

QUARTERLY PERFORMANCE

U.S. MID CAP GROWTH INDEX

QUARTER ENDING
09-29-17

TICKER SYMBOL
CRSPMIG1

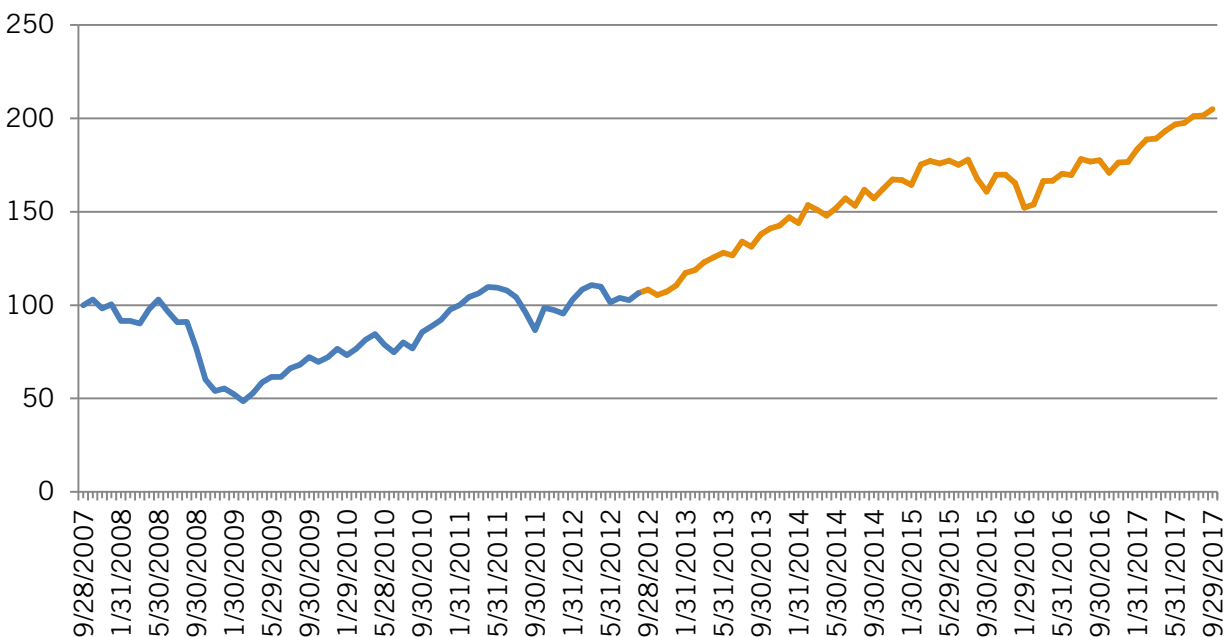
ABOUT THE CRSP U.S. MID CAP GROWTH INDEX

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 SEPTEMBER 2017



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 29, 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	1.75	3.77	16.05	15.51	9.28	13.60	7.44	8.09
PRICE RETURN	1.67	3.54	15.29	14.50	8.35	12.59	6.47	7.16

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
LAM RESEARCH CORPORATION	LRCX	TECHNOLOGY	30,061	1.78
FISERV INC	FISV	INDUSTRIALS	27,142	1.61
AMPHENOL CORPORATION	APH	INDUSTRIALS	25,853	1.53
ROPER TECHNOLOGIES INC	ROP	INDUSTRIALS	24,880	1.48
AUTODESK INC	ADSK	TECHNOLOGY	24,741	1.47
DIGITAL REALTY	DLR	FINANCIALS	24,267	1.44
C R BARD	BCR	HEALTH CARE	23,291	1.38
EDWARDS LIFESCIENCES	EW	HEALTH CARE	23,082	1.37
MOODYS CORPORATION	MCO	FINANCIALS	22,601	1.34
CERNER CORPORATION	CERN	TECHNOLOGY	22,466	1.33

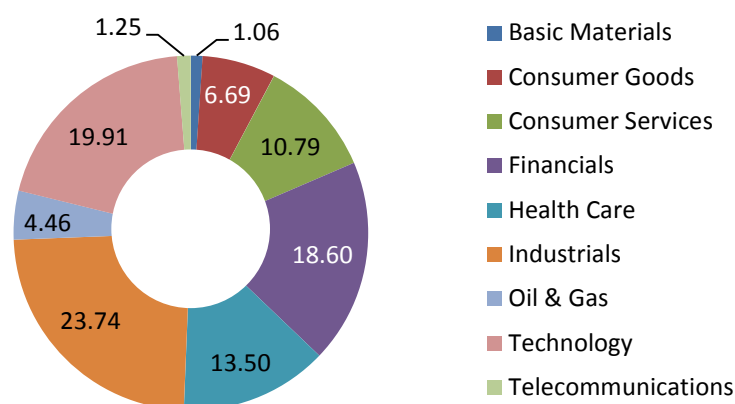
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,684,505
LARGEST COMPANY	30,061
SMALLEST COMPANY	1,733
MEDIAN COMPANY	10,403
AVERAGE COMPANY	11,156
NUMBER OF COMPANIES	151
% WEIGHT LARGEST COMPANY	1.78

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIG1



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