

# CRSP INDEXES

## US MID CAP INDEX QUARTERLY PERFORMANCE

**DECEMBER 31, 2013**

TICKER SYMBOL CRSPM11

### ABOUT THE CRSP US MID CAP INDEX

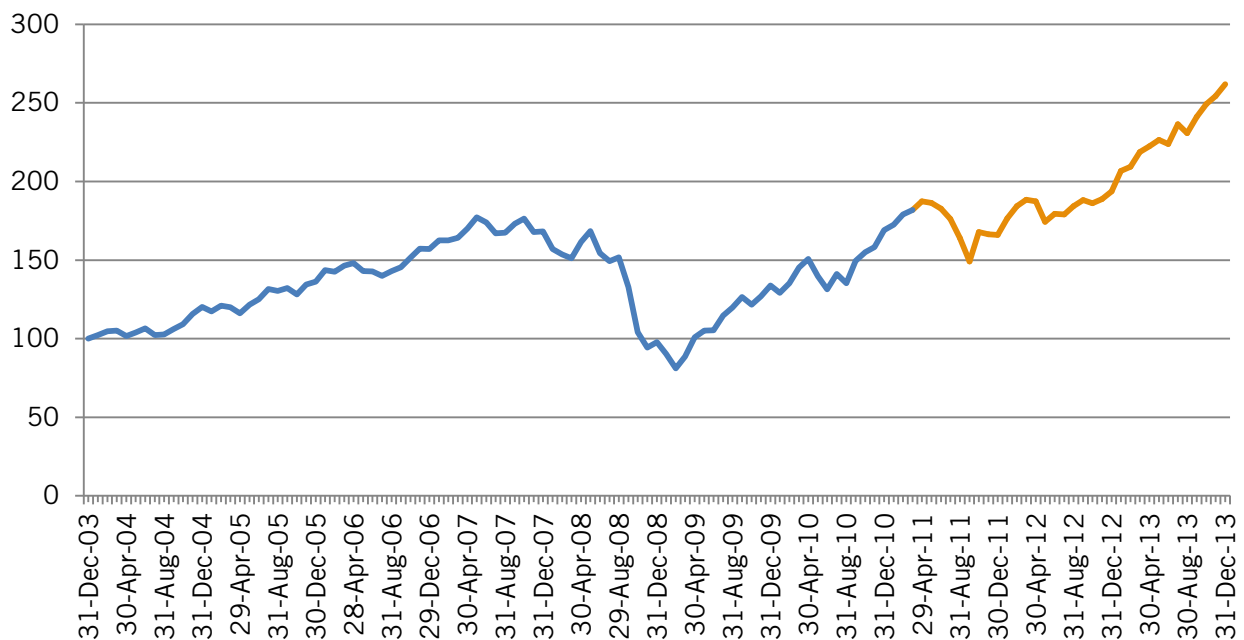
The CRSP US Mid Cap Index targets inclusion of the U.S. companies that fall between the top 70%-85% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Fridays of March, June, September and December.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (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 academicians and commercial practitioners.

### 10-YEAR CUMULATIVE INDEX PERFORMANCE

As of December 31, 2013

CRSP US MID CAP INDEX



Based on backtest data through March 31, 2011, and live data thereafter

## 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 Index - Total Return	2.98%	8.63%	35.27%	35.27%	15.73%	21.77%	10.11%	8.49%
CRSP US Mid Cap Index - Price Return	2.83%	8.25%	33.41%	33.41%	13.95%	19.74%	8.26%	6.70%

\* Based on backtest data through March 31, 2011, and live data thereafter

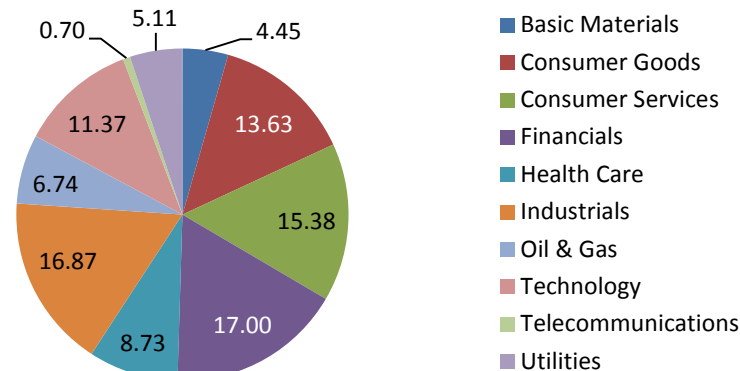
## DESCRIPTIVE STATISTICS

TOP 10 COMPANIES				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
DISCOVERY COMMUNICATIONS	DISCA	Consumer Services	19,979	0.67
MACYS INC	M	Consumer Services	19,657	0.66
WESTERN DIGITAL CORPORATION	WDC	Technology	18,836	0.63
DELPHI AUTOMOTIVE	DLPH	Consumer Goods	18,503	0.62
SEAGATE TECHNOLOGY	STX	Technology	17,400	0.58
VERTEX PHARMACEUTICALS	VRTX	Health Care	17,368	0.58
CERNER CORPORATION	CERN	Technology	17,220	0.58
MOODYS CORPORATION	MCO	Financials	16,879	0.56
MYLAN INC	MYL	Health Care	16,616	0.56
CHIPOTLE MEXICAN GRLL	CMG	Consumer Services	16,486	0.55

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	2,993,854
Largest Company	19,979
Smallest Company	790
Median Company	7,552
Average Company	8,158
Number of Companies	367
% Weight Largest Company	0.67

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPMI1



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