

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING
3-31-16

TICKER SYMBOL
CRSPSCG1

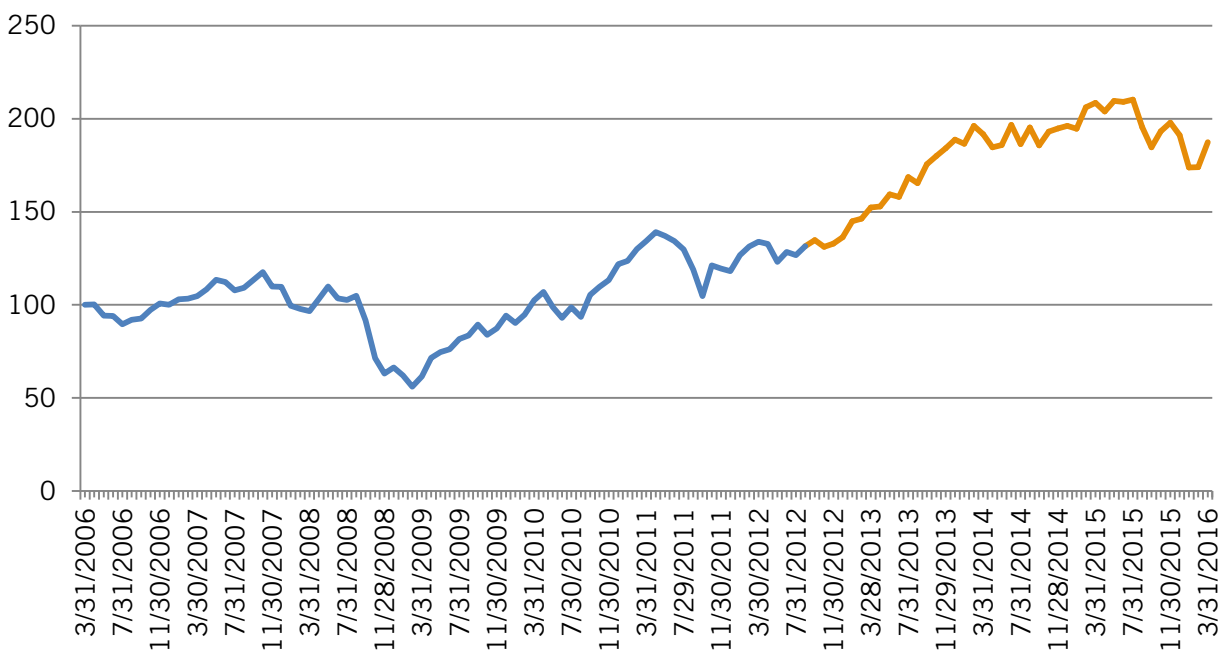
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 2016



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2016

*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 (%)	7.73	-1.95	-1.95	-10.13	7.14	6.89	6.48	7.28
PRICE RETURN (%)	7.54	-2.23	-2.23	-11.07	6.17	5.89	5.60	6.52

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
WASTE CONNECTIONS INC	WCN	INDUSTRIALS	7,906	0.66
REGENCY CENTERS CORPORATION	REG	FINANCIALS	7,306	0.61
CADENCE DESIGN SYSTEMS INC	CDNS	TECHNOLOGY	7,200	0.60
SIGNATURE BANK NEW YORK	SBNY	FINANCIALS	6,867	0.58
JACK HENRY & ASSOCIATES, INC.	JKHY	INDUSTRIALS	6,669	0.56
ITC HOLDINGS CORPORATION	ITC	UTILITIES	6,654	0.56
HD SUPPLY HOLDINGS INC	HDS	INDUSTRIALS	6,619	0.55
DOMINOS PIZZA INC	DPZ	CONSUMER SERVICES	6,574	0.55
MIDDLEBY CORPORATION	MIDD	CONSUMER GOODS	6,120	0.51
MEDNAX INC	MD	HEALTH CARE	6,061	0.51

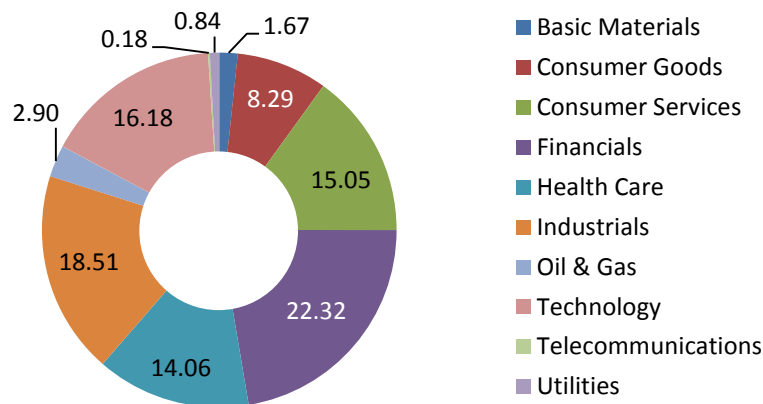
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,192,677
LARGEST COMPANY	7,906
SMALLEST COMPANY	15
MEDIAN COMPANY	1,289
AVERAGE COMPANY	1,721
NUMBER OF COMPANIES	693
% WEIGHT LARGEST COMPANY	0.66

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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