

QUARTERLY PERFORMANCE

U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING
12-31-15

TICKER SYMBOL
CRSPMEG1

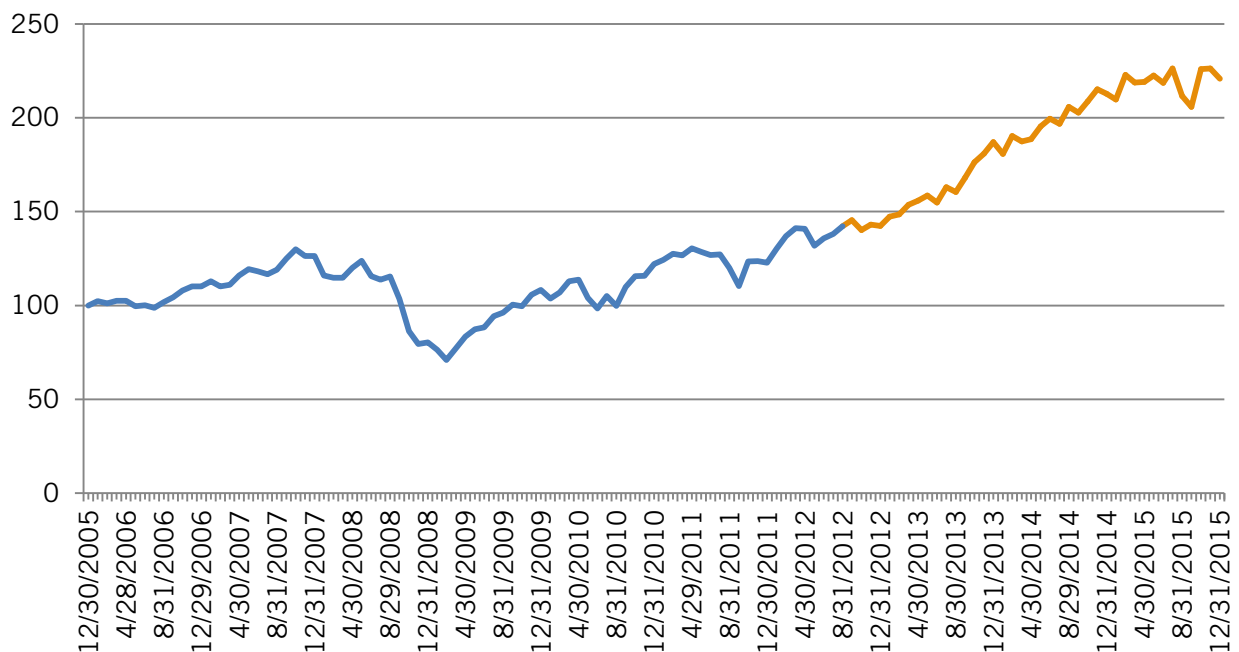
ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

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 LEVELS AS OF DECEMBER 2015



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 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	-2.41	7.24	3.80	3.80	15.73	12.57	8.25	5.32
PRICE RETURN	-2.55	6.81	2.22	2.22	13.97	10.77	6.64	3.91

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	557,516	7.74
ALPHABET INC	GOOGL	TECHNOLOGY	449,523	6.24
AMAZON.COM INC	AMZN	CONSUMER SERVICES	253,465	3.52
FACEBOOK INC	FB	TECHNOLOGY	225,745	3.13
COCA-COLA COMPANY	KO	CONSUMER GOODS	168,149	2.33
HOME DEPOT INC	HD	CONSUMER SERVICES	167,677	2.33
WALT DISNEY COMPANY	DIS	CONSUMER SERVICES	156,344	2.17
VISA INC	V	FINANCIALS	150,947	2.10
GILEAD SCIENCES INC	GILD	HEALTH CARE	145,833	2.02
COMCAST CORPORATION	CMCSA	CONSUMER SERVICES	137,793	1.91

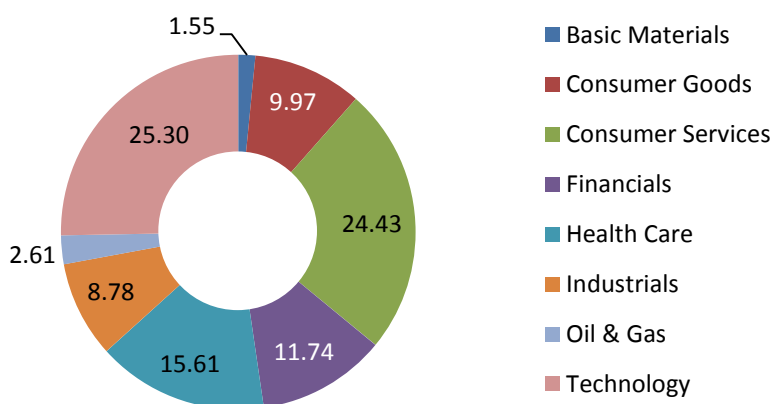
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	7,203,455
LARGEST COMPANY	557,516
SMALLEST COMPANY	1,381
MEDIAN COMPANY	28,101
AVERAGE COMPANY	49,003
NUMBER OF COMPANIES	147
% WEIGHT LARGEST COMPANY	7.74

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



CHICAGO BOOTH | CRSP® | Center for Research in Security Prices

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

Legal Disclaimer

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The content of this report may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of The University of Chicago on behalf of its Center for Research in Security Prices at Chicago Booth, ("CRSP®"). The report is provided to you "as is." Neither CRSP nor any of its data providers makes any representation or warranty of any kind to you or to any third parties, either express or implied, with respect to the content of this report. Further, CRSP and its data providers expressly disclaim, and you hereby waive, any and all implied warranties, including, without limitation, warranties of accuracy, completeness, non-infringement, merchantability, and fitness for a particular purpose. Neither CRSP nor any of its data providers will be liable or have any responsibility of any kind for any loss or damage that you incur resulting from the act or omission of any other party involved in compiling, computing, or creating the report or the data contained therein, whether or not the circumstances giving rise to such cause may have been within the control of CRSP or of any vendor. The historical performance statistics of CRSP's market cap indexes are based upon eleven years of backtest data from January 1, 2001 through March 31, 2011. Subsequent backtest was run with June 29, 2001 as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.