

QUARTERLY PERFORMANCE

U.S. MID CAP GROWTH INDEX

QUARTER ENDING
06-30-14

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 JUNE 2014



*Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 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	3.32%	4.06%	6.85%	24.07%	13.35%	20.60%	10.21%	7.98%
PRICE RETURN	3.23%	3.82%	6.40%	23.02%	12.36%	19.51%	9.16%	7.05%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
VERTEX PHARMACEUTICALS	VRTX	HEALTH CARE	22,363	1.42
HEALTH CARE REIT INC	HCN	FINANCIALS	19,143	1.22
MOODYS CORPORATION	MCO	FINANCIALS	18,733	1.19
SOUTHWEST AIRLINES CO	LUV	CONSUMER SERVICES	18,583	1.18
AVALONBAY COMMUNITIES INC	AVB	FINANCIALS	18,429	1.17
CHIPOTLE MEXICAN GRILL	CMG	CONSUMER SERVICES	18,417	1.17
SHERWIN WILLIAMS CO	SHW	INDUSTRIALS	17,526	1.11
AVAGO TECHNOLOGIES	AVGO	TECHNOLOGY	16,205	1.03
DISCOVERY COMMUNICATIONS	DISCA	CONSUMER SERVICES	16,162	1.03
CONCHO RES INC	CXO	OIL & GAS	16,145	1.03

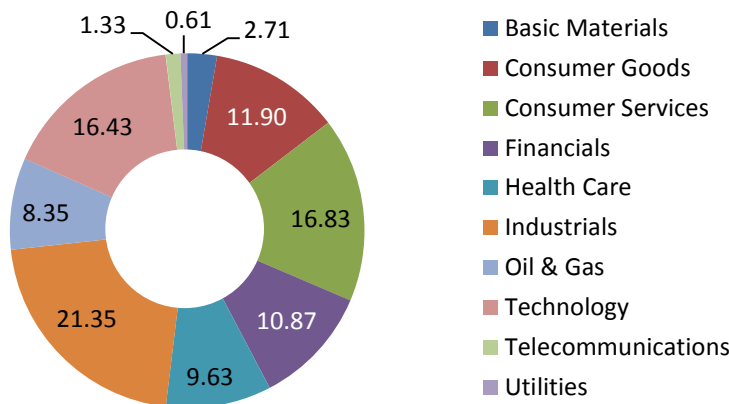
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,572,787
LARGEST COMPANY	22,363
SMALLEST COMPANY	753
MEDIAN COMPANY	8,300
AVERAGE COMPANY	8,594
NUMBER OF COMPANIES	183
% WEIGHT LARGEST COMPANY	1.42

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIG1



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