

QUARTERLY PERFORMANCE

# U.S. MID CAP GROWTH INDEX

QUARTER ENDING  
**12-31-14**

TICKER SYMBOL  
**CRSPMIG1**

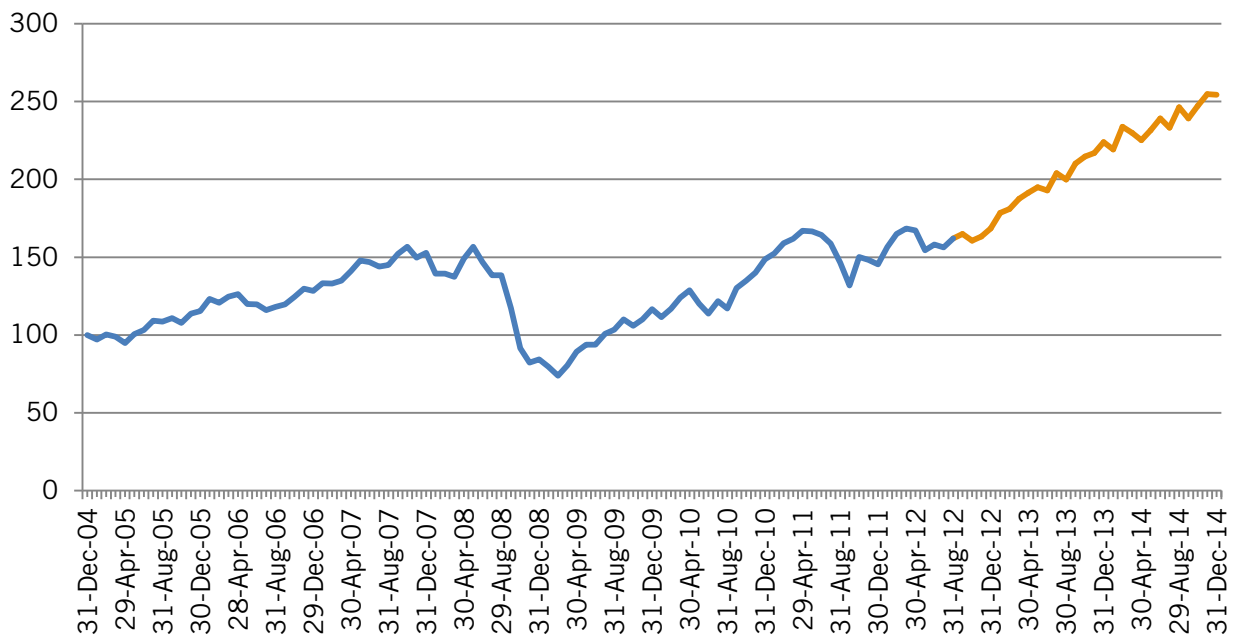
## ABOUT THE CRSP U.S. MID CAP GROWTH INDEX

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 2014



\*Based on backtest data through September 7, 2012

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF DECEMBER 31, 2014

\*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	-0.18%	6.31%	13.57%	13.57%	20.47%	16.86%	9.78%	8.16%
PRICE RETURN	-0.26%	6.09%	12.61%	12.61%	19.40%	15.83%	8.74%	7.23%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
HEALTH CARE REIT INC	HCN	FINANCIALS	24,795	1.53
AVALONBAY COMMUNITIES INC	AVB	FINANCIALS	21,569	1.33
L BRANDS INC	LB	CONSUMER SERVICES	21,508	1.33
SHERWIN WILLIAMS	SHW	INDUSTRIALS	21,464	1.32
CHIPOTLE MEXICAN GRILL	CMG	CONSUMER SERVICES	21,228	1.31
MOODYS CORPORATION	MCO	FINANCIALS	19,986	1.23
CERNER CORPORATION	CERN	TECHNOLOGY	19,872	1.23
ROSS STORES INC	ROST	CONSUMER SERVICES	18,790	1.16
O'REILLY AUTOMOTIVE COMPANY	ORLY	CONSUMER SERVICES	18,563	1.15
ALLIANCE DATA SYSTEM	ADS	INDUSTRIALS	17,377	1.07

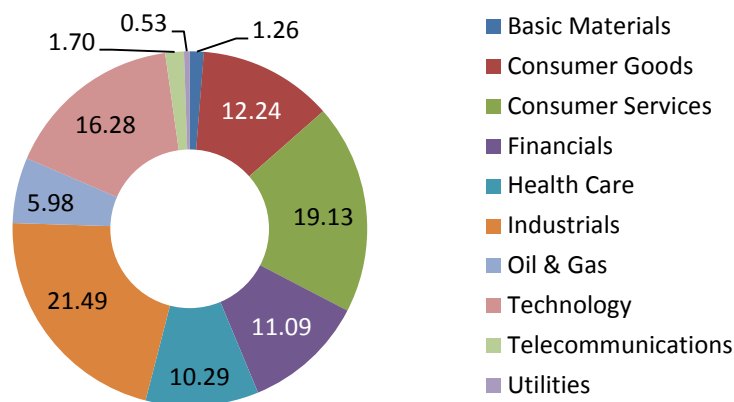
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,621,119
LARGEST COMPANY	24,795
SMALLEST COMPANY	548
MEDIAN COMPANY	8,370
AVERAGE COMPANY	8,859
NUMBER OF COMPANIES	183
% WEIGHT LARGEST COMPANY	1.53

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPMIG1



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

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