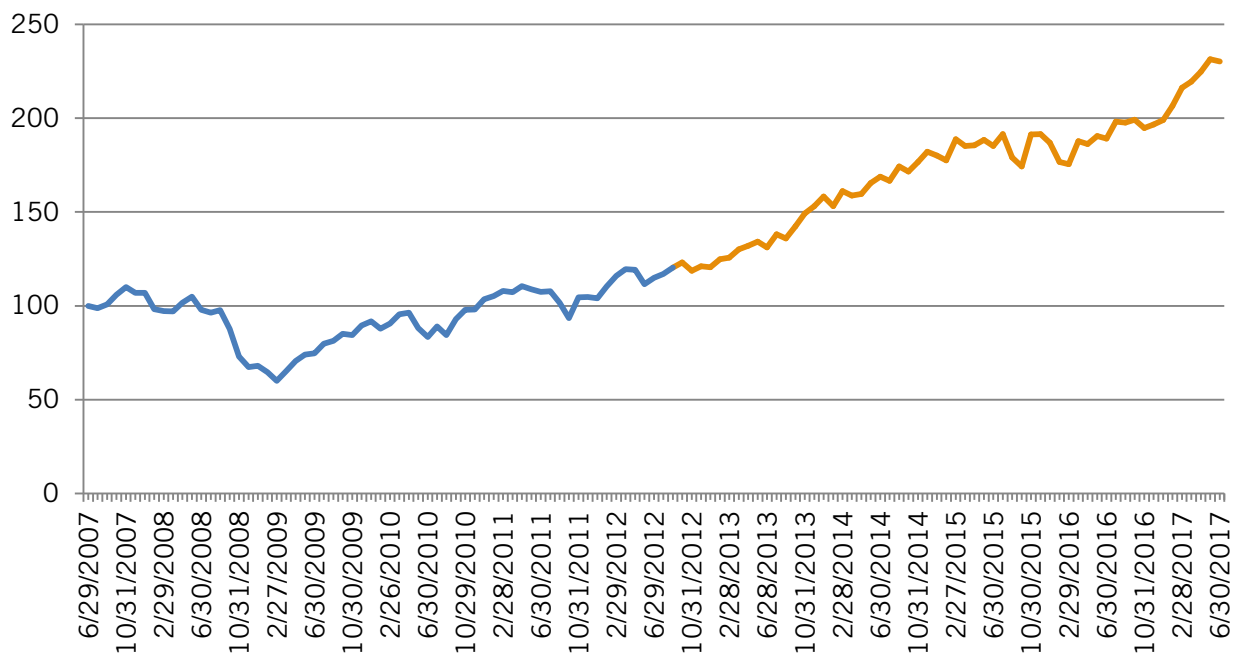
ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

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 2017



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 2017

*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	-0.56%	4.91%	15.67%	21.68%	10.88%	14.92%	8.70%	6.18%
PRICE RETURN	-0.70%	4.51%	14.82%	19.81%	9.19%	13.09%	7.00%	4.73%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	675,808	8.00
ALPHABET INC	GOOGL	TECHNOLOGY	544,704	6.44
AMAZON.COM	AMZN	CONSUMER SERVICES	393,278	4.65
FACEBOOK INC	FB	TECHNOLOGY	357,035	4.22
COMCAST CORPORATION	CMCSA	CONSUMER SERVICES	184,228	2.18
HOME DEPOT INC	HD	CONSUMER SERVICES	183,398	2.17
PHILIP MORRIS INTERNATIONAL	PM	CONSUMER GOODS	182,417	2.16
VISA INC	V	FINANCIALS	173,141	2.05
COCA COLA COMPANY	KO	CONSUMER GOODS	172,462	2.04
WALT DISNEY COMPANY	DIS	CONSUMER SERVICES	157,955	1.87

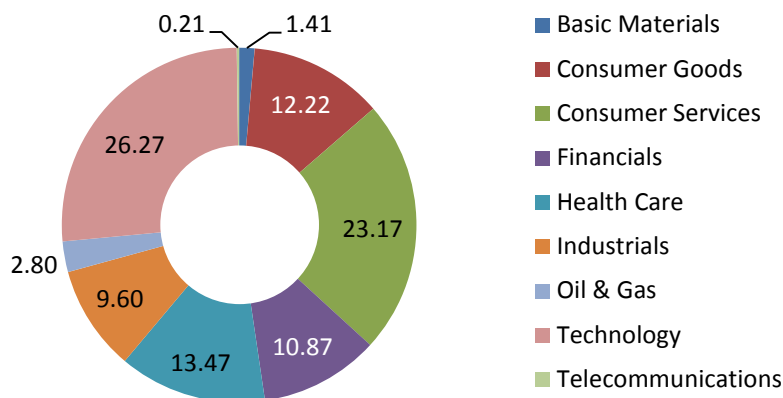
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	8,452,515
LARGEST COMPANY	675,808
SMALLEST COMPANY	1,993
MEDIAN COMPANY	37,156
AVERAGE COMPANY	62,151
NUMBER OF COMPANIES	136
% WEIGHT LARGEST COMPANY	8.00

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



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