

CRSP INDEXES

US LARGE CAP GROWTH INDEX QUARTERLY PERFORMANCE

JUNE 28, 2013

TICKER SYMBOL *CRSPLCG1*

ABOUT THE CRSP US LARGE 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.

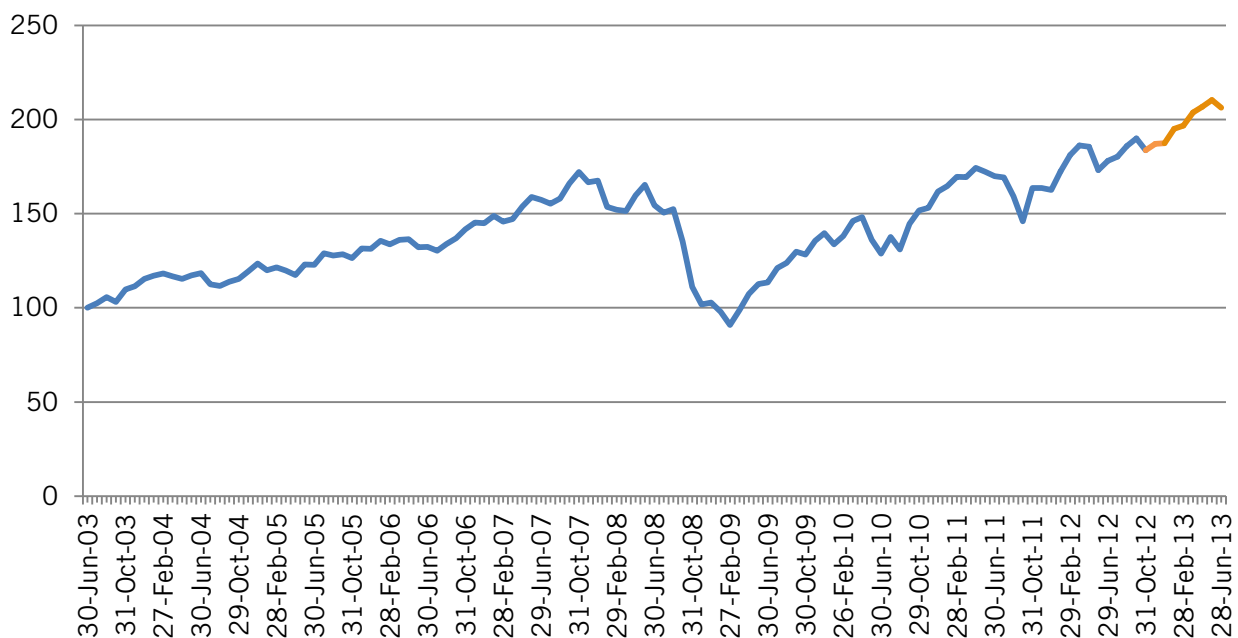
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 28, 2013

CRSP US LARGE CAP GROWTH INDEX



Based on backtest data through September 7, 2012

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 Large Cap Growth Index - Total Return	-1.98%	1.27%	10.04%	15.81%	16.98%	5.96%	7.51%	4.13%
CRSP US Large Cap Growth Index - Price Return	-2.10%	0.90%	9.28%	13.89%	15.18%	4.35%	6.08%	2.86%

* Based on backtest data through September 7, 2012

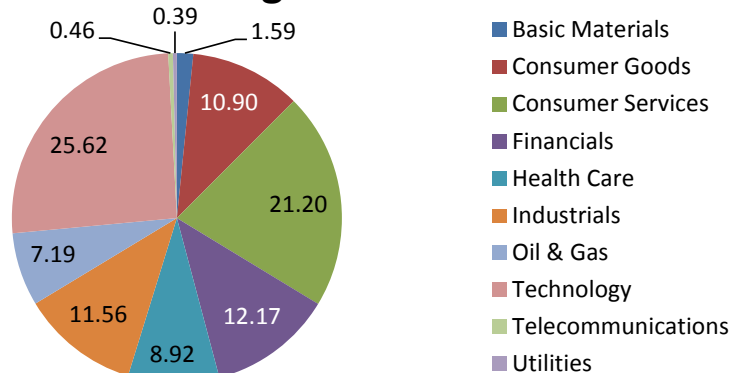
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE INC	AAPL	Technology	371,780	5.56
GOOGLE INC	GOOG	Technology	238,689	3.57
INTERNATIONAL BUSINESS	IBM	Technology	211,902	3.17
COCA COLA COMPANY	KO	Consumer Goods	160,776	2.40
PHILIP MORRIS INTERNATIONAL	PM	Consumer Goods	134,584	2.01
INTEL CORPORATION	INTC	Technology	120,398	1.80
HOME DEPOT INC	HD	Consumer Services	113,168	1.69
COMCAST CORPORATION	CMCSA	Consumer Services	108,799	1.63
ORACLE CORPORATION	ORCL	Technology	108,534	1.62
QUALCOMM INC	QCOM	Technology	105,536	1.58

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	6,690,462
Largest Company	371,780
Smallest Company	675
Median Company	9,504
Average Company	20,152
Number of Companies	332
% Weight Largest Company	5.56

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSP LCG1



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