

QUARTERLY PERFORMANCE

# U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING  
**03-31-14**

TICKER SYMBOL  
**CRSPSCG1**

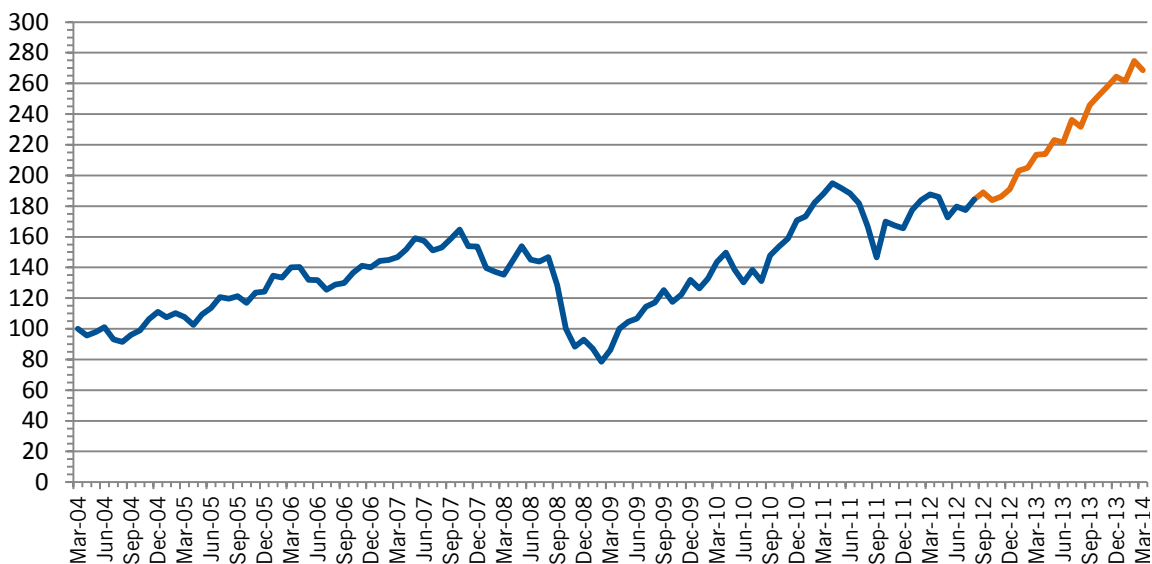
## ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 PERFORMANCE AS OF MARCH 2014



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

**PERFORMANCE COMPARISON\* AS OF MARCH 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	-2.23%	1.60%	1.60%	25.83%	12.61%	25.50%	10.38%	8.66%
PRICE RETURN	-2.34%	1.40%	1.40%	24.84%	11.58%	24.45%	9.56%	7.94%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
HARMAN INTERNATIONAL INDUSTRIES	HAR	CONSUMER GOODS	7,212	0.59
COOPER COMPANIES INC	COO	HEALTH CARE	6,574	0.53
ALKERMES PLC	ALKS	HEALTH CARE	6,357	0.52
MEDNAX INC	MD	HEALTH CARE	6,276	0.51
SALIX PHARMACEUTICALS	SLXP	HEALTH CARE	6,234	0.51
GULFPORT ENERGY CORPORATION	GPOR	OIL & GAS	6,066	0.49
ATHENAHEALTH INC	ATHN	TECHNOLOGY	5,990	0.49
W. P. CAREY INC	WPC	FINANCIALS	5,946	0.48
WADDELL & REED FINANCIAL INC	WDR	FINANCIALS	5,935	0.48
SVB FINANCIAL GROUP	SIVB	FINANCIALS	5,906	0.48

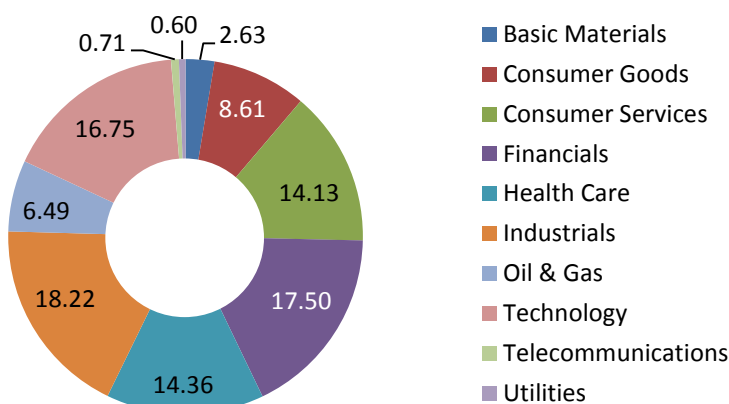
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,231,750
LARGEST COMPANY	7,212
SMALLEST COMPANY	70
MEDIAN COMPANY	1,383
AVERAGE COMPANY	1,790
NUMBER OF COMPANIES	688
% WEIGHT LARGEST COMPANY	0.59

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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