

QUARTERLY PERFORMANCE

U.S. MID CAP GROWTH INDEX

QUARTER ENDING
12-31-15

TICKER SYMBOL
CRSPMIG1

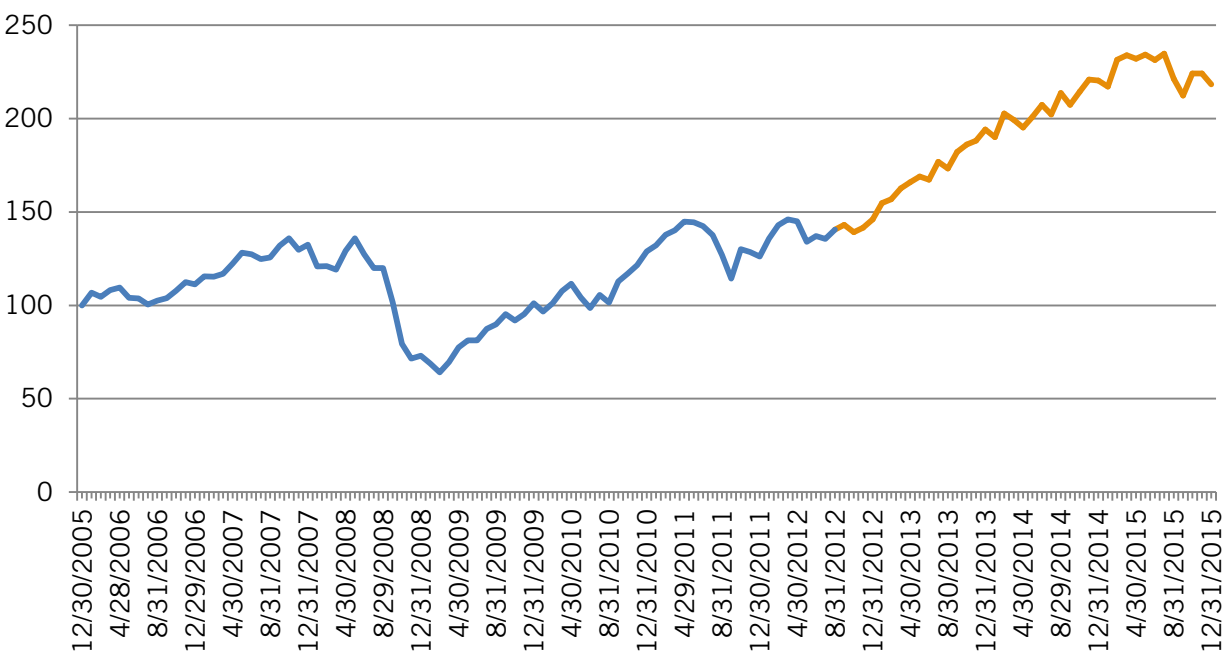
ABOUT THE CRSP U.S. MID CAP GROWTH INDEX

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 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	-2.56	2.89	-0.93	-0.93	14.38	11.11	8.12	7.51
PRICE RETURN	-2.64	2.66	-1.72	-1.72	13.44	10.18	7.09	6.59

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
ROSS STORES INC	ROST	CONSUMER SERVICES	21,958	1.51
FISERV INC	FISV	INDUSTRIALS	20,902	1.43
ELECTRONIC ARTS INC	EA	CONSUMER GOODS	20,291	1.39
ROPER TECHNOLOGIES INC	ROP	INDUSTRIALS	19,132	1.31
EQUINIX INC	EQIX	FINANCIALS	18,621	1.28
CERNER CORPORATION	CERN	TECHNOLOGY	18,526	1.27
INCYTE CORPORATION	INCY	HEALTH CARE	18,155	1.24
DOLLAR TREE INC	DLTR	CONSUMER SERVICES	17,224	1.18
EDWARDS LIFESCIENCES CORPORATION	EW	HEALTH CARE	17,037	1.17
BIOMARIN PHARMACEUTICAL INC	BMRN	HEALTH CARE	16,893	1.16

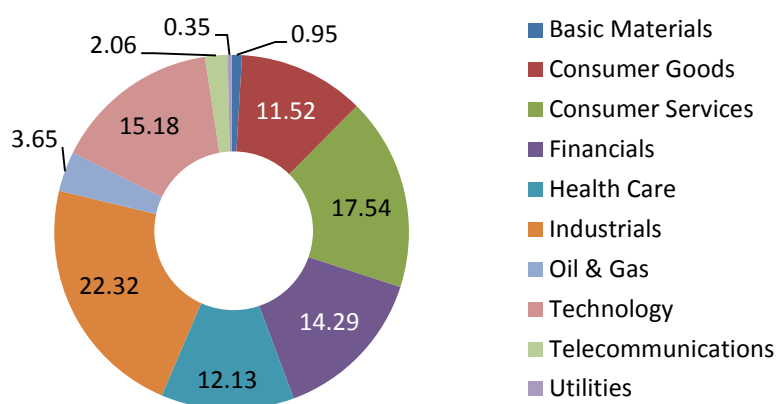
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,458,521
LARGEST COMPANY	21,958
SMALLEST COMPANY	774
MEDIAN COMPANY	8,246
AVERAGE COMPANY	8,734
NUMBER OF COMPANIES	167
% WEIGHT LARGEST COMPANY	1.51

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIG1



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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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