

CRSP INDEXES

US MID CAP INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

TICKER SYMBOL CRSPM1

ABOUT THE CRSP US MID CAP INDEX

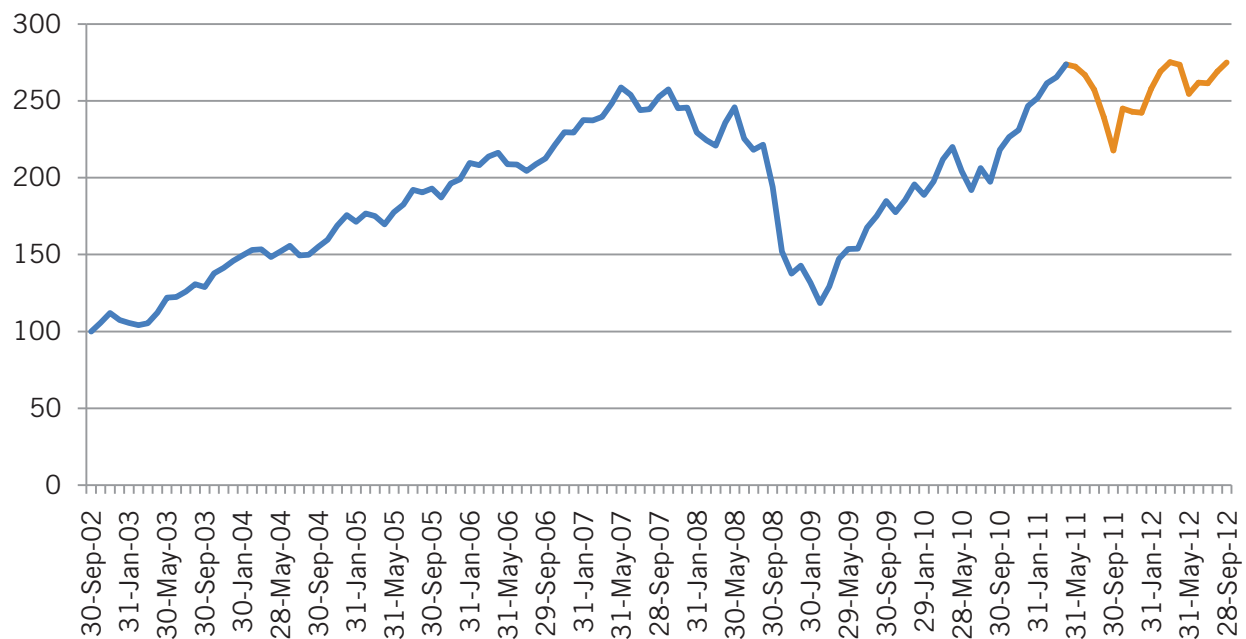
The CRSP US Mid Cap Index targets inclusion of the U.S. companies that fall between the top 70%-85% of investable market capitalization. The index includes securities traded on NYSE, AMEX, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are 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 MID 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 Mid Cap Index (CRSPMI1)	2.14	4.95	13.45	26.23	14.15	1.70	10.64	6.31

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

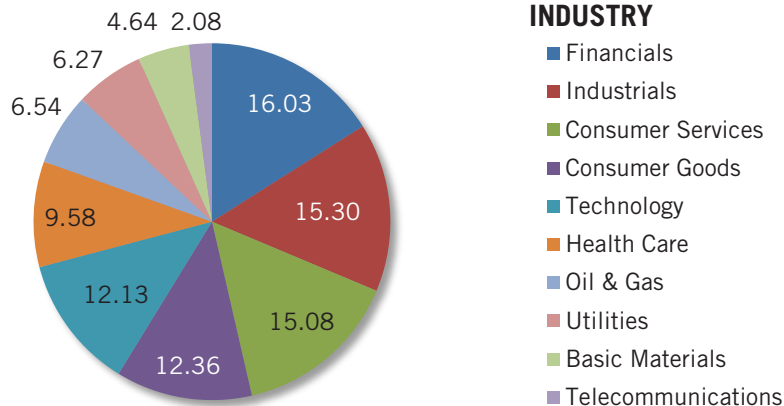
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
SPRINT NEXTEL	S	Telecommunications	16,562	0.77%
PROLOGIS	PLD	Financials	16,138	0.75%
MACYS	M	Consumer Services	15,143	0.71%
CF INDUSTRIES HOLDINGS	CF	Basic Materials	13,934	0.65%
LIBERTY GLOBAL	LBTYA	Consumer Services	13,872	0.65%
ROSS STORES	ROST	Consumer Services	13,742	0.64%
DISCOVERY COMMUNICATIONS	DISCA	Consumer Services	13,740	0.64%
AVALONBAY COMMUNITIES	AVB	Financials	13,179	0.61%
HEALTH CARE REIT	HCN	Financials	13,091	0.61%
SHERWIN WILLIAMS	SHW	Industrials	12,990	0.61%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	2,143,215
Largest Company	16,562
Smallest Company	410
Median Company	5,790
Average Company	6,159
Number of Companies	348
% Weight Largest Company	0.77%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMI1



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