

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING **09-30-15** TICKER SYMBOL **CRSPSCG1**

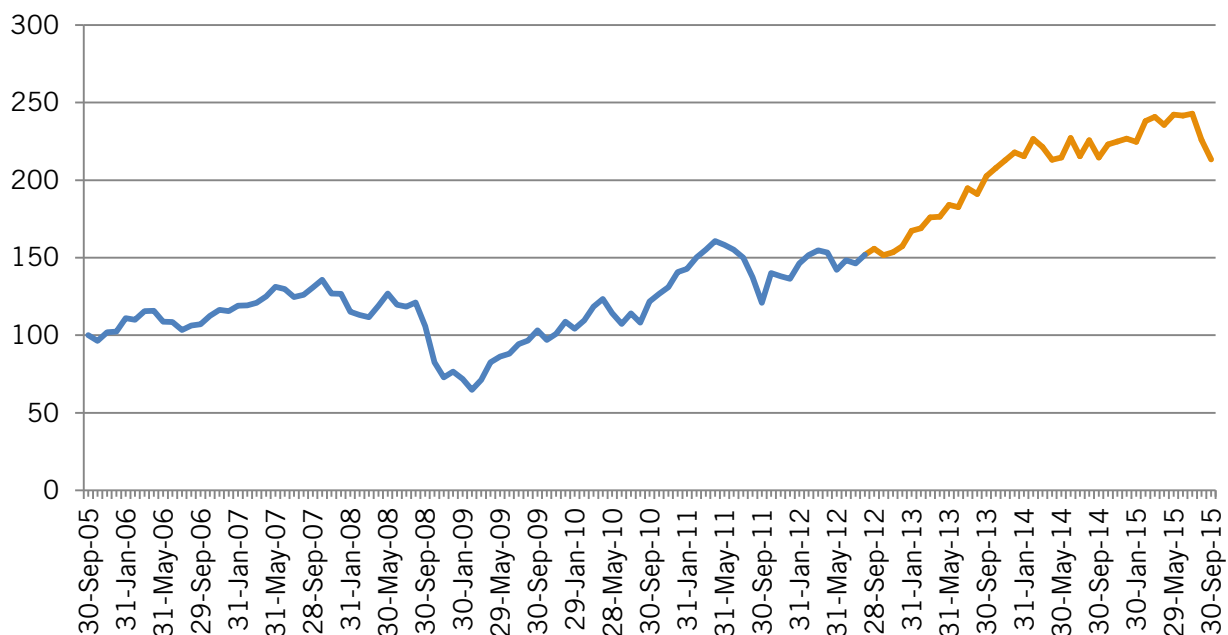
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 SEPTEMBER 2015



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 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	-5.56%	-11.69%	-5.90%	-0.58%	11.06%	11.86%	7.87%	7.43%
PRICE RETURN	-5.71%	-11.93%	-6.58%	-1.54%	10.00%	10.83%	6.99%	6.69%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MEDNAX INC COM	MD	HEALTH CARE	7,224	0.59
SIGNATURE BK NEW YOR COM	SBNY	FINANCIALS	6,575	0.54
DEXCOM INC COM	DXCM	HEALTH CARE	6,532	0.53
FORTINET INC COM	FTNT	TECHNOLOGY	6,180	0.51
MIDDLEBY CORP COM	MIDD	CONSUMER GOODS	6,030	0.49
CADENCE DESIGN SYSTE COM	CDNS	TECHNOLOGY	6,026	0.49
KILROY RLTY CORP COM	KRC	FINANCIALS	6,008	0.49
WASTE CONNECTIONS IN COM	WCN	INDUSTRIALS	5,995	0.49
SVB FINL GROUP COM	SIVB	FINANCIALS	5,947	0.49
DOMINOS PIZZA INC COM	DPZ	CONSUMER SERVICES	5,926	0.48

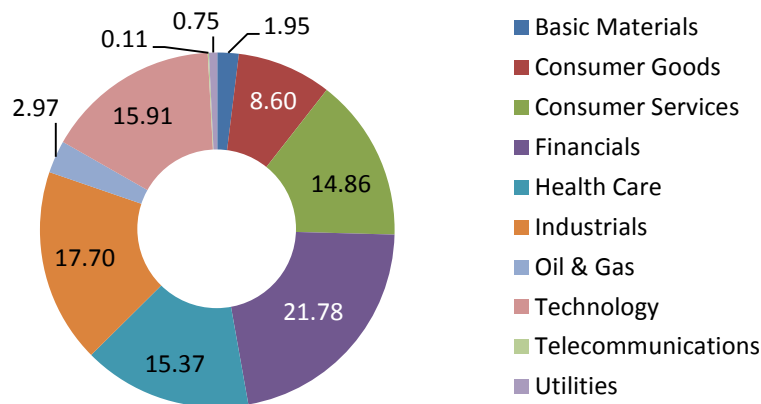
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,222,881
LARGEST COMPANY	7,224
SMALLEST COMPANY	12
MEDIAN COMPANY	1,212
AVERAGE COMPANY	1,659
NUMBER OF COMPANIES	737
% WEIGHT LARGEST COMPANY	0.59

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCG1



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105 W. ADAMS STREET, #1700 ■ CHICAGO, IL 60603 ■ P (312) 263-6400 ■ F (312) 263-6430 ■ WWW.CRSP.CHICAGOBOOTH.EDU

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