

QUARTERLY PERFORMANCE  
**U.S. MID CAP  
 VALUE INDEX**

QUARTER ENDING **03-31-15** TICKER SYMBOL **CRSPMIV1**

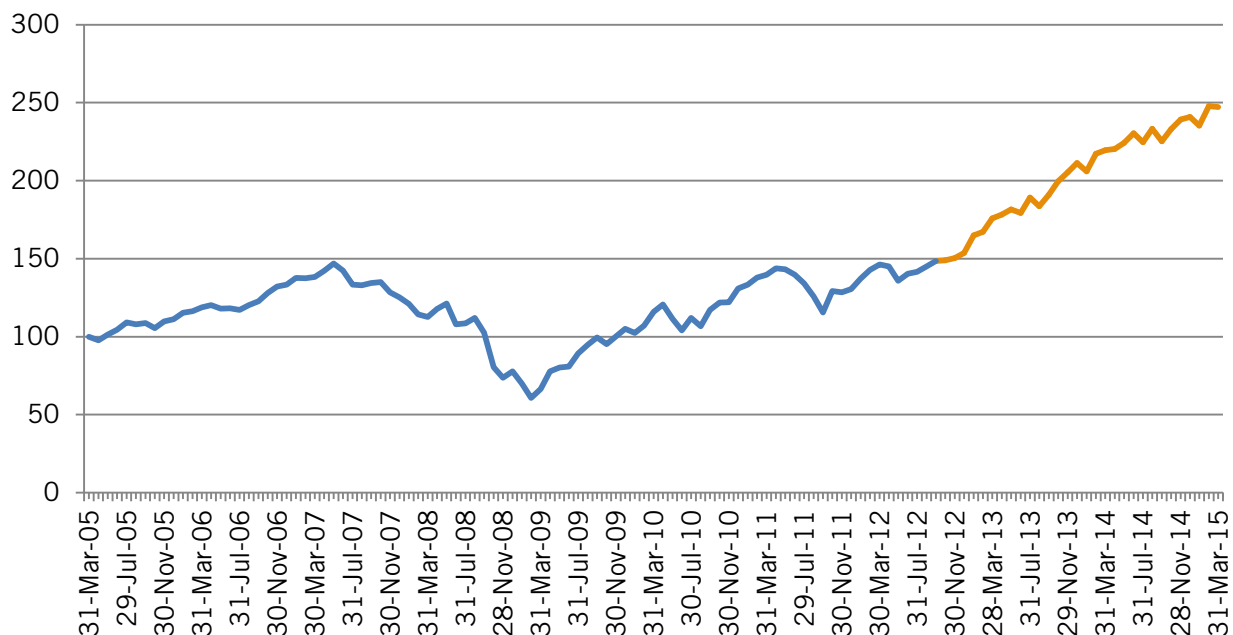
**ABOUT THE CRSP U.S. MID CAP VALUE INDEX**

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 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 LEVELS AS OF MARCH 2015**



*\*Based on backtest data through September 7, 2012*

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF MARCH 31, 2015

\*Based on backtest data through September 7, 2012

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-0.30%	2.59%	2.59%	12.60%	19.09%	16.34%	9.47%	9.53%
PRICE RETURN	-0.51%	2.09%	2.09%	10.44%	16.68%	13.84%	6.87%	6.93%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMERISOURCE BERGEN	ABC	CONSUMER SERVICES	23,714	1.39
BOSTON SCIENTIFIC	BSX	HEALTH CARE	23,617	1.38
DELPHI AUTOMOTIVE	DLPH	CONSUMER GOODS	23,147	1.35
FIDELITY NATIONAL INFORMATION	FIS	INDUSTRIALS	19,312	1.13
HARTFORD FINANCIAL SERVICES	HIG	FINANCIALS	18,045	1.06
SIGMA ALDRICH CORPORATION	SIAL	BASIC MATERIALS	16,511	0.97
SEAGATE TECHNOLOGY	STX	TECHNOLOGY	16,229	0.95
EVERSOURCE ENERGY	ES	UTILITIES	16,005	0.94
ALCOA INC	AA	BASIC MATERIALS	15,791	0.92
WHIRLPOOL CORPORATION	WHR	CONSUMER GOODS	15,781	0.92

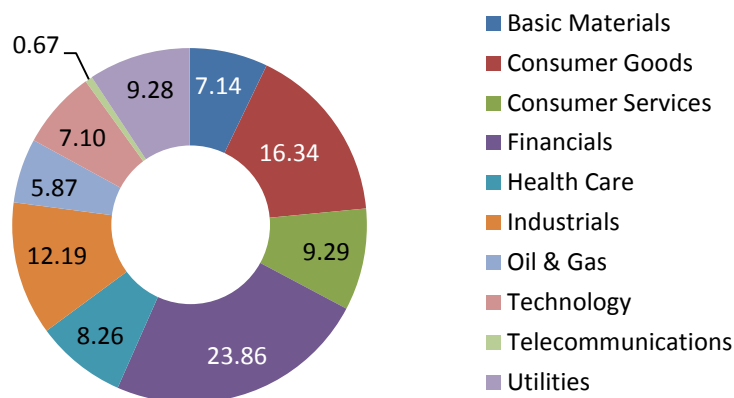
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,708,704
LARGEST COMPANY	23,714
SMALLEST COMPANY	827
MEDIAN COMPANY	7,894
AVERAGE COMPANY	8,417
NUMBER OF COMPANIES	203
% WEIGHT LARGEST COMPANY	1.39

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPMIV1



## CHICAGO BOOTH | CRSP® | Center for Research in Security Prices

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