

Advisory Research

MONTHLY INDEX UPDATE

Select Benchmark Comparisons as of August 31, 2010



RBC Wealth Management®

DOMESTIC EQUITIES

As of August 31, 2010

In Percentages, Based on U.S. Dollars	ANNUALIZED TOTAL RETURNS				CALENDAR PERIOD TOTAL RETURNS												CUMULATIVE TOTAL RETURNS		
	1 Year	3 Year	5 Year	10 Year	Last Month	Trailing 3 Months	Year to Date	2009	2008	2007	2006	2005	2004	2003	2002	2001	3 Year	5 Year	10 Year
Dow Jones Industrial Average	8.39	-6.47	1.77	1.23	-3.91	-0.50	-2.11	22.68	-31.93	8.88	19.05	1.72	5.31	28.28	-15.01	-5.44	-18.19	9.16	13.01
Dow Jones US Completion	10.64	-5.98	0.96	0.94	-5.56	-6.09	-0.14	36.99	-39.03	5.39	15.28	10.03	18.10	43.93	-17.85	-9.37	-16.88	4.87	9.82
Dow Jones US Total Composite	5.69	-8.14	-0.52	-1.08	-4.69	-3.70	-3.99	28.30	-37.23	5.62	15.77	6.38	12.48	31.65	-20.86	-10.98	-22.49	-2.60	-10.28
Dow Jones US Select Real Estate Securities	33.33	-7.32	0.48	9.82	-1.42	2.35	14.11	29.20	-39.83	-17.66	35.68	13.82	34.83	37.08	2.66	10.45	-20.39	2.42	155.26
FTSE NAREIT All Real Estate Investment Trusts (REITs)	30.62	-5.96	0.23	9.77	-1.40	2.59	13.44	27.45	-37.34	-17.83	34.34	8.26	30.40	38.47	5.22	15.50	-16.85	1.17	153.95
FTSE NAREIT Equity Real Estate Investment Trusts (REITs)	32.69	-6.08	1.11	10.23	-1.39	2.58	14.00	27.99	-37.73	-15.69	35.06	12.13	31.56	37.08	3.81	13.93	-17.16	5.69	164.81
NASDAQ Composite	6.08	-5.78	0.51	-5.91	-6.12	-6.22	-6.37	45.57	-40.13	10.81	10.40	2.12	9.15	50.93	-31.13	-20.13	-16.35	2.59	-45.63
NYSE Composite	0.91	-11.27	-2.21	-0.62	-4.21	-1.29	-6.70	24.80	-40.89	6.58	17.86	6.95	12.16	29.28	-19.83	-10.21	-30.15	-10.57	-6.00
Russell Top 200	2.99	-9.10	-1.29	-3.30	-4.50	-3.35	-6.19	24.21	-36.07	5.89	15.53	3.77	8.31	26.68	-23.36	-14.57	-24.90	-6.30	-28.47
Russell Top 200 Growth	4.16	-6.19	-0.10	-6.15	-4.81	-3.21	-7.35	34.01	-36.06	12.15	8.56	2.88	3.74	26.63	-27.98	-20.49	-17.45	-0.50	-47.00
Russell Top 200 Value	1.80	-12.03	-2.50	-0.15	-4.18	-3.49	-4.96	14.59	-36.09	0.25	22.99	4.60	13.34	26.75	-18.02	-8.79	-31.92	-11.89	-1.47
Russell 1000	5.55	-8.34	-0.71	-1.55	-4.47	-3.52	-4.37	28.43	-37.60	5.77	15.46	6.27	11.40	29.89	-21.65	-12.45	-23.00	-3.52	-14.47
Russell 1000 Growth	6.15	-6.26	0.10	-5.36	-4.67	-3.49	-5.68	37.21	-38.44	11.81	9.07	5.26	6.30	29.75	-27.88	-20.42	-17.62	0.52	-42.35
Russell 1000 Value	4.96	-10.61	-1.69	1.92	-4.28	-3.55	-3.03	19.69	-36.85	-0.17	22.25	7.05	16.49	30.03	-15.52	-5.59	-28.58	-8.15	20.94
Russell Midcap	12.32	-6.32	0.82	3.66	-4.40	-3.93	0.35	40.48	-41.46	5.60	15.26	12.65	20.22	40.06	-16.19	-5.62	-17.78	4.17	43.23
Russell Midcap Growth	11.58	-6.29	0.80	-2.50	-4.30	-4.22	-1.10	46.29	-44.32	11.43	10.66	12.10	15.48	42.71	-27.41	-20.15	-17.71	4.07	-22.36
Russell Midcap Value	13.01	-6.79	0.45	6.95	-4.48	-3.67	1.73	34.21	-38.44	-1.42	20.22	12.65	23.71	38.07	-9.65	2.33	-19.03	2.29	95.74
Russell 2500	10.06	-6.26	0.27	3.64	-5.92	-6.49	-1.00	34.39	-36.79	1.38	16.16	8.11	18.29	45.51	-17.79	1.22	-17.64	1.37	42.92
