

CRSP INDEXES

US MEGA CAP INDEX QUARTERLY PERFORMANCE

DECEMBER 31, 2012

TICKER SYMBOL CRSPME1

ABOUT THE CRSP US MEGA CAP INDEX

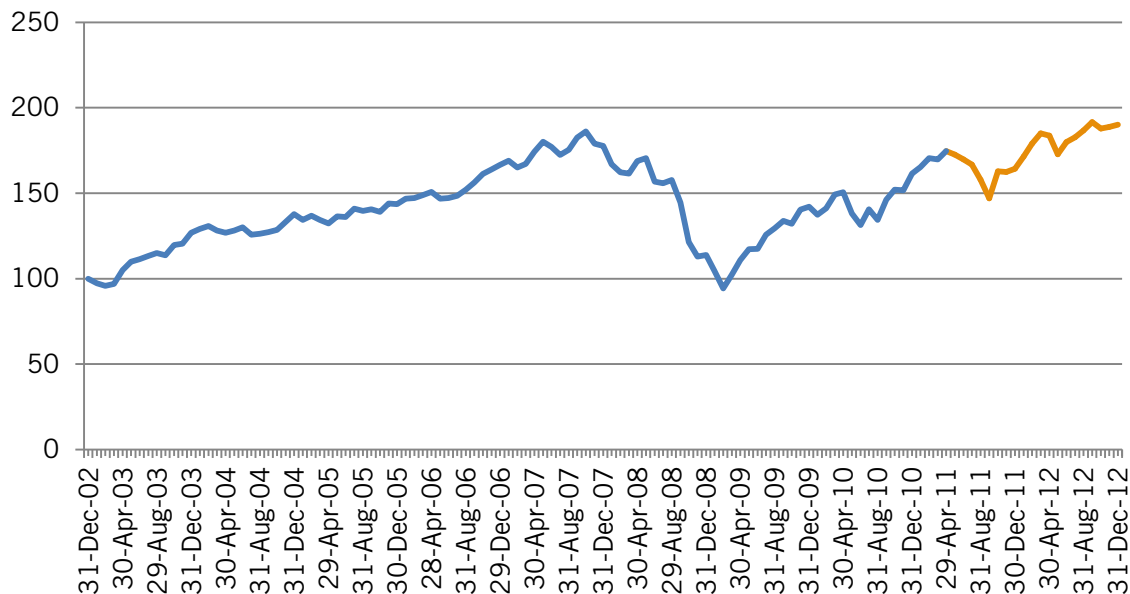
The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, are the first Fridays of March, June, September and December. 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 December 31, 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 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 Mega Cap Index (CRSPME1)	0.66	-0.82	15.69	15.69	10.18	1.35	6.63	2.86

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

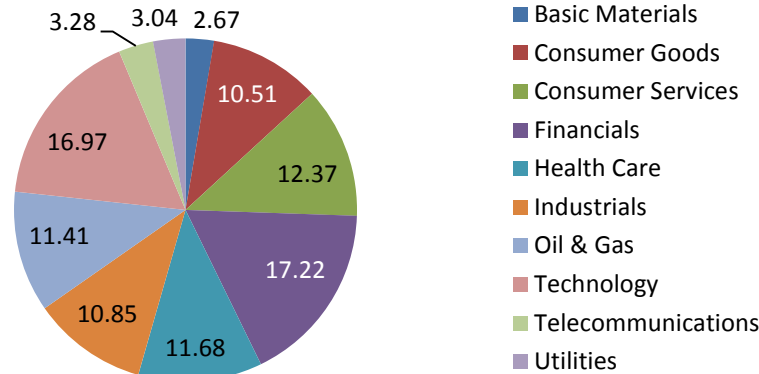
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE	AAPL	Technology	479,198	4.30
EXXON MOBIL	XOM	Oil & Gas	388,000	3.48
INTERNATIONAL BUSINE	IBM	Technology	214,495	1.93
GENERAL ELECTRIC	GE	Industrials	214,340	1.92
CHEVRON	CVX	Oil & Gas	208,342	1.87
MICROSOFT	MSFT	Technology	201,111	1.81
JOHNSON & JOHNSON	JNJ	Health Care	192,547	1.73
AT&T	T	Telecommunications	189,258	1.70
GOOGLE	GOOG	Technology	185,473	1.66
PROCTER & GAMBLE	PG	Consumer Goods	183,604	1.65

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	11,327,580
Largest Company	479,198
Smallest Company	2,621
Median Company	20,536
Average Company	39,789
Number of Companies	280
% Weight Largest Company	4.30

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPME1



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