

QUARTERLY PERFORMANCE
U.S. MID CAP INDEX

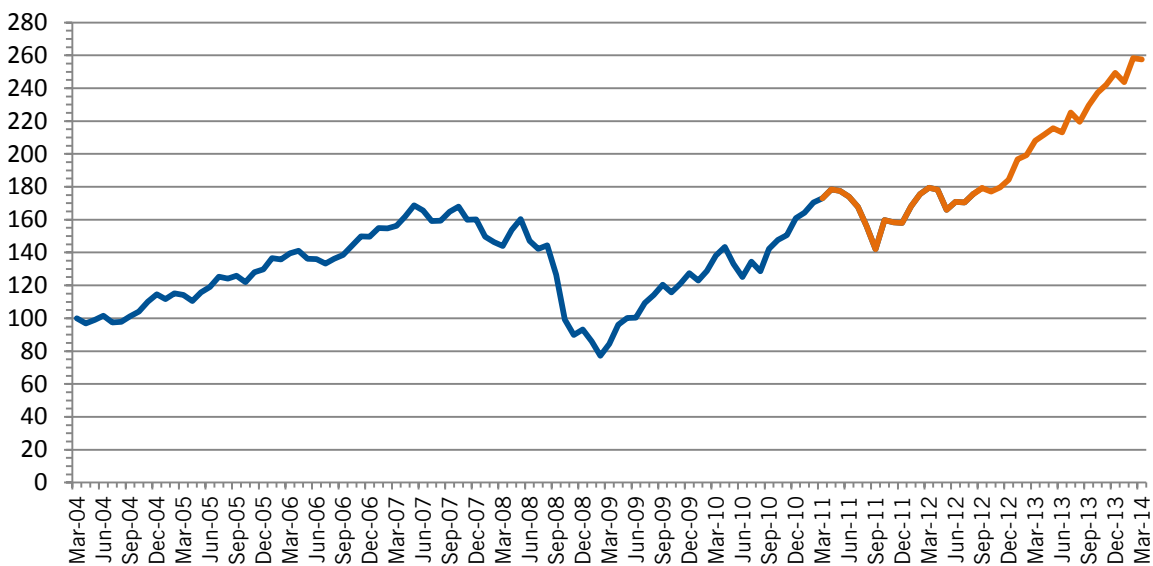
QUARTER ENDING **03-31-14** TICKER SYMBOL **CRSPMI1**

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 Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Fridays 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 PERFORMANCE AS OF MARCH 2014



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2014 *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	-0.28%	3.30%	3.30%	23.76%	14.17%	25.02%	9.92%	8.59%
PRICE RETURN	-0.42%	2.95%	2.95%	22.06%	12.41%	22.99%	8.08%	6.81%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DELPHI AUTOMOTIVE	DLPH	CONSUMER GOODS	20,792	0.69
WESTERN DIGITAL CORPORATION	WDC	TECHNOLOGY	20,609	0.68
SANDISK CORPORATION	SNDK	TECHNOLOGY	18,309	0.60
MYLAN INC	MYL	HEALTH CARE	18,161	0.60
DISCOVERY COMMUNICATIONS	DISCA	CONSUMER SERVICES	18,054	0.59
BOSTON SCIENTIFIC CO	BSX	HEALTH CARE	17,903	0.59
CHIPOTLE MEXICAN GRILL	CMG	CONSUMER SERVICES	17,623	0.58
SEAGATE TECHNOLOGY	STX	TECHNOLOGY	17,540	0.58
CERNER CORPORATION	CERN	TECHNOLOGY	17,412	0.57
HEALTH CARE REIT INC	HCN	FINANCIALS	17,336	0.57

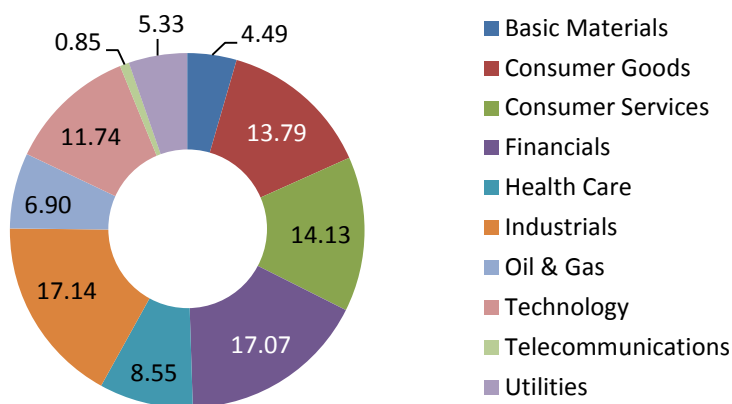
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,034,792
LARGEST COMPANY	20,792
SMALLEST COMPANY	664
MEDIAN COMPANY	7,775
AVERAGE COMPANY	8,180
NUMBER OF COMPANIES	371
% WEIGHT LARGEST COMPANY	0.69

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMI1



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