

US MID CAP GROWTH INDEX QUARTERLY PERFORMANCE DECEMBER 31, 2012

TICKER SYMBOL CRSPMIG1 —————

ABOUT THE CRSP US 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 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 December 31, 2012 CRSP US MID CAP GROWTH INDEX 300 250 200 150 100 50 0 31-Aug-06 29-Dec-06 28-Apr-06 29-Aug-08 30-Apr-09 0-Dec-05 30-Apr-08 31-Aug-07 30-Apr-07 31-Dec-07

INVESTMENT PERFORMANCE STATISTIC - TOTAL RETURNS (%

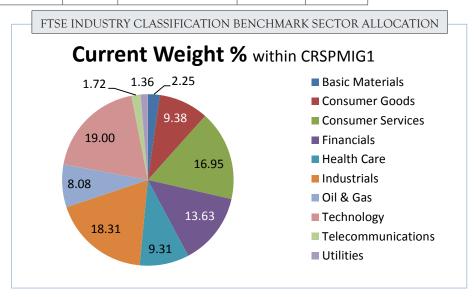
PERFORMANCE COMPARISON* As of December 31, 2012								
	ACTUAL			ANNUALIZED*				
			YTD					Since
	1 Month	3 Month	RETURN	1 Year	3 Year	5 Year	10 Year	June 29, 2001
CRSP US Mid Cap Growth Index (CRSPMIG1)	3.08	2.03	15.76	15.76	13.01	1.94	10.61	5.78

^{*} 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 (%)				
PROLOGIS	PLD	Financials	16,487	1.52				
HEALTH CARE REIT	HCN	Financials	15,796	1.46				
AVALONBAY COMMUNITIES	AVB	Financials	15,034	1.39				
LIBERTY GLOBAL	LBTYA	Consumer Services	13,941	1.29				
DISCOVERY COMMUNICATIONS	DISCA	Consumer Services	13,711	1.27				
SHERWIN WILLIAMS	SHW	Industrials	13,237	1.22				
REGENERON PHARMACEUTICALS	REGN	Health Care	12,695	1.17				
FASTENAL	FAST	Industrials	12,316	1.14				
GRAINGER	GWW	Industrials	11,708	1.08				
WATSON PHARMACEUTICALS	WPI	Health Care	11,375	1.05				

MARKET CAP STRUCTURE	CURRENT (\$ millions)		
Index Market Cap	1,101,344		
Largest Company	16,487		
Smallest Company	540		
Median Company	6,816		
Average Company	6,939		
Number of Companies	156		
% Weight Largest Company	1.52		



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