

QUARTERLY PERFORMANCE

U.S. SMALL CAP GROWTH INDEX

QUARTER ENDING
12-30-16

TICKER SYMBOL
CRSPSCG1

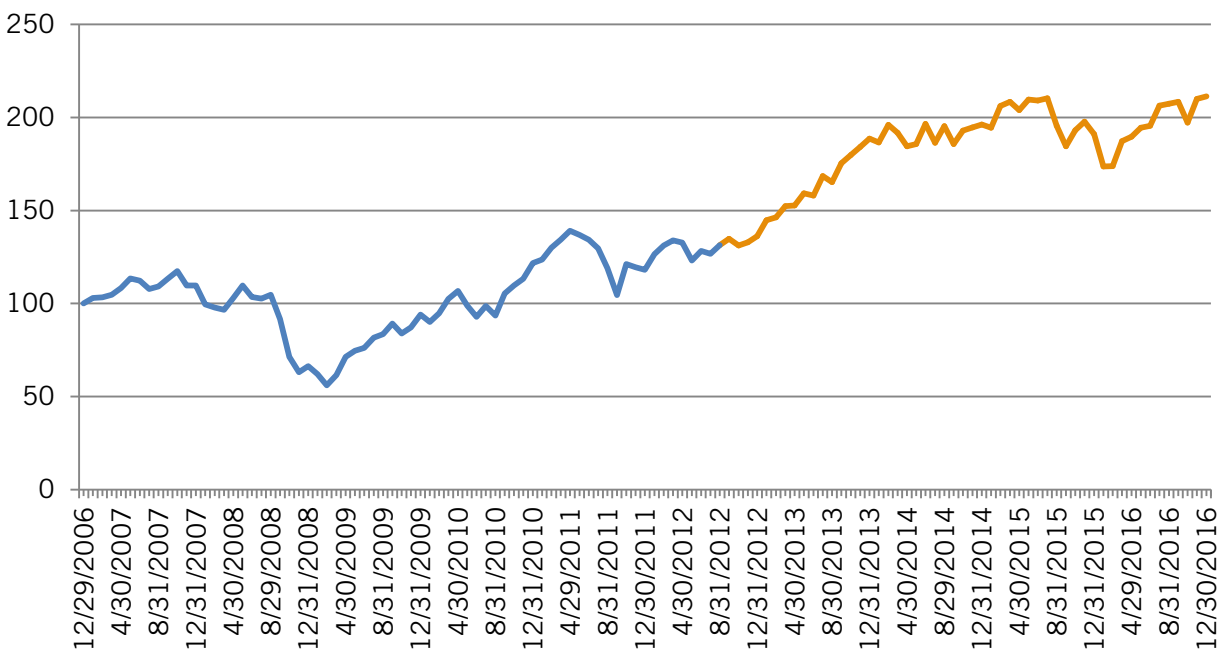
ABOUT THE CRSP U.S. SMALL CAP GROWTH INDEX

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 DECEMBER 2016



**Based on backtest data through September 7, 2012*

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 30, 2016

*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	0.63%	1.38%	10.62%	10.62%	3.86%	12.35%	7.77%	7.75%
PRICE RETURN	0.49%	1.12%	9.44%	9.44%	2.85%	11.24%	6.84%	6.97%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DIAMONDBACK ENERGY INC	FANG	OIL & GAS	8,950	0.66
SVB FINANCIAL GROUP	SIVB	FINANCIALS	8,942	0.66
HD SUPPLY HOLDINGS INC	HDS	INDUSTRIALS	8,528	0.63
NEWFIELD EXPLORATION CO	NFX	OIL & GAS	8,055	0.60
SIGNATURE BANK	SBNY	FINANCIALS	7,792	0.58
DOMINOS PIZZA INC	DPZ	CONSUMER SERVICES	7,656	0.57
MIDDLEBY CORPORATION	MIDD	CONSUMER GOODS	7,412	0.55
CADENCE DESIGN SYSTE	CDNS	TECHNOLOGY	7,231	0.54
REGENCY CENTERS CORPORATION	REG	FINANCIALS	7,205	0.53
A. O. SMITH CORPORATION	AOS	INDUSTRIALS	6,994	0.52

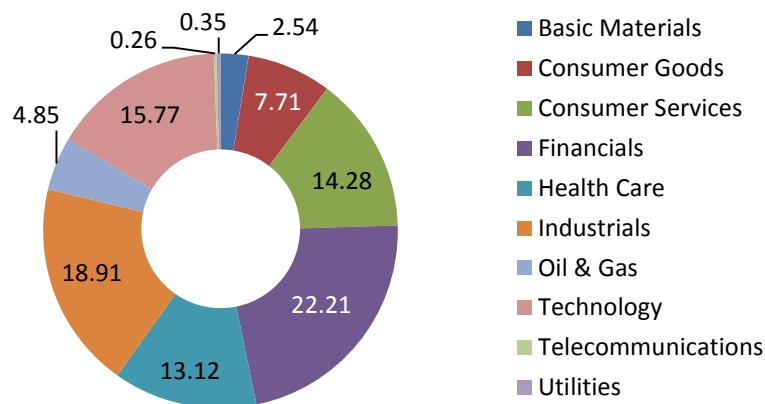
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,347,734
LARGEST COMPANY	8,950
SMALLEST COMPANY	50
MEDIAN COMPANY	1,527
AVERAGE COMPANY	2,018
NUMBER OF COMPANIES	668
% WEIGHT LARGEST COMPANY	0.66

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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