

# CRSP INDEXES

## US MID CAP VALUE INDEX QUARTERLY PERFORMANCE

**JUNE 28, 2013**

TICKER SYMBOL CRSPMIV1

### ABOUT THE CRSP US MID CAP VALUE 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. Value 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 value or growth index using CRSP's multifactor model.

CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

### 10-YEAR CUMULATIVE INDEX PERFORMANCE

As of June 28, 2013

CRSP US MID CAP VALUE 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 Mid Cap Value Index - Total Return	-1.19%	2.00%	16.63%	27.85%	19.93%	10.71%	10.24%	8.07%
CRSP US Mid Cap Value Index - Price Return	-1.40%	1.52%	15.52%	25.05%	17.18%	7.88%	7.54%	5.42%

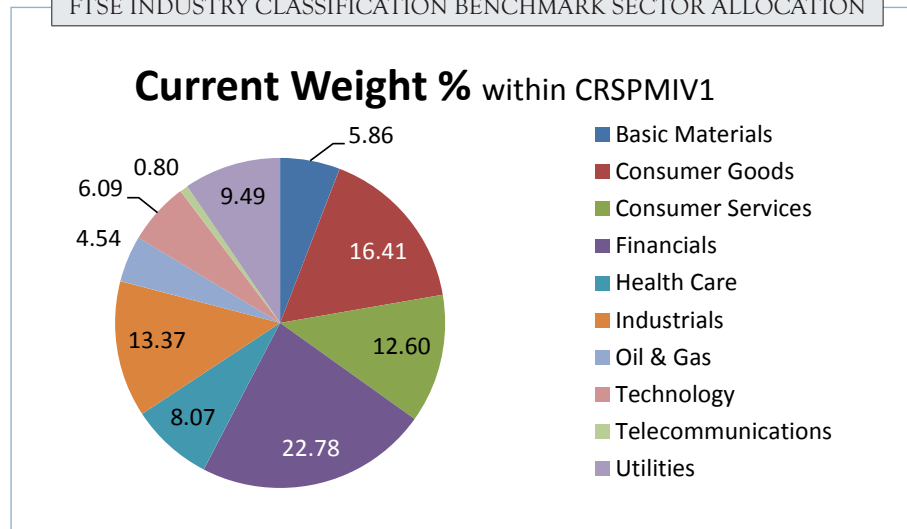
\* Based on backtest data through September 7, 2012

## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
MACYS INC	M	Consumer Services	18,418	1.37
DELTA AIR LINES INC	DAL	Consumer Services	16,026	1.19
DELPHI AUTOMOTIVE	DLPH	Consumer Goods	15,848	1.17
MATTEL INC	MAT	Consumer Goods	15,650	1.16
CONAGRA FOODS	CAG	Consumer Goods	14,559	1.08
HARTFORD FINANCIAL SERVICES	HIG	Financials	14,096	1.04
SEAGATE TECHNOLOGY	STX	Technology	13,663	1.01
REGIONS FINANCIAL CORPORATION	RF	Financials	13,469	1.00
NORTHEAST UTILITIES	NU	Utilities	13,220	0.98
M & T BANK CORPORATION	MTB	Financials	12,975	0.96

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,349,030
Largest Company	18,418
Smallest Company	857
Median Company	6,168
Average Company	6,678
Number of Companies	202
% Weight Largest Company	1.37

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



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