

# CRSP INDEXES

## US MEGA CAP GROWTH INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

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.

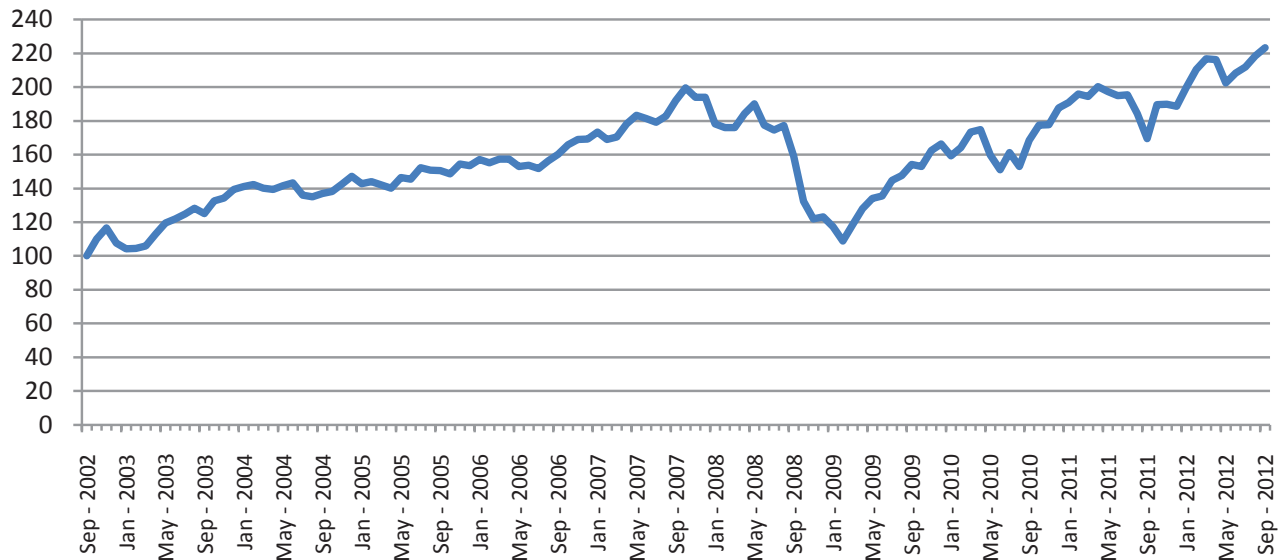
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 September 28, 2012

CRSP US MEGA CAP GROWTH INDEX



Based on backtest data through September 7, 2012

## 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 Growth Index (CRSPMEG1)	2.26	7.21	18.40	31.78	13.15	3.07	8.37	3.02

\* Based on backtest data through September 7, 2012

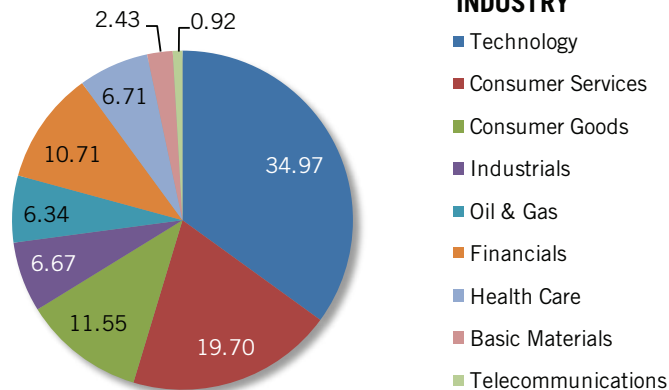
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
APPLE	AAPL	Technology	625,494	13.11%
IBM	IBM	Technology	237,069	4.97%
GOOGLE	GOOG	Technology	197,658	4.14%
COCA COLA	KO	Consumer Goods	170,758	3.58%
PHILIP MORRIS	PM	Consumer Goods	151,614	3.18%
ORACLE	ORCL	Technology	115,313	2.42%
INTEL	INTC	Technology	107,795	2.26%
QUALCOMM	QCOM	Technology	106,442	2.23%
SCHLUMBERGER	SLB	Oil & Gas	95,984	2.01%
COMCAST	CMCSA	Consumer Services	95,729	2.01%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	4,769,835
Largest Company	625,494
Smallest Company	1,279
Median Company	19,103
Average Company	39,749
Number of Companies	120
% Weight Largest Company	13.11%

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPMEG1



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