

CRSP INDEXES

US MID CAP INDEX QUARTERLY PERFORMANCE

JUNE 28, 2013

TICKER SYMBOL CRSPMI1

ABOUT THE CRSP US MID CAP INDEX

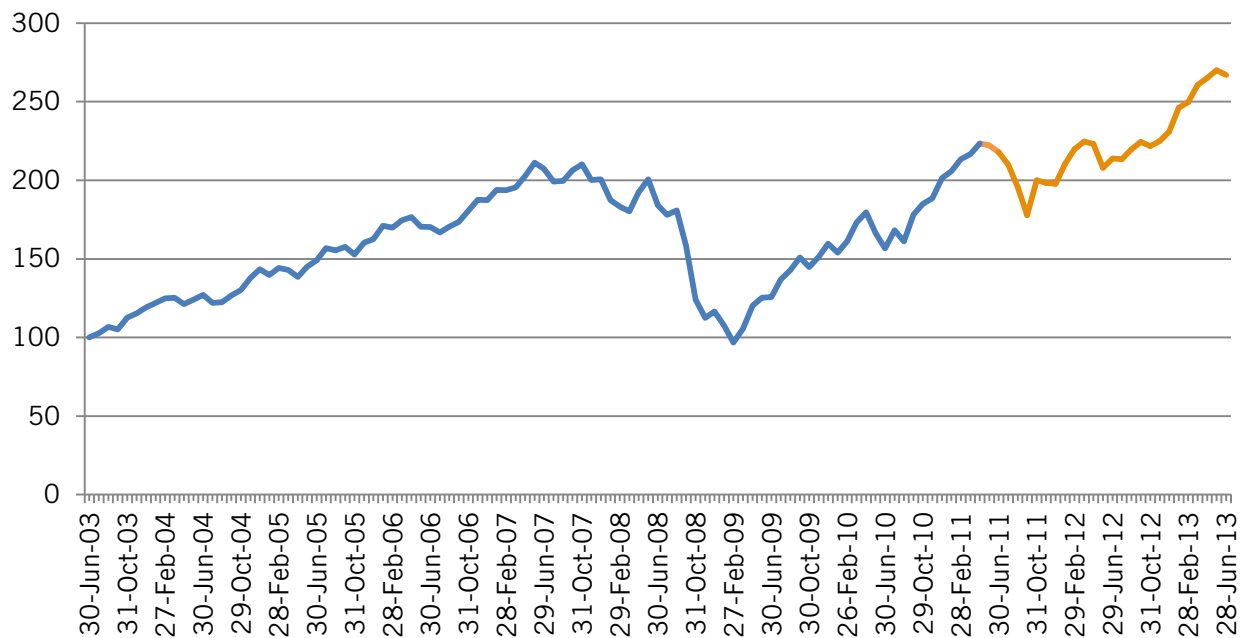
The CRSP US Mid Cap Index targets inclusion of the U.S. companies that fall between the top 70%-85% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Fridays of March, June, September and December.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (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 academicians and commercial practitioners.

10-YEAR CUMULATIVE INDEX PERFORMANCE

As of June 28, 2013

CRSP US MID CAP INDEX



Based on backtest data through March 31, 2011, and live data thereafter

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of June 28, 2013								
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Mid Cap Index - Total Return	-1.15%	2.40%	15.62%	24.81%	19.42%	7.71%	10.32%	7.44%
CRSP US Mid Cap Index - Price Return	-1.30%	2.04%	14.82%	22.78%	17.45%	5.82%	8.45%	5.66%

* Based on backtest data through March 31, 2011, and live data thereafter

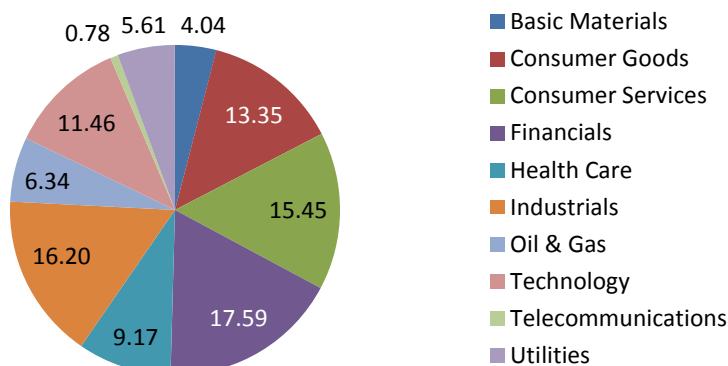
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
HEALTH CARE REIT INC	HCN	Financials	18,872	0.73
MACYS INC	M	Consumer Services	18,418	0.71
VERTEX PHARMACEUTICALS	VRTX	Health Care	17,683	0.68
DISCOVERY COMMUNICATIONS	DISCA	Consumer Services	17,372	0.67
AVALONBAY COMMUNITIES INC	AVB	Financials	16,582	0.64
LINKEDIN CORPORATION	LNKD	Industrials	16,326	0.63
DELTA AIR LINES INC	DAL	Consumer Services	16,026	0.62
ACTAVIS INC	ACT	Health Care	15,984	0.62
DELPHI AUTOMOTIVE	DLPH	Consumer Goods	15,848	0.61
MATTEL INC	MAT	Consumer Goods	15,650	0.60

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	2,588,360
Largest Company	18,872
Smallest Company	675
Median Company	6,762
Average Company	7,230
Number of Companies	358
% Weight Largest Company	0.73

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMI1



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