

QUARTERLY PERFORMANCE

U.S. MID CAP GROWTH INDEX

QUARTER ENDING
03-31-17

TICKER SYMBOL
CRSPMIG1

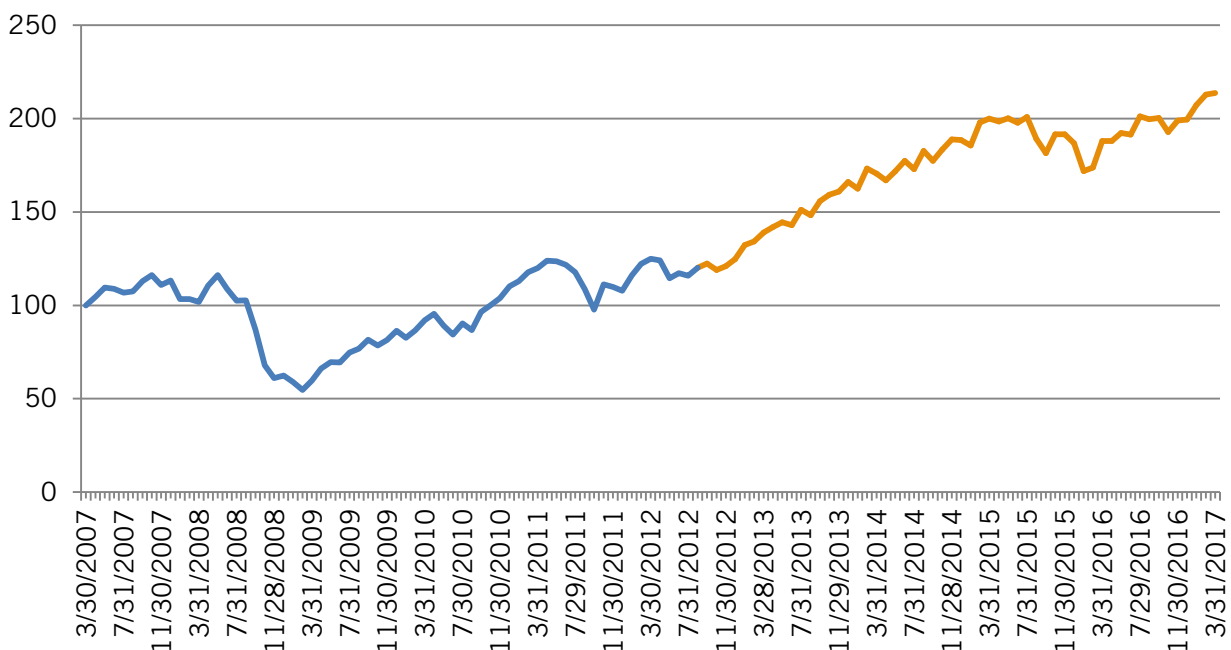
ABOUT THE CRSP U.S. MID CAP GROWTH INDEX

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 2017



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 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 | 0.35% | 7.14% | 7.14% | 13.69% | 7.82% | 11.33% | 7.89% | 7.81% |
| PRICE RETURN | 0.25% | 6.91% | 6.91% | 12.70% | 6.91% | 10.34% | 6.93% | 6.88% |

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

| SECURITY NAME | TICKER | FTSE ICB INDUSTRY SECTOR | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|--------------------------|--------|--------------------------|-----------------------------|--------------------|
| EQUINIX INC | EQIX | FINANCIALS | 30,794 | 1.94 |
| ELECTRONIC ARTS INC COM | EA | CONSUMER GOODS | 27,596 | 1.73 |
| FISERV INC | FISV | INDUSTRIALS | 24,741 | 1.56 |
| AMPHENOL CORPORATION | APH | INDUSTRIALS | 21,896 | 1.38 |
| ROPER TECHNOLOGIES INC | ROP | INDUSTRIALS | 20,945 | 1.32 |
| LAM RESEARCH CORPORATION | LRCX | TECHNOLOGY | 20,903 | 1.31 |
| INCYTE CORPORATION | INCY | HEALTH CARE | 20,255 | 1.27 |
| EDWARDS LIFESCIENCES COM | EW | HEALTH CARE | 19,989 | 1.26 |
| CONCHO RESOURCES INC | CXO | OIL & GAS | 19,015 | 1.20 |
| AUTODESK INC | ADSK | TECHNOLOGY | 18,282 | 1.15 |

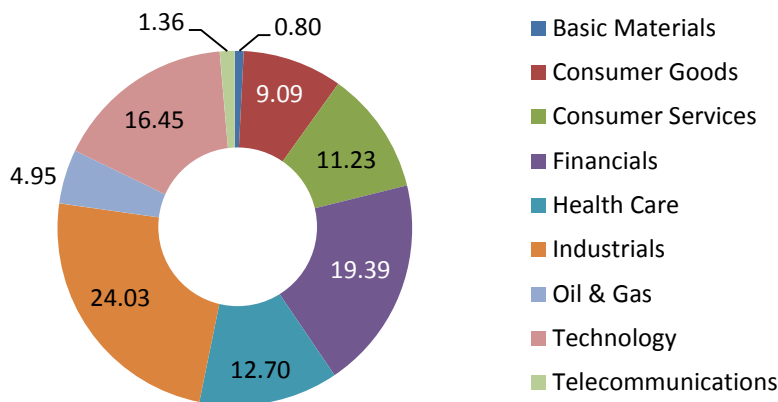
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

| | |
|--------------------------|-----------|
| INDEX MARKET CAP | 1,590,762 |
| LARGEST COMPANY | 30,794 |
| SMALLEST COMPANY | 1,614 |
| MEDIAN COMPANY | 9,779 |
| AVERAGE COMPANY | 10,676 |
| NUMBER OF COMPANIES | 149 |
| % WEIGHT LARGEST COMPANY | 1.94 |

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIG1



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