

CRSP INDEXES

US MID CAP GROWTH INDEX QUARTERLY PERFORMANCE

JUNE 29, 2012

TICKER SYMBOL CRSPMIG1

ABOUT THE CRSP US 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.

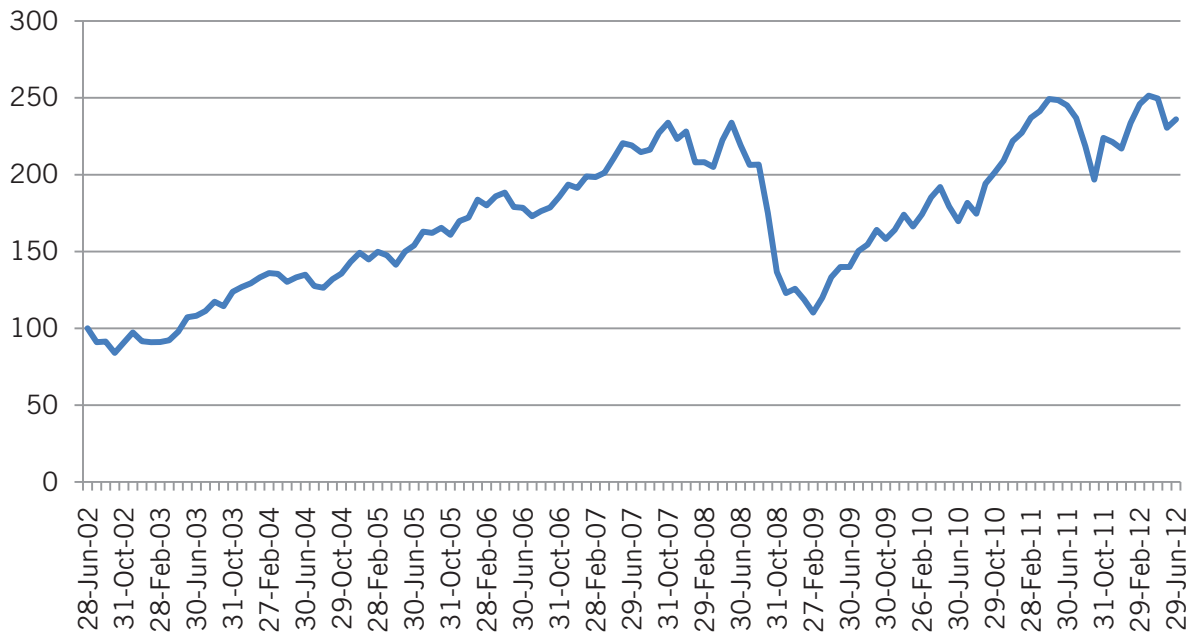
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 PERFORMANCE

As of June 29, 2012

CRSP US MID CAP GROWTH INDEX



Based on backtest data

INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of June 29, 2012								
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Mid Cap Growth Index (CRSPMIG1)	2.38	-6.11	8.80	-3.68	19.04	1.51	8.97	5.46

* Based on backtest data

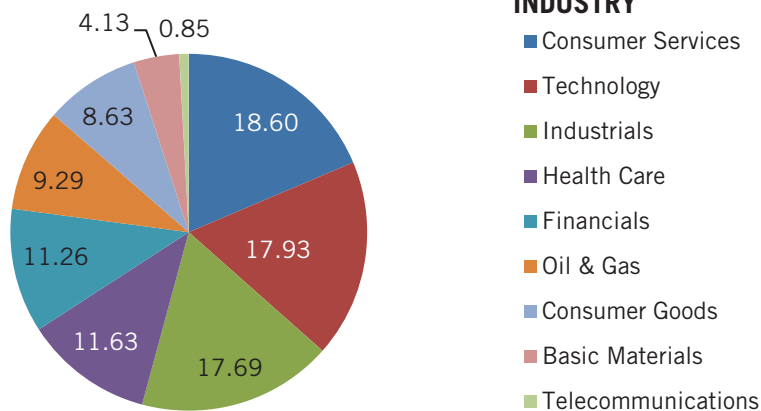
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
PROLOGIS INC	PLD	Financials	15,299	1.45%
ROSS STORES	ROST	Consumer Services	14,152	1.34%
CERNER CORPORATION	CERN	Technology	14,090	1.34%
GRAINGER W W	GWV	Industrials	13,413	1.27%
LIBERTY GLOBAL	LBTYA	Consumer Services	13,165	1.25%
DISCOVERY COMMUNICATIONS	DISCA	Consumer Services	13,012	1.24%
MARRIOTT	MAR	Consumer Services	12,975	1.23%
CF INDUSTRIES	CF	Basic Materials	12,717	1.21%
MONSTER BEVERAGE	MNST	Consumer Goods	12,546	1.19%
DOLLAR TREE	DLTR	Consumer Services	12,479	1.19%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,052,680
Largest Company	15,299
Smallest Company	366
Median Company	6,175
Average Company	6,419
Number of Companies	164
% Weight Largest Company	1.45%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMIG1



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