

CRSP INDEXES

US MEGA CAP INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

TICKER SYMBOL CRSPME1

ABOUT THE CRSP US MEGA CAP INDEX

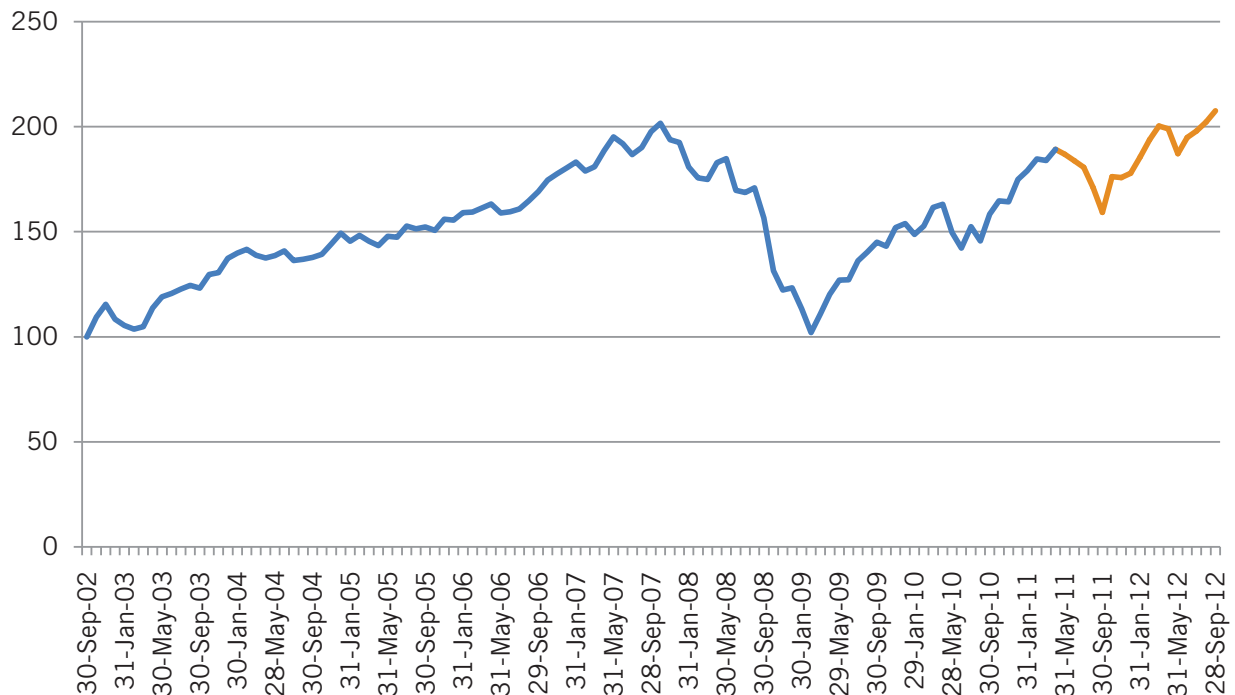
The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70% of investable market capitalization. The index includes securities traded on NYSE, AMEX, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, are the first Fridays of March, June, September and December. The index is reconstituted 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

As of September 28, 2012

CRSP US MEGA CAP INDEX



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

INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of September 28, 2012								
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Mega Cap Index (CRSPME1)	2.62	6.50	16.65	30.36	12.69	0.98	7.57	3.00

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

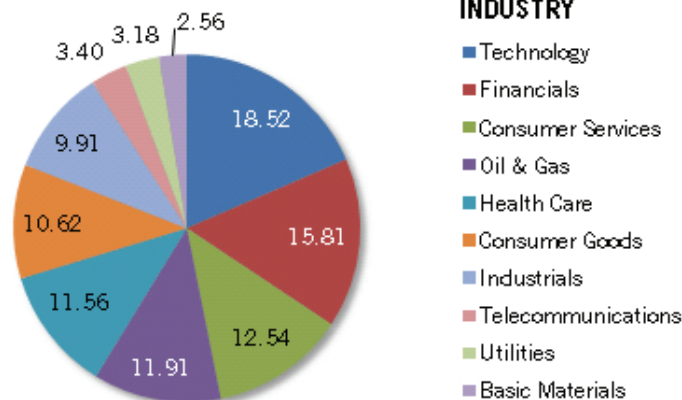
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
APPLE	AAPL	Technology	625,494	5.52%
EXXON MOBIL	XOM	Oil & Gas	422,128	3.73%
GENERAL ELECTRIC	GE	Industrials	239,791	2.12%
IBM	IBM	Technology	237,069	2.09%
CHEVRON CORP	CVX	Oil & Gas	228,707	2.02%
MICROSOFT	MSFT	Technology	224,692	1.98%
AT&T	T	Telecommunications	217,491	1.92%
GOOGLE	GOOG	Technology	197,658	1.75%
PROCTER & GAMBLE	PG	Consumer Goods	191,250	1.69%
JOHNSON & JOHNSON	JNJ	Health Care	189,988	1.68%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	11,326,140
Largest Company	625,494
Smallest Company	2,786
Median Company	20,103
Average Company	41,488
Number of Companies	273
% Weight Largest Company	5.52%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPME1



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