

QUARTERLY PERFORMANCE

# U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING **03-31-17** TICKER SYMBOL **CRSPSCG1**

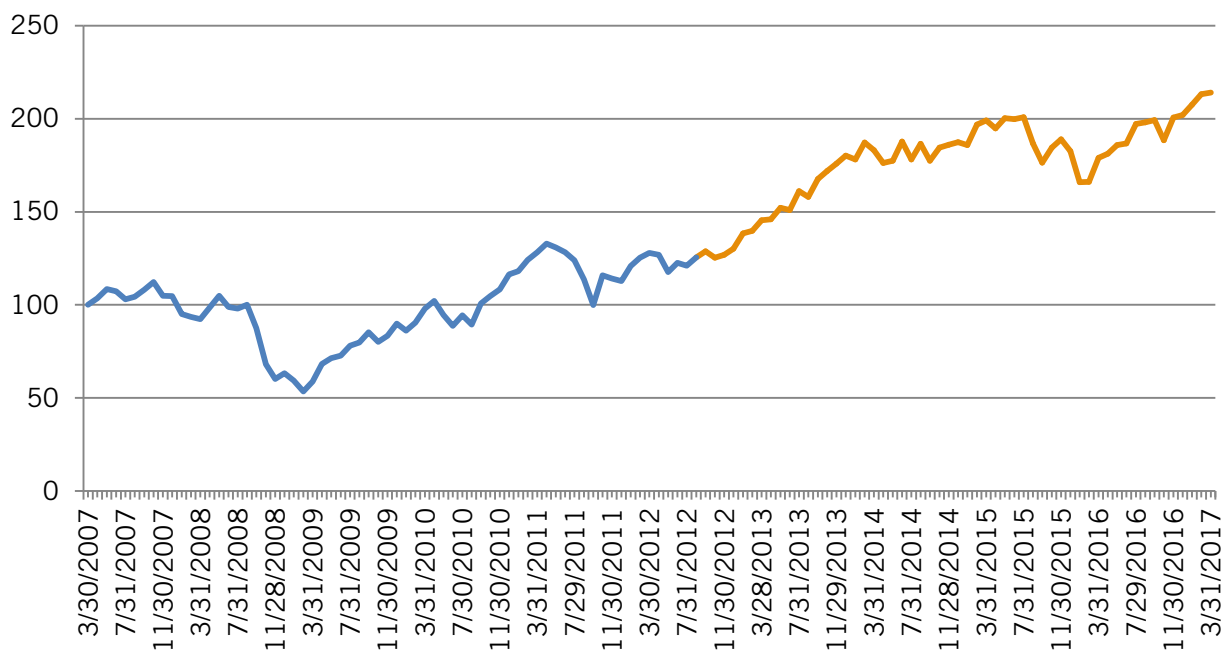
## ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 MARCH 2017



\*Based on backtest data through September 7, 2012

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF MARCH 31, 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	0.44%	6.02%	6.02%	19.61%	5.35%	10.84%	7.91%	8.02%
PRICE RETURN	0.27%	5.75%	5.75%	18.37%	4.30%	9.74%	6.97%	7.24%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DIAMONDBACK ENERGY INC	FANG	OIL & GAS	9,349	0.65
DOMINOS PIZZA INC	DPZ	CONSUMER SERVICES	8,861	0.62
CADENCE DESIGN SYSTEMS INC	CDNS	TECHNOLOGY	8,753	0.61
HD SUPPLY HOLDINGS INC	HDS	INDUSTRIALS	8,250	0.58
ALIGN TECHNOLOGY INC	ALGN	HEALTH CARE	8,227	0.57
MIDDLEBY CORPORATION	MIDD	CONSUMER GOODS	7,851	0.55
SIGNATURE BANK	SBNY	FINANCIALS	7,698	0.54
VAIL RESORTS INC	MTN	CONSUMER SERVICES	7,667	0.54
A.O. SMITH CORPORATION	AOS	INDUSTRIALS	7,524	0.53
PARSLEY ENERGY INC	PE	OIL & GAS	7,440	0.52

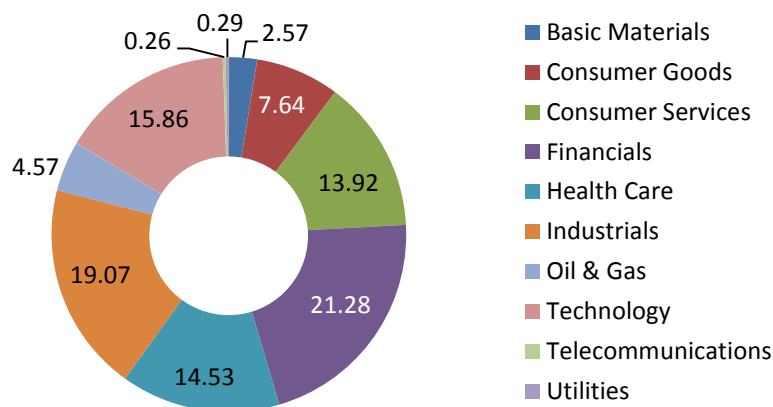
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,431,891
LARGEST COMPANY	9,349
SMALLEST COMPANY	62
MEDIAN COMPANY	1,705
AVERAGE COMPANY	2,189
NUMBER OF COMPANIES	654
% WEIGHT LARGEST COMPANY	0.65

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPSCG1



## CHICAGO BOOTH | CRSP® | Center for Research in Security Prices

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