Russell 2500 Growth	10.34	-6.27	0.75	-1.43	-6.34	-6.55	-1.91	41.66	-41.50	9.69	12.26	8.17	14.59	46.32	-29.09	-10.83	-17.65	3.82	-13.42
Russell 2500 Value	9.82	-6.60	-0.49	6.95	-5.55	-6.43	-0.20	27.68	-31.99	-7.27	20.18	7.74	21.58	44.93	-9.88	9.74	-18.53	-2.42	95.78
Russell 2000	6.60	-7.44	-0.69	2.48	-7.40	-8.71	-2.97	27.17	-33.79	-1.57	18.37	4.55	18.33	47.25	-20.48	2.49	-20.70	-3.42	27.70
Russell 2000 Growth	7.16	-7.02	-0.17	-1.94	-7.29	-7.79	-3.44	34.47	-38.54	7.05	13.35	4.15	14.31	48.54	-30.26	-9.23	-19.61	-0.84	-17.80
Russell 2000 Value	6.06	-8.03	-1.33	6.56	-7.52	-9.57	-2.54	20.58	-28.92	-9.78	23.48	4.71	22.25	46.03	-11.43	14.02	-22.20	-6.49	88.82
Russell 3000	5.64	-8.27	-0.72	-1.26	-4.71	-3.95	-4.26	28.34	-37.31	5.14	15.71	6.12	11.95	31.06	-21.54	-11.46	-22.82	-3.53	-11.93
Russell 3000 Growth	6.21	-6.32	0.08	-5.11	-4.88	-3.85	-5.52	37.01	-38.44	11.40	9.46	5.17	6.93	30.97	-28.03	-19.63	-17.80	0.42	-40.80
Russell 3000 Value	5.08	-10.40	-1.66	2.25	-4.53	-4.05	-2.96	19.76	-36.25	-1.01	22.34	6.85	16.94	31.14	-15.18	-4.33	-28.07	-8.04	24.94
Standard and Poor's 100	2.43	-9.28	-1.02	-3.43	-4.71	-2.96	-6.07	22.29	-35.31	6.12	18.47	1.17	6.43	26.25	-22.59	-13.81	-25.33	-5.02	-29.47
Standard and Poor's 500 - Equal Weighted	10.67	-5.33	1.13	4.30	-4.78	-4.15	-1.32	46.31	-39.72	1.53	15.80	8.06	18.09	39.61	-18.18	-0.39	-15.16	5.80	52.38
Standard and Poor's 500	4.91	-8.66	-0.91	-1.81	-4.51	-3.17	-4.62	26.46	-37.00	5.49	15.79	4.91	10.88	28.68	-22.10	-11.88	-23.79	-4.47	-16.72
Standard and Poor's 500 Growth	5.73	-6.00	-0.17	-4.72	-4.35	-2.56	-5.90	31.57	-34.92	9.13	11.01	1.14	6.97	27.08	-28.10	-16.12	-16.95	-0.83	-38.37
Standard and Poor's 500 Value	3.93	-11.44	-1.78	0.76	-4.68	-3.78	-3.33	21.18	-39.22	1.99	20.80	8.71	15.03	30.36	-16.59	-8.18	-30.54	-8.58	7.84
Standard and Poor's MidCap 400	11.87	-4.29	1.73	4.20	-4.94	-5.03	0.24	37.38	-36.23	7.98	10.32	12.56	16.48	35.62	-14.51	-0.61	-12.32	8.94	50.92
Standard and Poor's MidCap 400 Growth	13.70	-2.87	2.57	3.21	-4.47	-4.28	1.42	41.08	-37.61	13.50	5.81	14.42	15.78	37.32	-19.67	-2.55	-8.35	13.52	37.19
Standard and Poor's MidCap 400 Value	10.08	-5.73	0.79	5.12	-5.40	-5.77	-0.88	33.73	-34.87	2.65	14.62	10.77	17.18	33.80	-9.43	1.43	-16.22	4.01	64.77
Standard and Poor's SmallCap 600	7.81	-7.11	-0.38	4.75	-7.46	-8.55	-2.46	25.57	-31.07	-0.30	15.12	7.68	22.65	38.79	-14.63	6.54	-19.84	-1.87	59.12
Standard and Poor's SmallCap 600 Growth	10.12	-6.49	-0.10	4.11	-7.13	-7.26	-1.73	28.35	-32.94	5.60	10.54	7.07	24.29	38.50	-16.57	3.00	-18.24	-0.48	49.57
Standard and Poor's SmallCap 600 Value	5.59	-7.84	-0.74	5.24	-7.79	-9.81	-3.14	22.85	-29.51	-5.54	19.57	8.36	21.09	39.20	-12.93	9.52	-21.73	-3.62	66.70
Standard and Poor's 1000	10.63	-5.21	1.03	4.34	-5.71	-6.12	-0.58	33.48	-34.67	5.18	11.89	10.93	18.39	36.61	-14.54	1.44	-14.83	5.28	52.93
Standard and Poor's Composite 1500	5.56	-8.26	-0.68	-1.15	-4.66	-3.53	-4.16	27.25	-36.72	5.47	15.34	5.66	11.78	29.59	-21.31	-10.64	-22.79	-3.35	-10.96

