

# CRSP INDEXES

## US MID CAP VALUE INDEX QUARTERLY PERFORMANCE

**MARCH 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 March 28, 2013

CRSP US MID CAP VALUE INDEX



Based on backtest data through September 7, 2012

## 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 Value Index - Total Return	5.09	14.34	14.34	20.13	14.87	9.31	11.61	8.06
CRSP US Mid Cap Value Index - Price Return	4.84	13.79	13.79	17.41	12.22	6.48	8.86	5.40

\* Based on backtest data through September 7, 2012

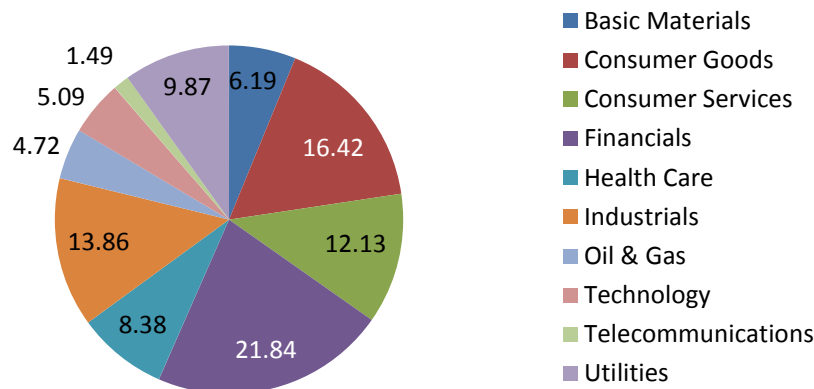
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
MACYS	M	Consumer Services	16,538	1.24
MATTEL	MAT	Consumer Goods	15,086	1.13
CONAGRA FOODS INC	CAG	Consumer Goods	14,791	1.11
DELTA AIR LINES INC	DAL	Consumer Services	14,060	1.05
DELPHI AUTOMOTIVE	DLPH	Consumer Goods	13,999	1.05
NORTHEAST UTILITIES	NU	Utilities	13,661	1.02
SANDISK CORPORATION	SNDK	Technology	13,302	1.00
AMERICAN CAPITAL AGENCY	AGNC	Financials	12,748	0.96
HARLEY DAVIDSON INC	HOG	Consumer Goods	12,059	0.90
CF INDUSTRIES HOLDINGS INC	CF	Basic Materials	11,994	0.90

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,333,923
Largest Company	16,538
Smallest Company	881
Median Company	6,172
Average Company	6,636
Number of Companies	201
% Weight Largest Company	1.24

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

**Current Weight %** within CRSPMIV1



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