

QUARTERLY PERFORMANCE

U.S. LARGE CAP GROWTH INDEX

QUARTER ENDING
12-31-15

TICKER SYMBOL
CRSPLCG1

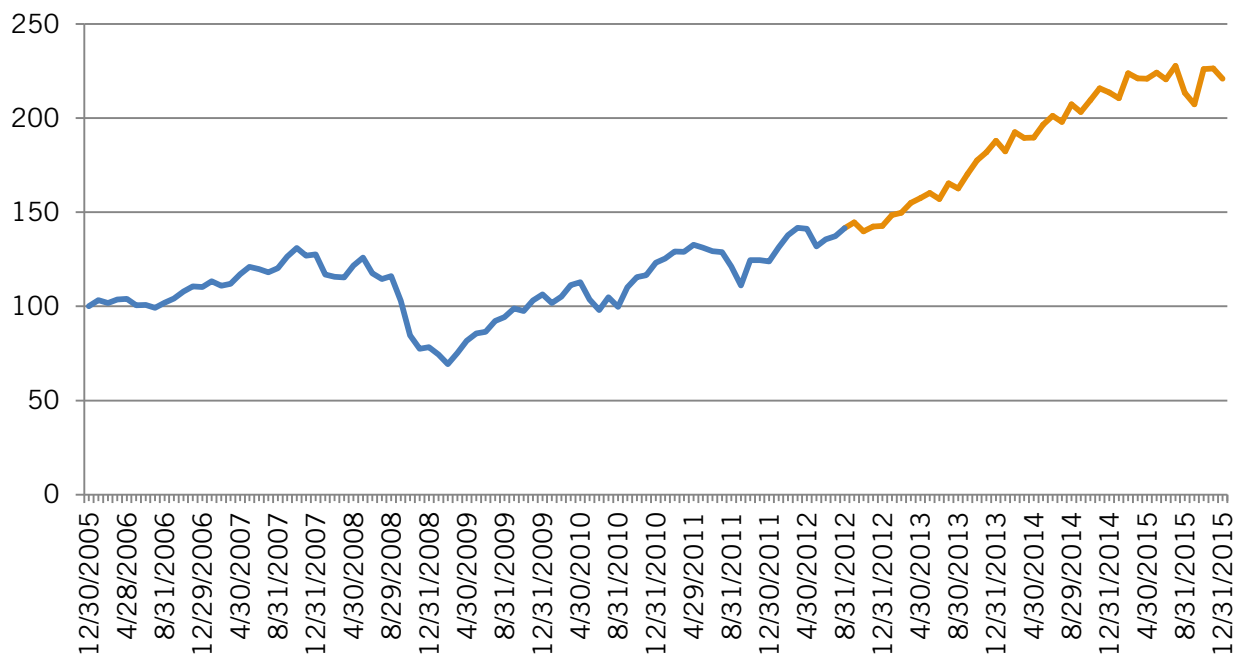
ABOUT THE CRSP U.S. LARGE CAP GROWTH INDEX

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	-2.39	6.52	3.38	3.38	15.69	12.40	8.25	5.88
PRICE RETURN	-2.52	6.13	1.96	1.96	14.09	10.76	6.76	4.55

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	557,516	6.32
ALPHABET INC	GOOGL	TECHNOLOGY	449,523	5.10
AMAZON.COM INC	AMZN	CONSUMER SERVICES	253,465	2.87
FACEBOOK INC	FB	TECHNOLOGY	225,745	2.56
COCA-COLA COMPANY	KO	CONSUMER GOODS	168,149	1.91
HOME DEPOT INC	HD	CONSUMER SERVICES	167,677	1.90
WALT DISNEY COMPANY	DIS	CONSUMER SERVICES	156,344	1.77
VISA INC	V	FINANCIALS	150,947	1.71
GILEAD SCIENCES INC	GILD	HEALTH CARE	145,833	1.65
COMCAST CORPORATION	CMCSA	CONSUMER SERVICES	137,793	1.56

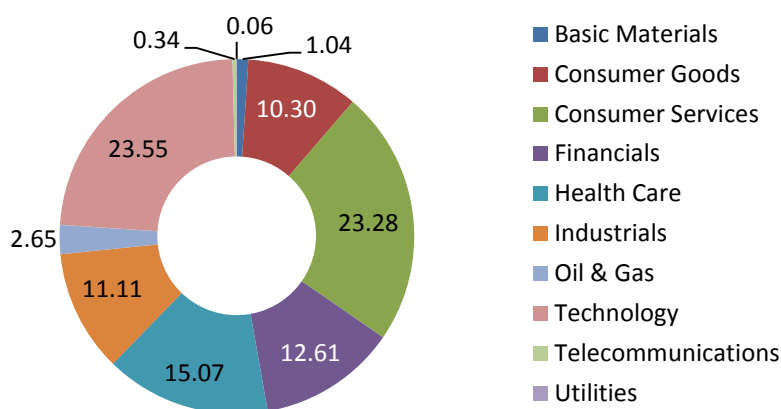
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	8,818,149
LARGEST COMPANY	557,516
SMALLEST COMPANY	508
MEDIAN COMPANY	11,486
AVERAGE COMPANY	25,560
NUMBER OF COMPANIES	345
% WEIGHT LARGEST COMPANY	6.32

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSP LCG1



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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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