

CRSP INDEXES

US MID CAP INDEX QUARTERLY PERFORMANCE

DECEMBER 31, 2012

TICKER SYMBOL CRSPM11

ABOUT THE CRSP US MID CAP INDEX

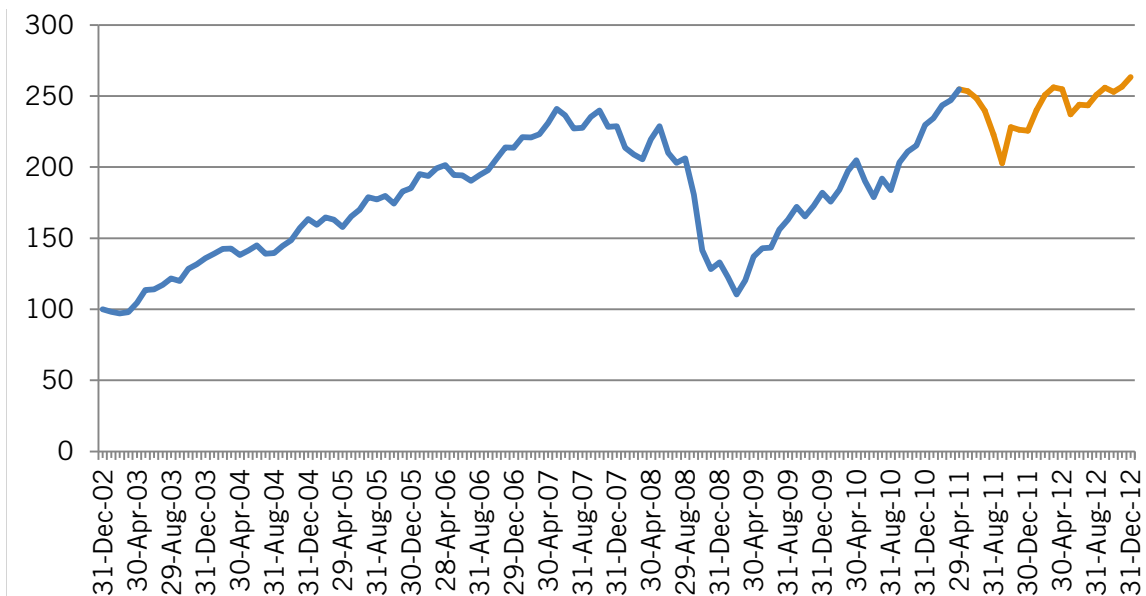
The CRSP US Mid Cap Index targets inclusion of the U.S. companies that fall between the top 70%-85% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, 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

As of December 31, 2012

CRSP US MID CAP INDEX



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

INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of December 31, 2012								
	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 (CRSPMI1)	2.58	2.85	16.69	16.69	13.08	2.86	10.17	6.43

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

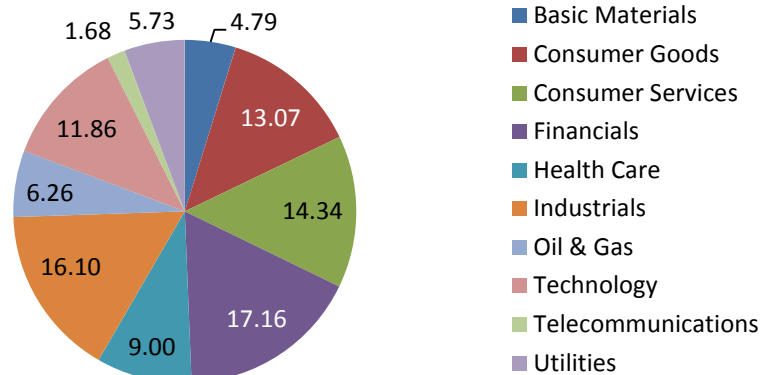
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
PROLOGIS	PLD	Financials	16,487	0.74
HEALTH CARE REIT	HCN	Financials	15,796	0.71
AVALONBAY COMMUNITIES	AVB	Financials	15,034	0.67
MACYS	M	Consumer Services	14,768	0.66
LIBERTY GLOBAL	LBTYA	Consumer Services	13,941	0.62
DISCOVER COMMUNICATIONS	DISCA	Consumer Services	13,711	0.61
SHERWIN WILLIAMS	SHW	Industrials	13,237	0.59
REGENERON PHARMACEUTICALS	REGN	Health Care	12,695	0.57
CF INDUSTRIES	CF	Basic Materials	12,552	0.56
FASTENAL	FAST	Industrials	12,316	0.55

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	2,274,550
Largest Company	16,487
Smallest Company	540
Median Company	5,853
Average Company	6,263
Number of Companies	357
% Weight Largest Company	0.74

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMI1



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