

CRSP INDEXES

US MEGA CAP GROWTH INDEX QUARTERLY PERFORMANCE

DECEMBER 31, 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.

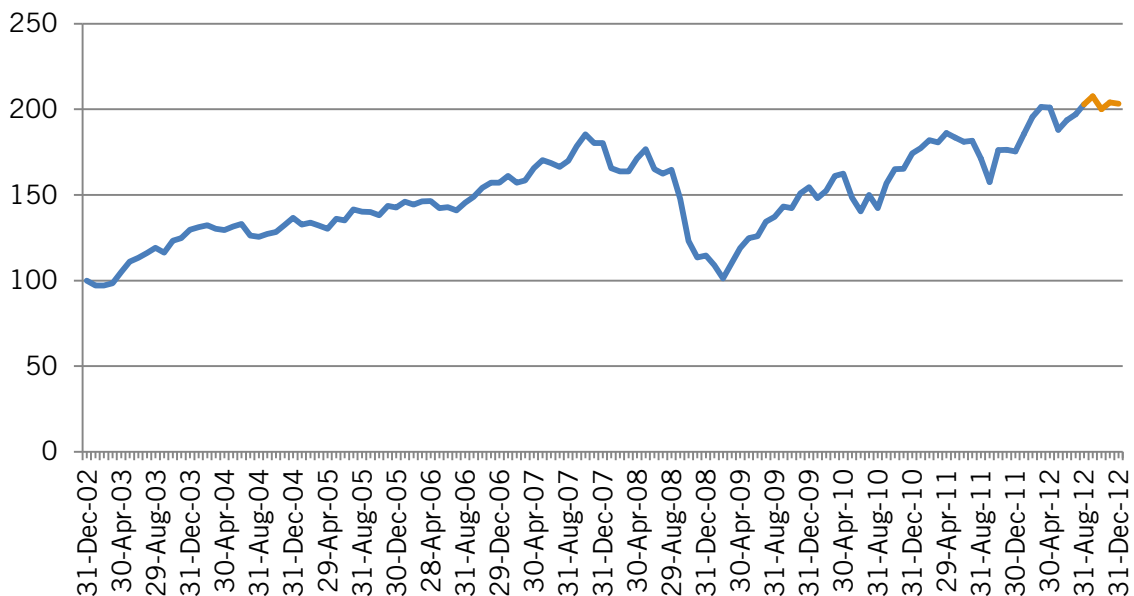
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 December 31, 2012

CRSP US MEGA CAP GROWTH INDEX



Based on backtest data through September 7, 2012

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 Growth Index (CRSPMEG1)	-0.40	-2.06	15.96	15.96	9.56	2.43	7.35	2.76

* Based on backtest data through September 7, 2012

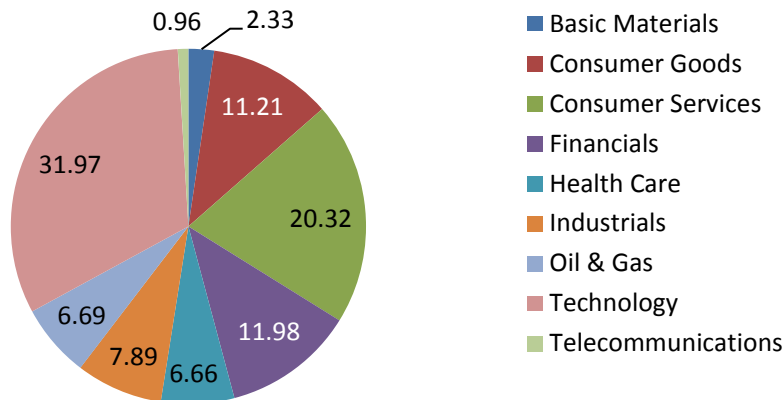
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE	AAPL	Technology	479,198	10.26
INTERNATIONAL BUSINESS	IBM	Technology	214,495	4.59
GOOGLE	GOOG	Technology	185,473	3.97
COCA COLA	KO	Consumer Goods	161,331	3.45
PHILIP MORRIS	PM	Consumer Goods	138,071	2.96
ORACLE	ORCL	Technology	119,344	2.55
QUALCOMM	QCOM	Technology	103,281	2.21
COMCAST	CMCSA	Consumer Services	96,048	2.06
INTEL	INTC	Technology	95,679	2.05
HOME DEPOT	HD	Consumer Services	90,683	1.94

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	4,765,371
Largest Company	479,198
Smallest Company	2,621
Median Company	20,531
Average Company	38,294
Number of Companies	122
% Weight Largest Company	10.26

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMEG1



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