

QUARTERLY PERFORMANCE

# U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING  
**03-31-14**

TICKER SYMBOL  
**CRSPMEG1**

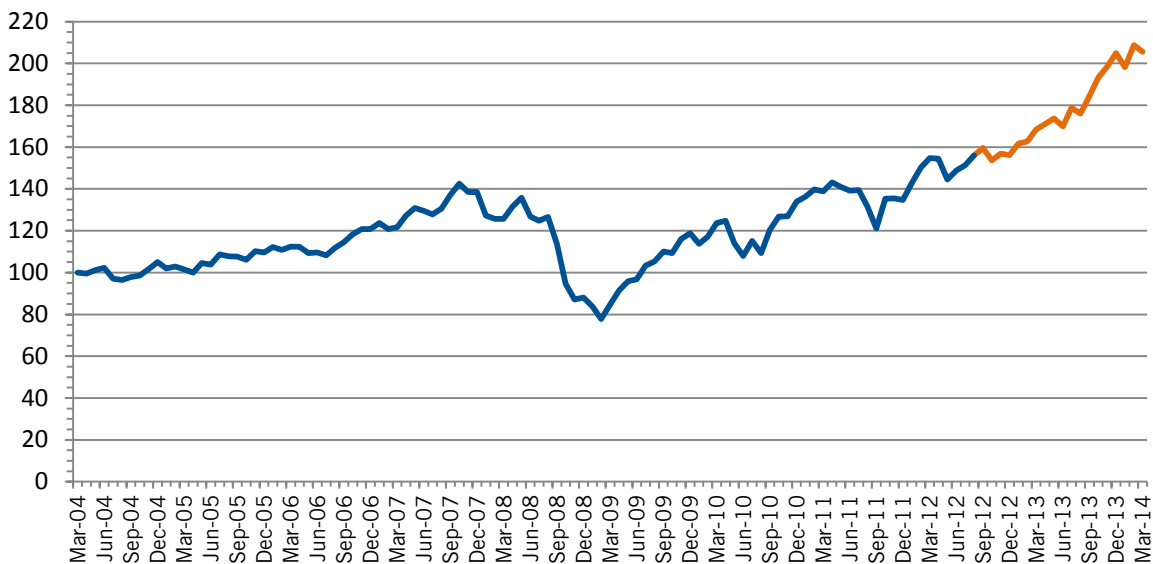
## ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

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 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	-1.54%	0.24%	0.24%	22.03%	13.96%	19.41%	7.47%	4.72%
PRICE RETURN	-1.68%	-0.14%	-0.14%	20.10%	12.06%	17.45%	5.89%	3.33%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	479,069	7.50
GOOGLE INC	GOOG	TECHNOLOGY	311,932	4.89
INTERNATIONAL BUSINESS	IBM	TECHNOLOGY	200,448	3.14
COCA COLA CO	KO	CONSUMER GOODS	153,299	2.40
ORACLE CORPORATION	ORCL	TECHNOLOGY	137,992	2.16
QUALCOMM INC	QCOM	TECHNOLOGY	133,359	2.09
COMCAST CORPORATION	CMCSA	CONSUMER SERVICES	129,193	2.02
SCHLUMBERGER LTD	SLB	OIL & GAS	127,378	1.99
WALT DISNEY CO	DIS	CONSUMER SERVICES	126,259	1.98
AMAZON.COM	AMZN	CONSUMER SERVICES	123,641	1.94

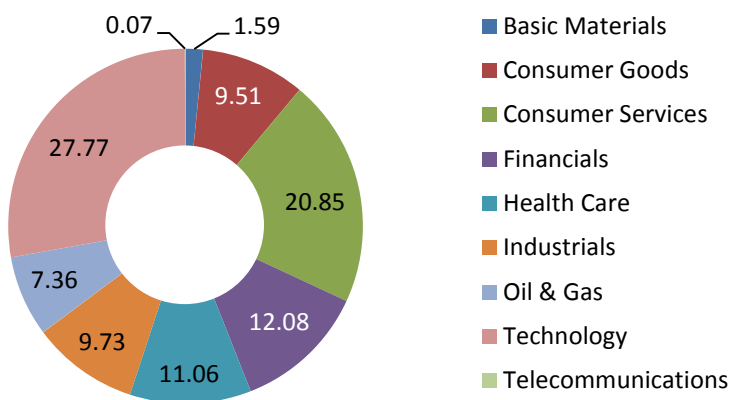
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	6,385,324
LARGEST COMPANY	479,069
SMALLEST COMPANY	3,285
MEDIAN COMPANY	24,996
AVERAGE COMPANY	44,037
NUMBER OF COMPANIES	145
% WEIGHT LARGEST COMPANY	7.50

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



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