

# CRSP INDEXES

## US MID CAP GROWTH INDEX QUARTERLY PERFORMANCE

**DECEMBER 31, 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.

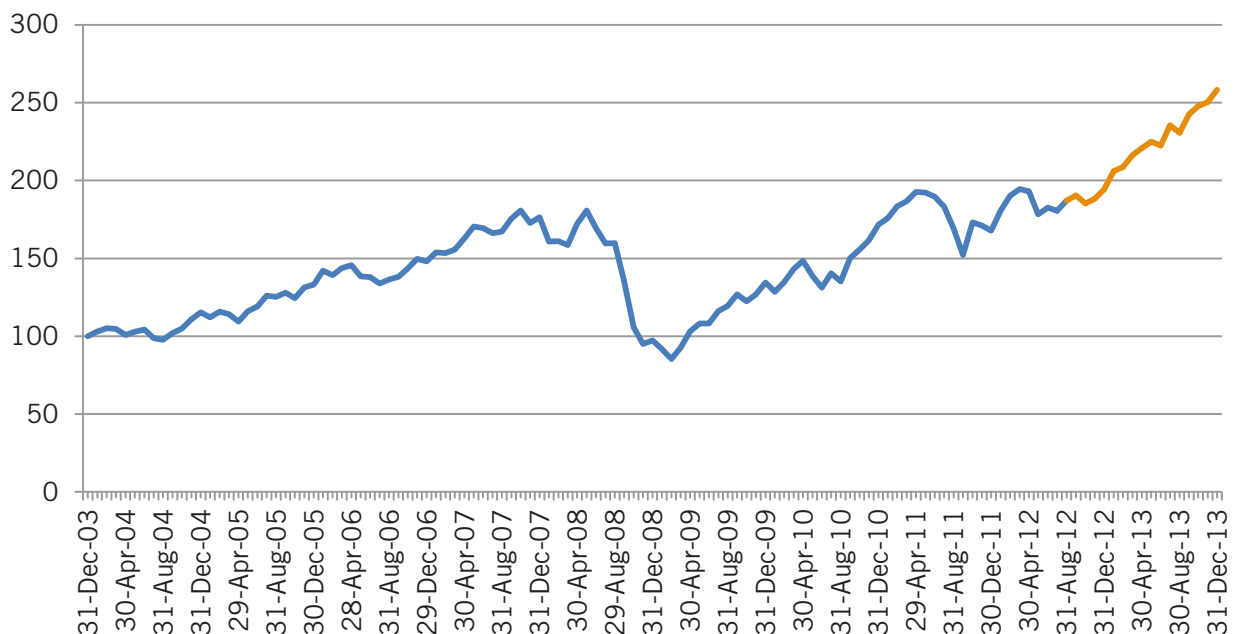
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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.

### 10-YEAR CUMULATIVE INDEX PERFORMANCE

As of December 31, 2013

CRSP US MID CAP GROWTH INDEX



Based on backtest data through September 7, 2012

## INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON\* As of December 31, 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	3.17%	6.55%	32.99%	32.99%	14.60%	21.57%	9.96%	7.74%
CRSP US Mid Cap Growth Index - Price Return	3.08%	6.32%	31.90%	31.90%	13.62%	20.45%	8.90%	6.81%

\* Based on backtest data through September 7, 2012

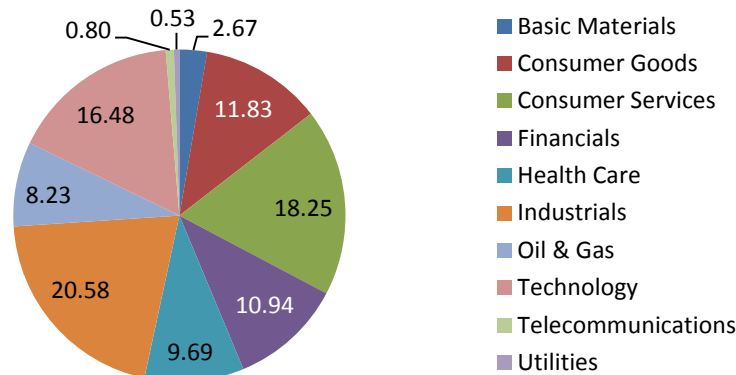
## DESCRIPTIVE STATISTICS

TOP 10 COMPANIES				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
DISCOVERY COMMUNICATIONS	DISCA	Consumer Services	19,979	1.38
VERTEX PHARMACEUTICALS	VRTX	Health Care	17,368	1.20
CERNER CORP	CERN	Technology	17,220	1.19
MOODYS CORP	MCO	Financials	16,879	1.17
CHIPOTLE MEXICAN GRILL	CMG	Consumer Services	16,486	1.14
CABOT OIL & GAS CORP	COG	Oil & Gas	16,355	1.13
W.W. GRAINGER INC	GWV	Industrials	15,956	1.11
SHERWIN WILLIAMS CO	SHW	Industrials	15,805	1.09
PENTAIR LTD	PNR	Industrials	15,482	1.07
HEALTH CARE REIT INC	HCN	Financials	15,464	1.07

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,443,772
Largest Company	19,979
Smallest Company	498
Median Company	7,847
Average Company	8,157
Number of Companies	177
% Weight Largest Company	1.38

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPMIG1



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

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