

CRSP INDEXES

US MID CAP GROWTH INDEX QUARTERLY PERFORMANCE

SEPTEMBER 28, 2012

TICKER SYMBOL CRSPMIG1

ABOUT THE CRSP US MID 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 28, 2012

CRSP US MID CAP GROWTH 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 Mid Cap Growth Index (CRSPMIG1) | 1.76 | 4.28 | 13.46 | 25.10 | 14.47 | 1.62 | 11.35 | 5.72 |

* Based on backtest data through September 7, 2012

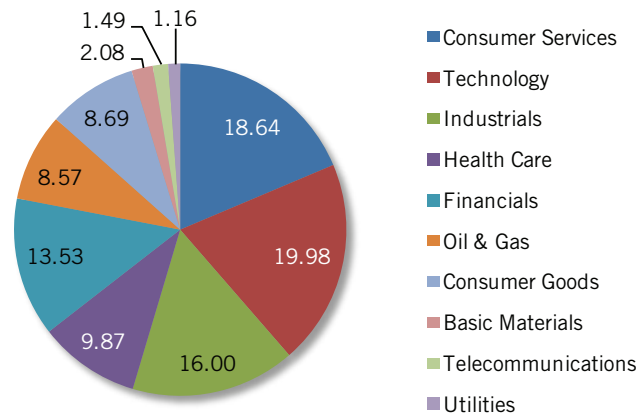
DESCRIPTIVE STATISTICS

| TOP 10 CONSTITUENTS | | | | |
|--------------------------|--------|--------------------------|-----------------------------|----------------|
| Security Name | Ticker | FTSE ICB Industry Sector | Index Mkt Cap (\$ millions) | Current Weight |
| PROLOGIS INC | PLD | Financials | 16,138 | 1.54% |
| LIBERTY GLOBAL INC | LBTYA | Consumer Services | 13,872 | 1.33% |
| ROSS STORES INC | ROST | Consumer Services | 13,742 | 1.31% |
| DISCOVERY COMMUNICATIONS | DISCA | Consumer Services | 13,740 | 1.31% |
| AVALONBAY COMMUNITIES | AVB | Financials | 13,179 | 1.26% |
| HEALTH CARE REIT INC | HCN | Financials | 13,091 | 1.25% |
| SHERWIN WILLIAMS | SHW | Industrials | 12,990 | 1.24% |
| TERADATA CORPORATION | TDC | Technology | 12,714 | 1.22% |
| EDWARDS LIFESCIENCES | EW | Health Care | 12,424 | 1.19% |
| GRAINGER W W | GWV | Industrials | 12,344 | 1.18% |

| MARKET CAP STRUCTURE | CURRENT (\$ millions) |
|--------------------------|-----------------------|
| Index Market Cap | 1,046,347 |
| Largest Company | 16,138 |
| Smallest Company | 410 |
| Median Company | 6,645 |
| Average Company | 6,884 |
| Number of Companies | 152 |
| % Weight Largest Company | 1.54% |

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMIG1



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