GLOBAL and INTERNATIONAL EQUITIES

As of August 31, 2010

In Percentages, Based on U.S. Dollars	ANNUALIZED TOTAL RETURNS				CALENDAR PERIOD TOTAL RETURNS												CUMULATIVE TOTAL RETURNS		
	1 Year	3 Year	5 Year	10 Year	Last Month	Trailing 3 Months	Year to Date	2009	2008	2007	2006	2005	2004	2003	2002	2001	3 Year	5 Year	10 Year
MSCI World ²	2.07	-9.05	0.57	-0.16	-3.69	0.61	-5.81	30.79	-40.33	9.57	20.65	10.02	15.25	33.76	-19.54	-16.52	-24.77	2.87	-1.59
MSCI World Growth ²	4.63	-7.69	0.94	-2.21	-3.53	0.65	-5.64	33.85	-40.90	15.12	15.48	9.73	11.21	28.52	-19.61	-19.17	-21.35	4.79	-20.02
MSCI World Value ²	-0.38	-10.50	0.10	1.68	-3.86	0.56	-5.98	27.70	-39.85	4.09	25.94	10.30	19.26	39.00	-19.55	-14.54	-28.32	0.48	18.09
MSCI All Country World ex USA ²	3.27	-7.93	3.78	3.18	-2.73	4.75	-5.38	42.14	-45.24	17.12	27.16	17.11	21.36	41.41	-14.67	-19.50	-21.96	20.41	36.80
MSCI All Country World ex USA Growth ²	6.61	-7.61	3.81	1.02	-2.16	5.23	-4.02	39.21	-45.41	21.40	23.96	17.08	17.07	34.91	-14.73	-23.43	-21.15	20.55	10.72
MSCI All Country World ex USA Value ²	0.06	-8.30	3.71	5.26	-3.30	4.27	-6.74	45.14	-45.10	12.87	30.41	17.15	25.64	48.01	-14.63	-15.83	-22.89	20.01	66.98
MSCI EAFE (Europe, Australasia and Far East) ²	-1.93	-10.30	1.43	1.53	-3.09	5.08	-7.61	32.46	-43.06	11.63	26.86	14.02	20.70	39.17	-15.66	-21.21	-27.83	7.34	16.37
MSCI EAFE (Europe, Australasia and Far East) Growth ²	2.42	-9.25	1.92	-0.23	-2.70	5.41	-5.65	29.91	-42.46	16.84	22.69	13.64	16.48	32.49	-15.77	-24.41	-25.26	9.98	-2.24
MSCI EAFE (Europe, Australasia and Far East) Value ²	-6.08	-11.42	0.86	3.19	-3.49	4.74	-9.59	35.06	-43.68	6.49	31.05	14.39	24.88	45.97	-15.60	-18.22	-30.49	4.39	36.84
MSCI Emerging Markets ²	18.34	-1.22	12.71	11.55	-1.91	5.57	-0.09	79.02	-53.18	39.78	32.59	34.54	25.95	56.28	-6.00	-2.37	-3.61	81.88	198.41
Standard and Poor's ADR	0.28	-8.60	2.59	1.48	-3.63	4.31	-7.90	36.60	-42.65	17.01	26.76	14.21	18.40	41.16	-18.77	-20.64	-23.64	13.66	15.81

