

# CRSP INDEXES

## US MID CAP INDEX QUARTERLY PERFORMANCE

**JUNE 29, 2012**

TICKER SYMBOL CRSPM11

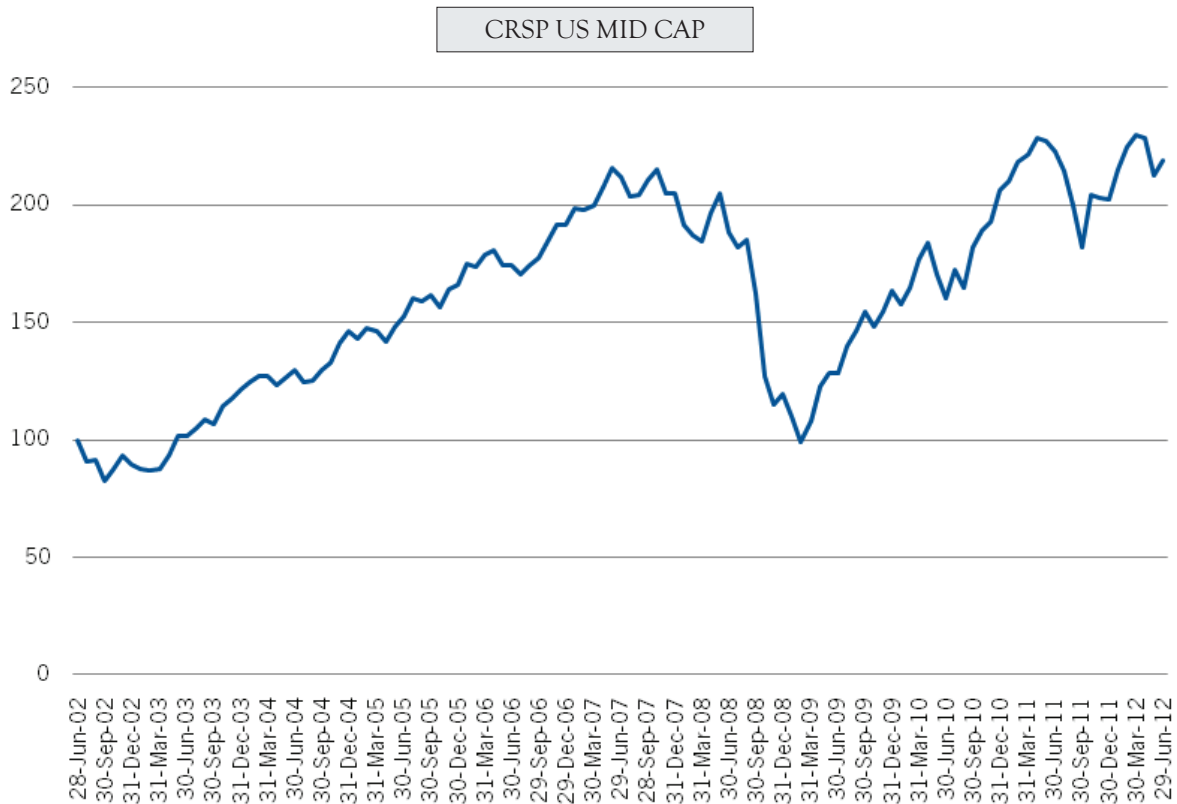
### ABOUT THE CRSP US MID CAP INDEX

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

Based on backtest data until March 30, 2011



## INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON \*based on 10-year backtest data until March 30, 2011

	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since Inception (Jan. 2, 2001)
CRSP US Mid Cap Index (CRSPMI1)	2.86	-4.80	8.10	-1.83	19.39	0.62	8.13	5.79

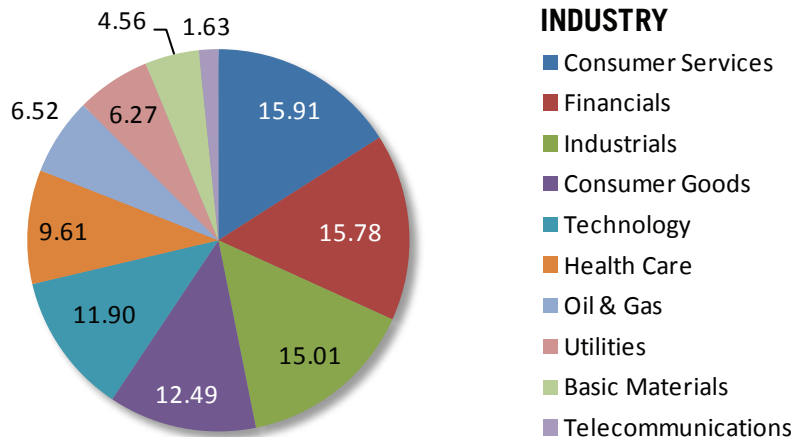
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
WHOLE FOODS MARKET	WFM	Consumer Services	15,748	0.74%
PROLOGIS	PLD	Financials	15,299	0.72%
MACYS	M	Consumer Services	14,242	0.67%
AVALONBAY COMMUNITIES	AVB	Financials	13,490	0.63%
ROSS STORES	ROST	Consumer Services	13,445	0.63%
DISCOVERY COMMUNICATIONS	DISCA	Consumer Services	12,755	0.60%
CF INDUSTRIES HOLDINGS	CF	Basic Materials	12,717	0.60%
HEALTH CARE REIT	HCN	Financials	12,466	0.59%
NORTHEAST UTILITIES	NU	Utilities	12,171	0.57%
TERADATA CORP	TDC	Technology	12,148	0.57%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	2,130,119
Largest Company	15,748
Smallest Company	253
Median Company	5,346
Average Company	5,868
Number of Companies	363
% Weight Largest Company	0.74%

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPMI1



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