

CRSP INDEXES

US MEGA CAP GROWTH INDEX QUARTERLY PERFORMANCE

SEPTEMBER 30, 2013

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.

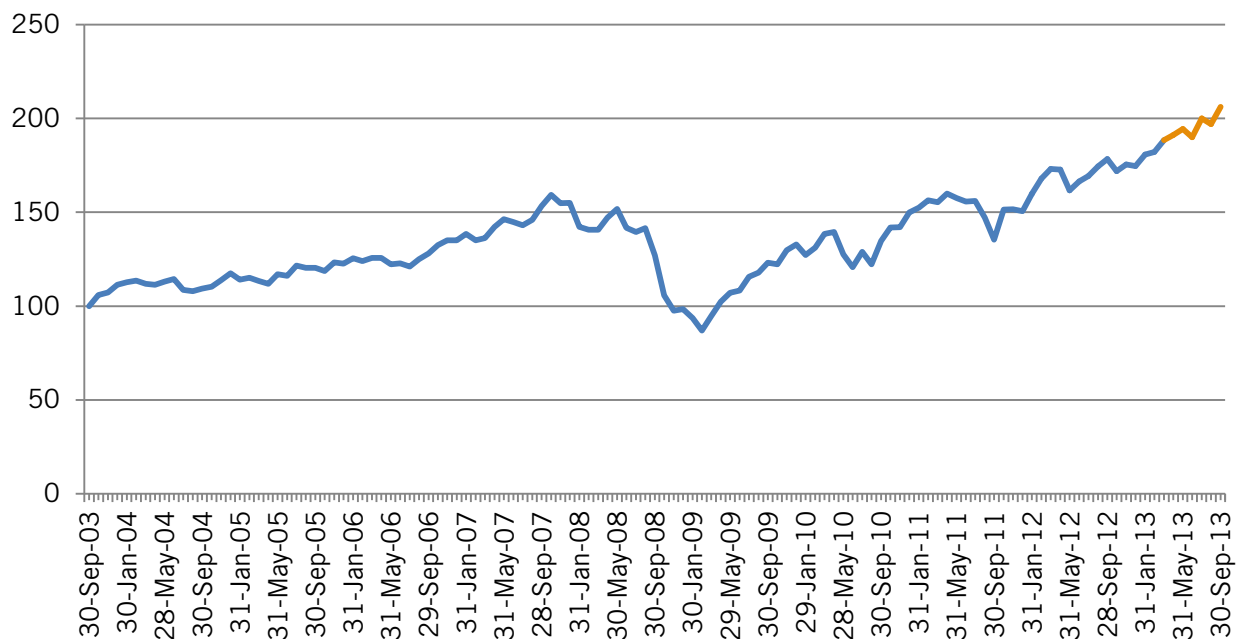
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 September 30, 2013

CRSP US MEGA CAP GROWTH INDEX



Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of September 30, 2013

	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 - Total Return	4.74%	8.55%	18.04%	15.61%	15.27%	10.18%	7.51%	3.99%
CRSP US Mega Cap Growth Index - Price Return	4.61%	8.10%	16.64%	13.52%	13.34%	8.33%	5.96%	2.62%

* Based on backtest data through September 7, 2012

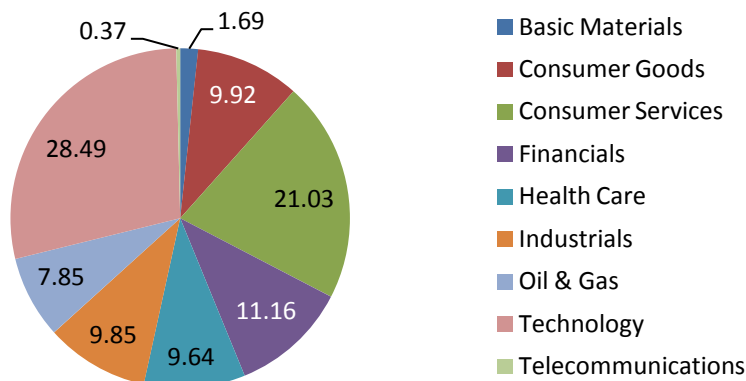
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE INC	AAPL	Technology	433,126	7.53
GOOGLE INC	GOOG	Technology	239,945	4.17
INTERNATIONAL BUSINESS MACHINES	IBM	Technology	202,851	3.52
COCA COLA COMPANY	KO	Consumer Goods	151,135	2.63
PHILIP MORRIS INTERNATIONAL	PM	Consumer Goods	133,143	2.31
COMCAST CORPORATION	CMCSA	Consumer Services	117,231	2.04
SCHLUMBERGER LTD	SLB	Oil & Gas	116,916	2.03
QUALCOMM INC	QCOM	Technology	115,551	2.01
ORACLE CORPORATION	ORCL	Technology	115,203	2.00
AMAZON.COM	AMZN	Consumer Services	114,272	1.99

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	5,754,921
Largest Company	433,126
Smallest Company	4,666
Median Company	24,130
Average Company	42,316
Number of Companies	136
% Weight Largest Company	7.53

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMEG1



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