

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING **09-29-17** TICKER SYMBOL **CRSPSCG1**

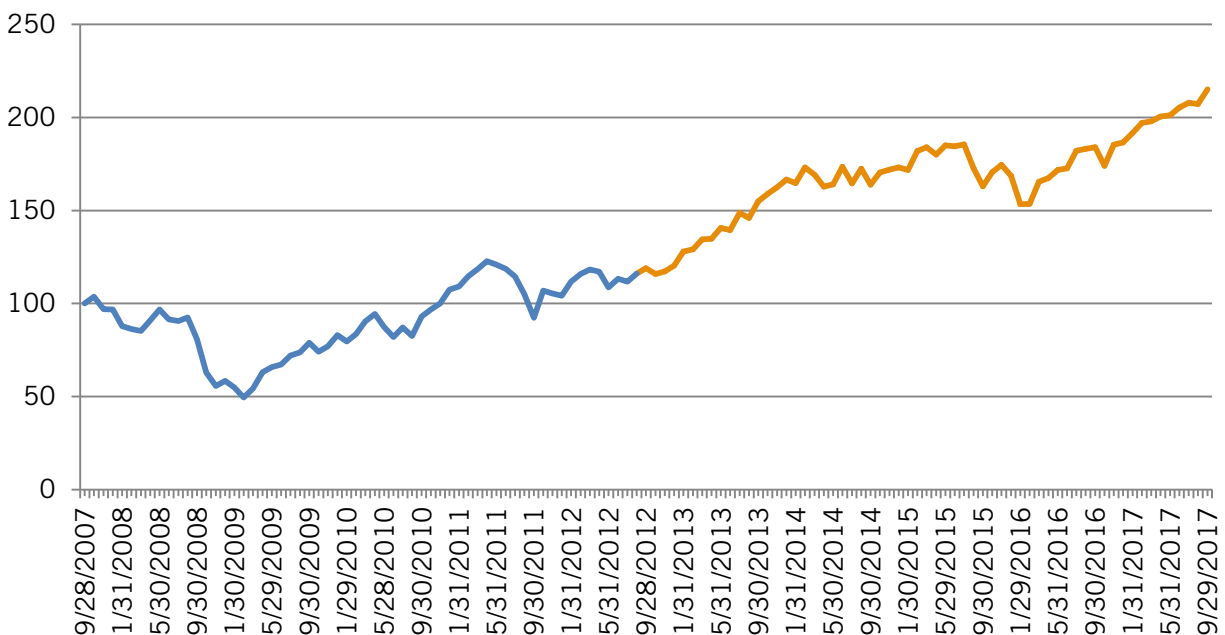
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 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	3.81	4.76	15.25	16.85	9.48	12.57	7.96	8.32
PRICE RETURN	3.67	4.53	14.42	15.69	8.37	11.46	7.01	7.53

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
TAKE-TWO INTERACTIVE COM	TTWO	CONSUMER GOODS	10,890	0.71
ALNYLAM PHARMACEUTIC COM	ALNY	HEALTH CARE	9,700	0.63
DIAMONDBACK ENERGY INC	FANG	OIL & GAS	9,613	0.62
VAIL RESORTS INC	MTN	CONSUMER SERVICES	9,127	0.59
COGNEX CORPORATION	CGNX	INDUSTRIALS	9,070	0.59
COSTAR GROUP INC	CSGP	INDUSTRIALS	8,804	0.57
A.O. SMITH CORP	AOS	INDUSTRIALS	8,702	0.56
IAC/INTERACTIVE CORPORATION	IAC	TECHNOLOGY	8,697	0.56
LIBERTY MEDIA CORPORATION	FWONA	CONSUMER SERVICES	8,178	0.53
XPO LOGISTICS INC	XPO	INDUSTRIALS	7,986	0.52

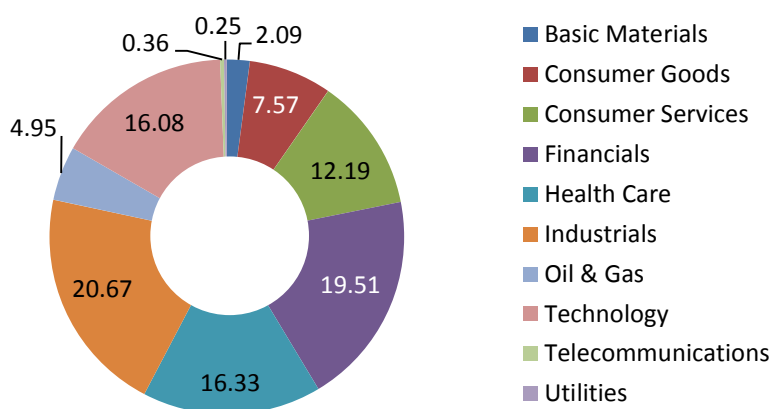
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,544,436
LARGEST COMPANY	10,890
SMALLEST COMPANY	92
MEDIAN COMPANY	1,910
AVERAGE COMPANY	2,436
NUMBER OF COMPANIES	634
% WEIGHT LARGEST COMPANY	0.71

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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