DOMESTIC BALANCED
As of August 31, 2010

In Percentages, Based on U.S. Dollars	ANNUALIZED TOTAL RETURNS				Last Month	Trailing 3 Months	Year to Date	CALENDAR PERIOD TOTAL RETURNS									CUMULATIVE TOTAL RETURNS		
	1 Year	3 Year	5 Year	10 Year				2009	2008	2007	2006	2005	2004	2003	2002	2001	3 Year	5 Year	10 Year
20 / 80 Allocation (S&P 500 / BarCap Aggregate Bond) ¹	8.58	4.55	4.79	5.01	0.13	2.60	5.44	10.12	-4.56	6.76	6.56	2.98	5.67	8.77	3.37	4.41	14.27	26.36	63.00
40 / 60 Allocation (S&P 500 / BarCap Aggregate Bond) ¹	7.86	1.35	3.52	3.44	-1.03	1.20	3.00	14.28	-13.65	6.51	8.82	3.51	6.99	13.56	-3.33	0.36	4.10	18.87	40.31
50 / 50 Allocation (S&P 500 / BarCap Aggregate Bond) ¹	7.44	-0.28	2.84	2.63	-1.61	0.48	1.75	16.34	-17.94	6.37	9.96	3.76	7.65	16.01	-6.60	-1.68	-0.83	15.05	29.60
60 / 40 Allocation (S&P 500 / BarCap Aggregate Bond) ¹	7.00	-1.92	2.14	1.79	-2.19	-0.24	0.50	18.40	-22.06	6.22	11.11	4.01	8.30	18.48	-9.82	-3.72	-5.66	11.18	19.36
70 / 30 Allocation (S&P 500 / BarCap Aggregate Bond) ¹	6.53	-3.59	1.42	0.92	-2.77	-0.96	-0.76	20.44	-26.03	6.06	12.27	4.24	8.95	20.99	-12.97	-5.76	-10.38	7.29	9.59
80 / 20 Allocation (S&P 500 / BarCap Aggregate Bond) ¹	6.02	-5.26	0.67	0.03	-3.35	-1.69	-2.04	22.47	-29.83	5.88	13.44	4.47	9.60	23.52	-16.08	-7.80	-14.97	3.37	0.32

