

# CRSP INDEXES

## US MEGA CAP GROWTH INDEX QUARTERLY PERFORMANCE

**MARCH 28, 2013**

TICKER SYMBOL CRSPMEG1

### ABOUT THE CRSP US MEGA 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.

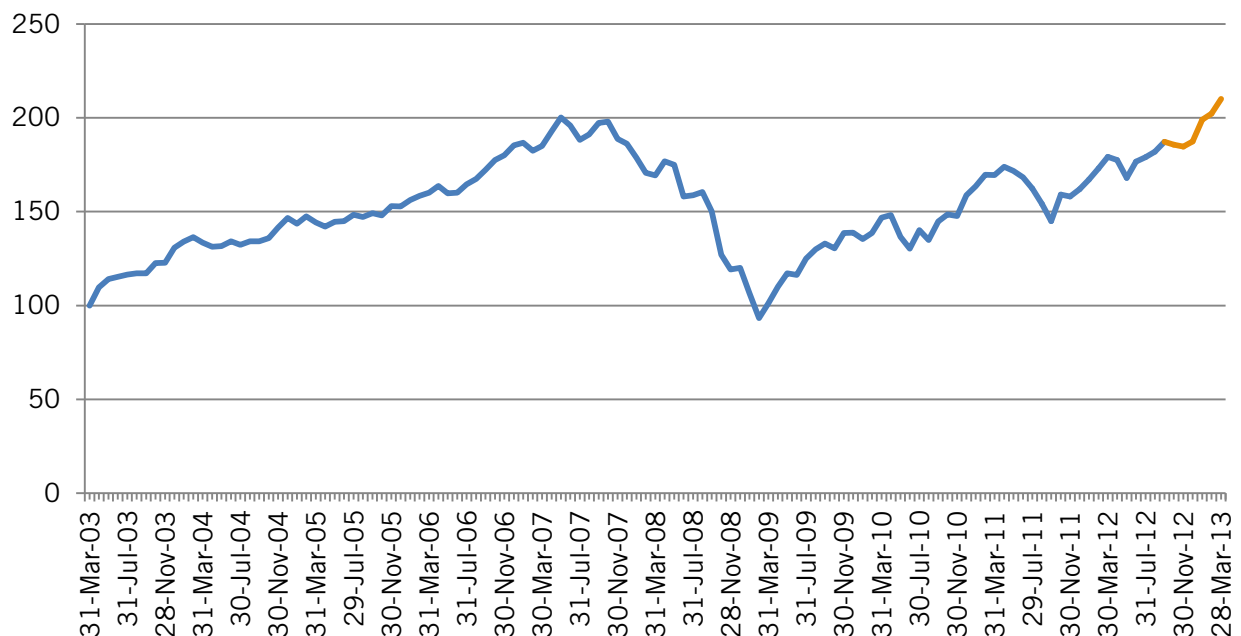
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 March 28, 2013

CRSP US MEGA CAP GROWTH 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 Mega Cap Growth Index - Total Return	3.46	7.82	7.82	8.82	10.82	6.02	8.34	3.37
CRSP US Mega Cap Growth Index - Price Return	3.31	7.41	7.41	6.86	8.97	4.28	6.82	2.02

\* Based on backtest data through September 7, 2012

## DESCRIPTIVE STATISTICS

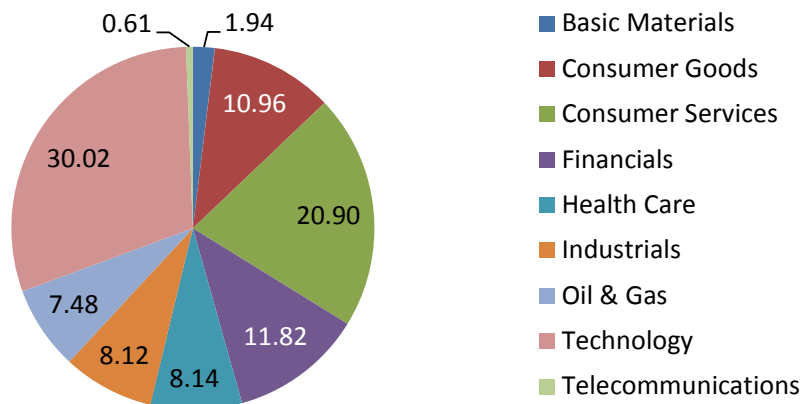
### TOP 10 CONSTITUENTS

Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE	AAPL	Technology	415,655	8.09
INTERNATIONAL BUSINESS	IBM	Technology	237,725	4.63
GOOGLE	GOOG	Technology	212,403	4.13
COCA COLA	KO	Consumer Goods	162,207	3.16
PHILIP MORRIS	PM	Consumer Goods	145,128	2.83
QUALCOMM INC	QCOM	Technology	115,029	2.24
ORACLE CORPORATION	ORCL	Technology	114,830	2.24
COMCAST CORPORATION	CMCSA	Consumer Services	109,275	2.13
HOME DEPOT	HD	Consumer Services	104,334	2.03
INTEL CORP	INTC	Technology	102,667	2.00

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	5,137,096
Largest Company	415,655
Smallest Company	3,290
Median Company	21,285
Average Company	39,214
Number of Companies	131
% Weight Largest Company	8.09

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPMEG1



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