

QUARTERLY PERFORMANCE  
**U.S. MID CAP INDEX**

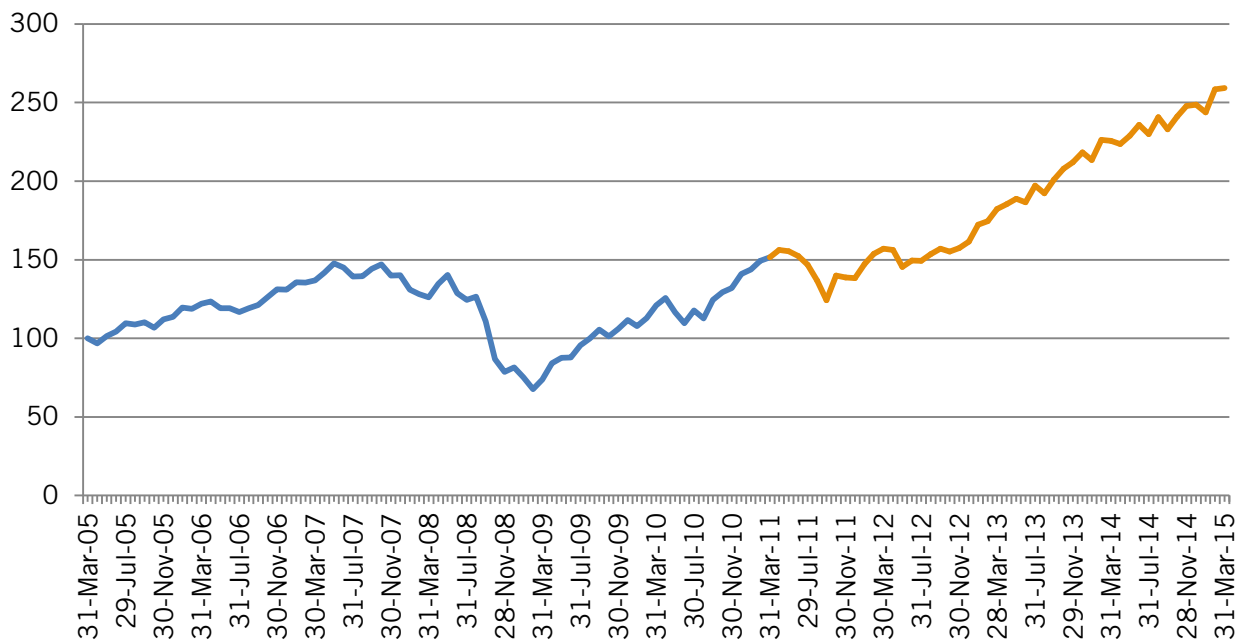
QUARTER ENDING **03-31-15** TICKER SYMBOL **CRSPMI1**

**ABOUT THE CRSP U.S. MID CAP INDEX**

The CRSP US Mid Cap Index targets inclusion of the U.S. companies that fall between the 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 Friday of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Friday 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 academics and commercial practitioners.

**10-YEAR CUMULATIVE INDEX LEVELS AS OF MARCH 2015**



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF MARCH 31, 2015

\*Based on backtest data through March 31, 2011

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	0.36%	4.32%	4.32%	14.95%	18.18%	16.46%	10.00%	9.04%
PRICE RETURN	0.22%	3.96%	3.96%	13.37%	16.41%	14.66%	8.18%	7.27%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMERISOURCE BERGEN	ABC	CONSUMER SERVICES	23,714	0.71
BOSTON SCIENTIFIC	BSX	HEALTH CARE	23,617	0.70
DELPHI AUTOMOTIVE	DLPH	CONSUMER GOODS	23,147	0.69
AVALONBAY COMMUNITIES INC	AVB	FINANCIALS	23,010	0.68
CERNER CORPORATION	CERN	TECHNOLOGY	22,588	0.67
MOODYS CORPORATION	MCO	FINANCIALS	21,040	0.63
MONSTER BEVERAGE CORPORATION	MNST	CONSUMER GOODS	20,880	0.62
ROSS STORES INC	ROST	CONSUMER SERVICES	20,868	0.62
O'REILLY AUTOMOTIVE	ORLY	CONSUMER SERVICES	20,840	0.62
CHIPOTLE MEXICAN GRILL	CMG	CONSUMER SERVICES	20,181	0.60

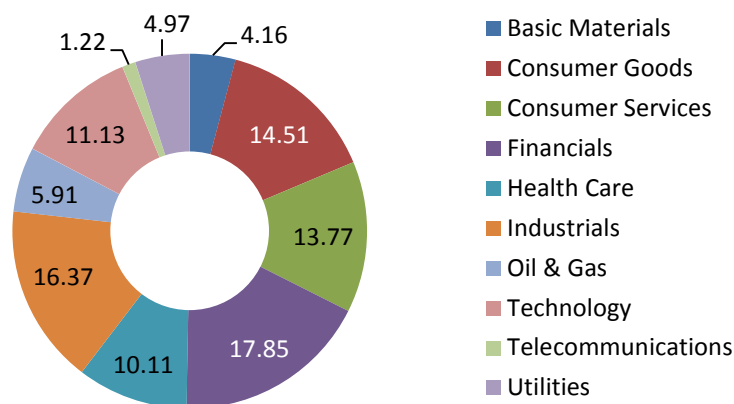
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,360,779
LARGEST COMPANY	23,714
SMALLEST COMPANY	827
MEDIAN COMPANY	8,792
AVERAGE COMPANY	9,284
NUMBER OF COMPANIES	362
% WEIGHT LARGEST COMPANY	0.71

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPMI1



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

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