

CRSP INDEXES

US MEGA CAP VALUE INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

TICKER SYMBOL CRSPMEV1

ABOUT THE CRSP US MEGA CAP VALUE 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. Value 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 value or growth index using CRSP's multifactor model.

CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

10-YEAR CUMULATIVE INDEX PERFORMANCE

As of September 28, 2012

CRSP US MEGA CAP VALUE INDEX



Based on backtest data through September 7, 2012

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 Mega Cap Value Index (CRSPMEV1)	2.91	5.89	15.55	29.12	12.08	-1.05	6.84	2.86

* Based on backtest data through September 7, 2012

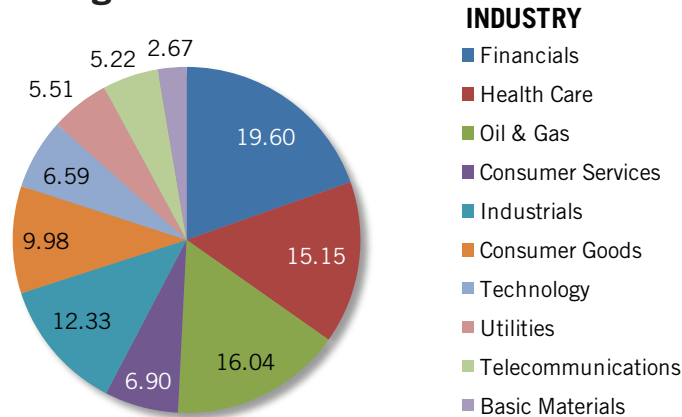
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
EXXON MOBIL	XOM	Oil & Gas	422,127	6.47%
GENERAL ELECTRIC	GE	Industrials	239,791	3.67%
CHEVRON	CVX	Oil & Gas	228,707	3.50%
MICROSOFT	MSFT	Technology	224,692	3.44%
AT&T	T	Telecommunications	217,491	3.33%
PROCTER & GAMBLE	PG	Consumer Goods	191,250	2.93%
JOHNSON & JOHNSON	JNJ	Health Care	189,988	2.91%
PFIZER	PFE	Health Care	185,617	2.84%
WELLS FARGO	WFC	Financials	182,394	2.79%
BERKSHIRE HATHAWAY	BRK.A	Financials	160,124	2.45%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	6,526,216
Largest Company	422,128
Smallest Company	3,360
Median Company	20,304
Average Company	42,655
Number of Companies	153
% Weight Largest Company	6.47%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMEV1



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