

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING
03-31-15

TICKER SYMBOL
CRSPSCG1

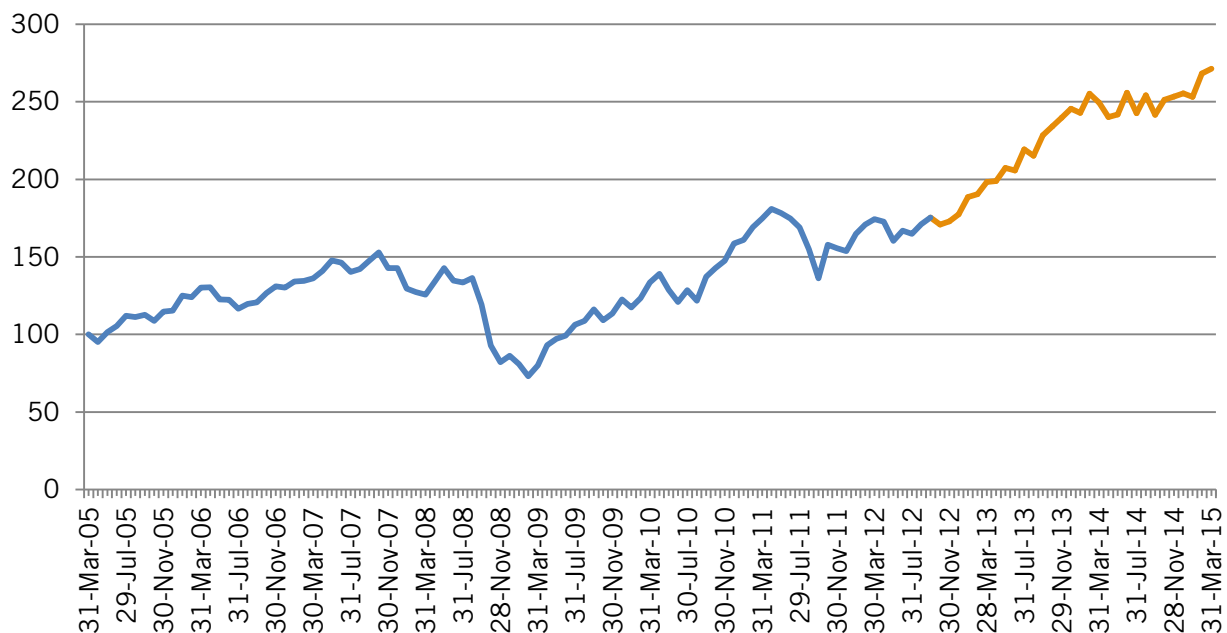
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 2015



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2015

*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	1.14%	6.27%	6.27%	8.76%	15.88%	15.25%	10.50%	8.67%
PRICE RETURN	1.00%	6.02%	6.02%	7.78%	14.77%	14.23%	9.62%	7.93%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
COOPER COMPANIES INC	COO	HEALTH CARE	9,052	0.65
WHITEWAVE FOODS	WWAV	CONSUMER GOODS	7,731	0.55
UNITED THERAPEUTICS	UTHR	HEALTH CARE	7,644	0.55
CDK GLOBAL INC	CDK	TECHNOLOGY	7,523	0.54
ISIS PHARMACEUTICALS	ISIS	HEALTH CARE	7,522	0.54
DUKE REALTY CORPORATION	DRE	FINANCIALS	7,505	0.54
EXTRA SPACE STORAGE	EXR	FINANCIALS	7,467	0.53
CENTENE CORPORATION	CNC	HEALTH CARE	7,465	0.53
ACUIITY BRANDS INC	AYI	INDUSTRIALS	7,293	0.52
ALNYLAM PHARMACEUTICALS	ALNY	HEALTH CARE	6,997	0.50

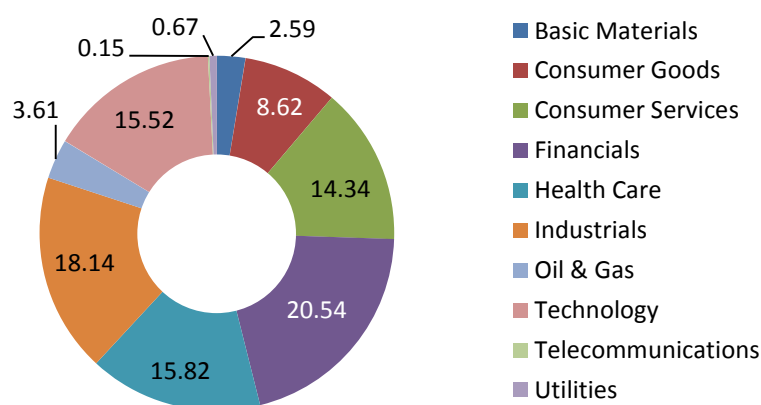
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,401,965
LARGEST COMPANY	9,052
SMALLEST COMPANY	72
MEDIAN COMPANY	1,478
AVERAGE COMPANY	1,931
NUMBER OF COMPANIES	726
% WEIGHT LARGEST COMPANY	0.65

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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