

QUARTERLY PERFORMANCE

U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING
06-30-14

TICKER SYMBOL
CRSPMEG1

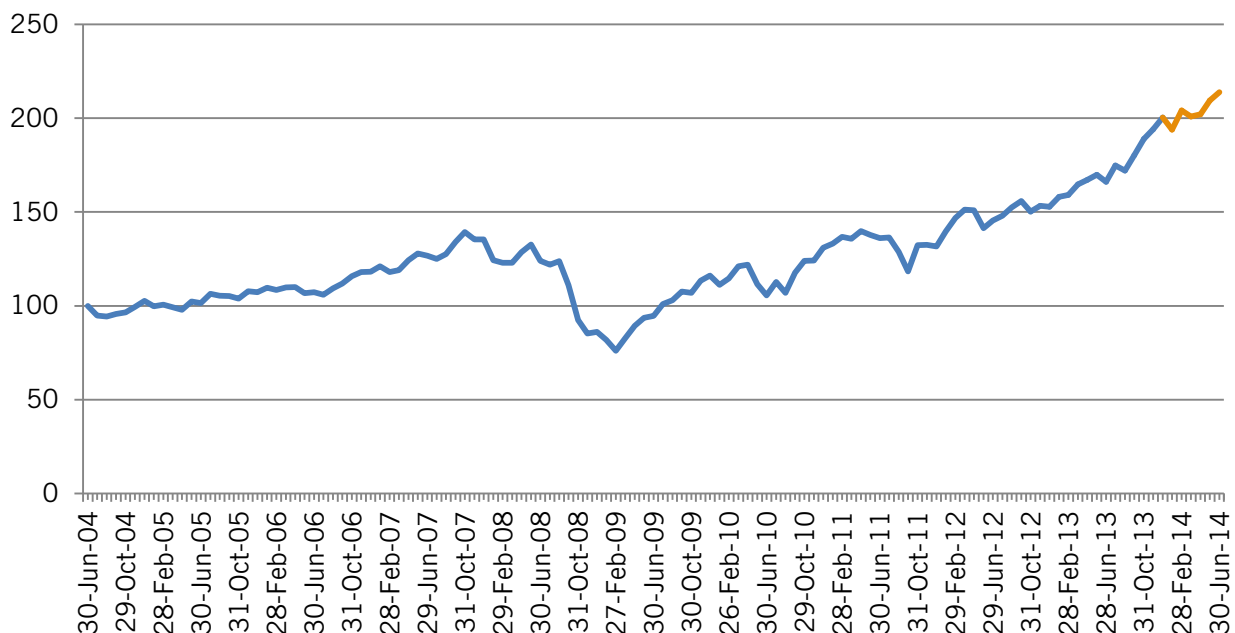
ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

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 2014



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 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	2.10%	6.42%	6.68%	28.77%	16.26%	17.71%	7.90%	5.13%
PRICE RETURN	1.95%	6.02%	5.88%	26.76%	14.32%	15.80%	6.29%	3.73%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC COM	AAPL	TECHNOLOGY	560,337	8.32
GOOGLE INC CL A	GOOGL	TECHNOLOGY	329,593	4.90
COCA COLA CO	KO	CONSUMER GOODS	167,562	2.49
SCHLUMBERGER LTD	SLB	OIL & GAS	153,399	2.28
COMCAST CORP NEW CL A	CMCSA	CONSUMER SERVICES	138,895	2.06
ORACLE CORP COM	ORCL	TECHNOLOGY	135,539	2.01
FACEBOOK INC	FB	TECHNOLOGY	134,158	1.99
QUALCOMM INC	QCOM	TECHNOLOGY	133,680	1.99
DISNEY WALT CO COM DISNEY	DIS	CONSUMER SERVICES	133,639	1.98
GILEAD SCIENCES INC	GILD	HEALTH CARE	127,323	1.89

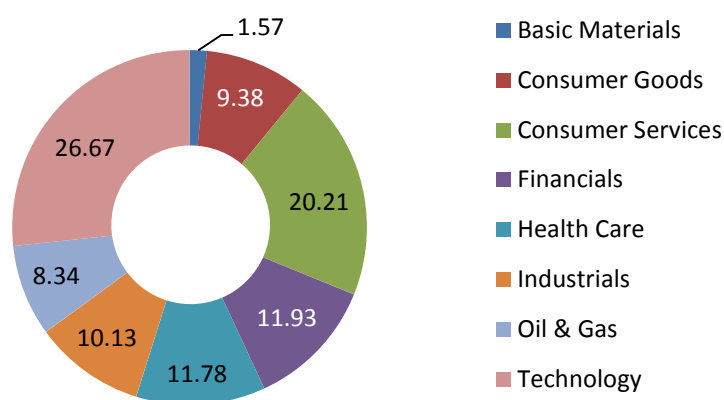
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	6,733,011
LARGEST COMPANY	560,337
SMALLEST COMPANY	2,343
MEDIAN COMPANY	28,372
AVERAGE COMPANY	45,803
NUMBER OF COMPANIES	147
% WEIGHT LARGEST COMPANY	8.32

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



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