

# US MID CAP GROWTH INDEX QUARTERLY PERFORMANCE MARCH 28, 2013

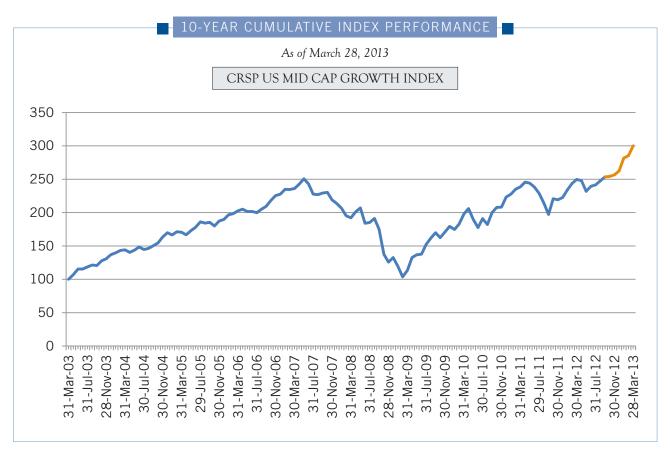
TICKER SYMBOL CRSPMIG1 —————

### 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.



#### INVESTMENT PERFORMANCE STATISTICS - RETURNS (%

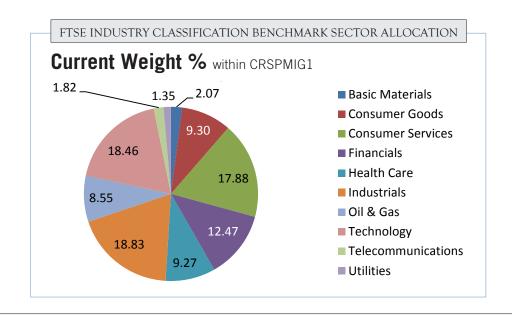
PERFORMANCE COMPARISON* As of March 28, 2013									
	ACTUAL			ANNUALIZED*					
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001	
CRSP US Mid Cap Growth Index - Total Return	3.64	11.38	11.38	11.27	14.74	6.41	11.73	6.63	
CRSP US Mid Cap Growth Index - Price Return	3.55	11.16	11.16	10.11	13.70	5.41	10.69	5.71	

<sup>\*</sup> 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 (%)				
HEALTH CARE REIT INC	HCN	Financials	17,686	1.44				
DISCOVERY COMMUNICATIONS	DISCA	Consumer Services	17,609	1.44				
LIBERTY GLOBAL INC	LBTYA	Consumer Services	16,200	1.32				
LINKEDIN CORPORATION	LNKD	Industrials	15,762	1.29				
SHERWIN WILLIAMS COMPANY	SHW	Industrials	14,844	1.21				
CERNER CORPORATION	CERN	Technology	14,685	1.20				
AVALONBAY COMMUNITIES INC	AVB	Financials	14,492	1.18				
CABOT OIL & GAS CORPORATION	COG	Oil & Gas	14,227	1.16				
FASTENAL	FAST	Industrials	13,709	1.12				
REGENERON PHARMACEUTICALS	REGN	Health Care	13,332	1.09				

MARKET CAP STRUCTURE	CURRENT (\$ millions)		
Index Market Cap	1,224,153		
Largest Company	17,686		
Smallest Company	1,008		
Median Company	7,294		
Average Company	7,748		
Number of Companies	158		
% Weight Largest Company	1.44		



## CHICAGO BOOTH CRSP\* | Center for Research in Security Prices

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