

CRSP INDEXES

US LARGE CAP INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

TICKER SYMBOL CRSP1

ABOUT THE CRSP US LARGE CAP INDEX

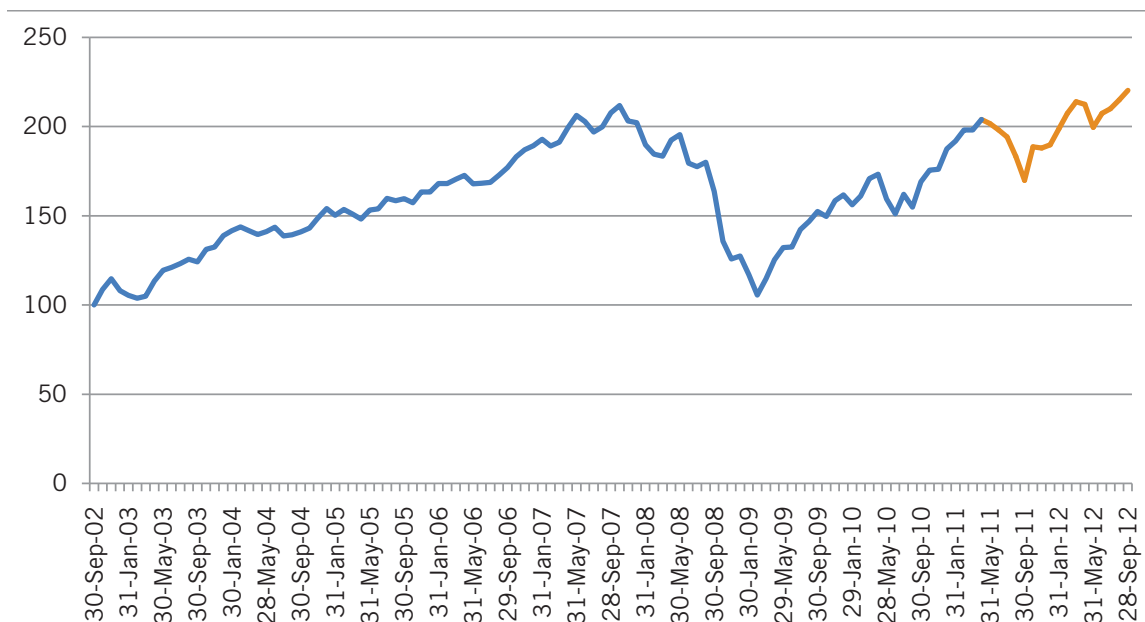
The CRSP US Large Cap Index includes U.S. companies that comprise the top 85% of investable market capitalization and are traded on NYSE, AMEX, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, are the first Fridays of March, June, 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

As of September 28, 2012

CRSP US LARGE 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 Large Cap Index (CRSPLC1) | 2.54 | 6.24 | 16.12 | 29.67 | 13.06 | 1.19 | 8.22 | 3.68 |

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

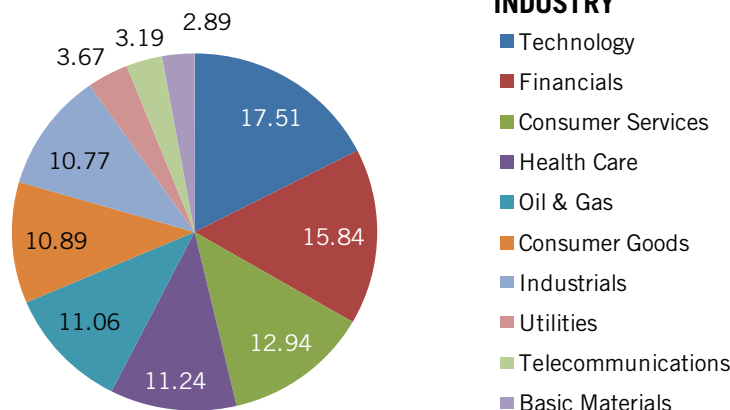
DESCRIPTIVE STATISTICS

| TOP 10 CONSTITUENTS | | | | |
|---------------------|--------|--------------------------|-----------------------------|----------------|
| Security Name | Ticker | FTSE ICB Industry Sector | Index Mkt Cap (\$ millions) | Current Weight |
| APPLE | AAPL | Technology | 625,494 | 4.64% |
| EXXON MOBIL | XOM | Oil & Gas | 422,128 | 3.13% |
| GENERAL ELECTRIC | GE | Industrials | 239,791 | 1.78% |
| IBM | IBM | Technology | 237,069 | 1.76% |
| CHEVRON | CVX | Oil & Gas | 228,707 | 1.70% |
| MICROSOFT | MSFT | Technology | 224,692 | 1.67% |
| AT&T | T | Telecommunications | 217,491 | 1.61% |
| GOOGLE INC | GOOG | Technology | 197,658 | 1.47% |
| PROCTOR & GAMBLE | PG | Consumer Goods | 191,250 | 1.42% |
| JOHNSON & JOHNSON | JNJ | Health Care | 189,988 | 1.41% |

| MARKET CAP STRUCTURE | CURRENT (\$ millions) |
|--------------------------|-----------------------|
| Index Market Cap | 13,469,355 |
| Largest Company | 625,494 |
| Smallest Company | 410 |
| Median Company | 9,339 |
| Average Company | 21,830 |
| Number of Companies | 617 |
| % Weight Largest Company | 4.64% |

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPLC1



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