

# CRSP INDEXES

## US MID CAP VALUE INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

TICKER SYMBOL CRSPMIV1

### ABOUT THE CRSP US MID CAP VALUE 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. Value 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 value or growth index using CRSP's multifactor model.

CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

### 10-YEAR CUMULATIVE INDEX PERFORMANCE

As of September 28, 2012

CRSP US MID CAP VALUE INDEX



Based on backtest data through September 7, 2012

## INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of September 28, 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 Value Index (CRSPMIV1)	2.45	5.97	13.97	28.56	14.29	2.03	9.90	6.83

\* Based on backtest data through September 7, 2012

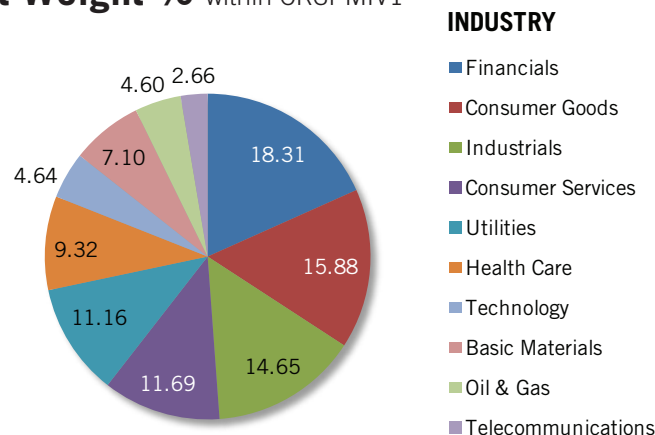
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
SPRINT NEXTEL	S	Telecommunications	16,562	1.51%
MACYS	M	Consumer Services	15,143	1.38%
CF INDUSTRIES	CF	Basic Materials	13,934	1.27%
MATTEL	MAT	Consumer Goods	12,096	1.10%
COOPER INDUSTRIES	CBE	Industrials	12,000	1.10%
NORTHEAST UTILITIES	NU	Utilities	11,997	1.10%
AMERICAN CAPITAL	AGNC	Financials	11,816	1.08%
CONAGRA FOODS	CAG	Consumer Goods	11,204	1.02%
M & T BANK CORP	MTB	Financials	10,858	0.99%
SANDISK	SNDK	Technology	10,490	0.96%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,095,477
Largest Company	16,562
Smallest Company	547
Median Company	5,304
Average Company	5,618
Number of Companies	195
% Weight Largest Company	1.51%

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPMIV1



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