DOMESTIC FIXED INCOME
As of August 31, 2010

In Percentages, Based on U.S. Dollars	ANNUALIZED TOTAL RETURNS				Last Month	Trailing 3 Months	Year to Date	CALENDAR PERIOD TOTAL RETURNS									CUMULATIVE TOTAL RETURNS		
	1 Year	3 Year	5 Year	10 Year				2009	2008	2007	2006	2005	2004	2003	2002	2001	3 Year	5 Year	10 Year
Barclays Capital Aggregate Bond	9.18	7.66	5.96	6.47	1.29	3.98	7.83	5.93	5.24	6.96	4.33	2.43	4.34	4.11	10.27	8.42	24.77	33.56	87.16
Barclays Capital Credit Bond	12.87	8.35	6.02	7.09	2.01	6.01	9.82	16.04	-3.08	5.11	4.26	1.96	5.24	7.70	10.53	10.40	27.21	33.96	98.30
Barclays Capital 1-3 Year Government Bond	2.71	4.49	4.39	4.43	0.18	0.94	2.35	1.41	6.66	7.10	4.12	1.73	1.07	2.02	6.01	8.53	14.07	23.99	54.30
Barclays Capital Government Bond	7.72	7.41	5.83	6.21	1.78	4.21	8.00	-2.19	12.38	8.66	3.48	2.65	3.48	2.36	11.50	7.23	23.91	32.77	82.67
Barclays Capital Government Intermediate Bond	6.50	6.80	5.65	5.75	1.10	3.20	6.35	-0.32	10.43	8.46	3.84	1.68	2.33	2.29	9.64	8.42	21.82	31.61	74.95
Barclays Capital Government Long Bond	16.88	11.27	7.37	8.34	6.63	11.70	20.66	-12.19	22.69	9.65	2.06	6.61	7.94	2.61	16.99	4.34	37.78	42.72	122.85
Barclays Capital Government-Credit Bond	9.68	7.62	5.82	6.53	1.86	4.87	8.66	4.53	5.71	7.25	3.77	2.34	4.21	4.68	11.02	8.51	24.66	32.66	88.27
Barclays Capital Government-Credit Intermediate Bond	8.16	7.01	5.67	6.09	1.17	3.66	6.93	5.24	5.08	7.40	4.07	1.57	3.04	4.30	9.82	8.98	22.54	31.73	80.69
Barclays Capital Government-Credit Long Bond	17.30	10.78	6.84	8.34	5.22	10.85	17.54	1.92	8.45	6.60	2.73	5.34	8.56	5.88	14.84	7.26	35.93	39.22	122.89
Barclays Capital U.S. Corporate Investment Grade Bond	13.47	8.45	5.99	7.05	1.98	6.20	10.01	18.67	-4.93	4.56	4.31	1.67	5.40	8.24	10.12	10.30	27.54	33.76	97.70
Barclays Capital U.S. Mortgage-Backed Securities	6.96	7.92	6.38	6.42	0.15	2.15	5.51	5.88	8.34	6.90	5.22	2.61	4.70	3.07	8.75	8.22	25.70	36.24	86.22
Barclays Capital Municipal Bond	9.78	6.62	5.02	5.70	2.29	3.63	6.99	12.91	-2.47	3.37	4.85	3.53	4.47	5.32	9.60	5.13	21.22	27.77	74.04
Citigroup 3-Month Treasury Bill	0.12	1.14	2.53	2.46	0.01	0.04	0.08	0.16	1.80	4.74	4.76	3.00	1.24	1.07	1.71	4.09	3.45	13.31	27.53
Citigroup 6-Month Certificate of Deposit (CD)	0.46	2.47	3.49	3.13	0.05	0.12	0.26	1.61	3.76	5.46	5.13	3.28	1.47	1.29	2.04	4.85	7.59	18.72	36.14
Citigroup Broad Investment Grade (BIG) Bond	8.93	7.98	6.18	6.61	1.34	4.04	7.76	5.07	7.02	7.22	4.33	2.57	4.48	4.20	10.09	8.52	25.91	34.96	89.68
Citigroup Inflation-Linked Securities	10.70	7.22	5.35	7.48	1.92	3.39	6.44	10.12	-1.17	11.61	0.40	2.86	8.40	8.26	16.71	7.92	23.25	29.76	105.70
Credit Suisse First Boston High Yield Bond	21.25	7.57	7.08	7.83	0.13	4.42	8.06	54.21	-26.17	2.66	11.92	2.26	11.96	27.93	3.11	5.78	24.46	40.80	112.42
Credit Suisse First Boston Leveraged Loan	12.53	3.25	3.81	4.45	0.36	1.56	5.11	44.88	-28.75	1.87	7.35	5.68	5.61	11.00	1.11	2.65	10.07	20.57	54.52
Merrill Lynch All Convertibles, All Qualities	14.27	-0.36	3.38	1.98	-1.27	0.24	2.95	49.13	-35.73	4.53	12.83	1.01	9.61	27.15	-8.58	-4.44	-1.09	18.07	21.62
Merrill Lynch All Convertibles, Excluding 144A, All Qualities	13.86	-0.69	3.27	1.63	-1.24	0.19	2.45	48.22	-35.78	5.53	12.63	0.92	9.02	26.81	-8.83	-5.76	-2.06	17.45	17.51
Merrill Lynch High Yield Master II	21.98	8.41	7.45	7.34	0.16	4.98	8.54	57.51	-26.39	2.19	11.77	2.74	10.87	28.15	-1.89	4.50	27.43	43.25	103.07
Merrill Lynch Municipals, 1-3 Years	2.93	4.46	3.92	3.69	0.20	0.87	1.78	4.21	5.16	4.69	3.25	1.41	1.28	2.08	4.96	6.04	13.99	21.18	43.69
Merrill Lynch Municipals, 3-7 Years	7.46	7.15	5.44	5.43	1.29	3.11	5.29	7.16	5.92	5.28	3.42	1.27	2.91	4.22	10.10	5.97	23.01	30.32	69.71
Merrill Lynch Municipals, 7-12 Years	10.98	8.09	6.02	6.26	2.81	4.98	8.92	9.81	2.23	4.78	4.61	2.76	4.24	5.63	11.46	4.54	26.30	33.98	83.61
Merrill Lynch Municipals, 12-22 Years	11.16	6.89	5.26	6.39	3.00	4.20	7.97	17.47	-6.25	2.94	5.33	4.37	6.15	6.57	10.95	4.59	22.11	29.22	85.72
Merrill Lynch Municipal Securities	9.97	6.54	5.05	6.15	2.38	3.67	7.16	14.45	-3.95	3.29	4.96	3.94	5.45	6.18	10.73	4.47	20.94	27.90	81.65

GLOBAL and INTERNATIONAL FIXED INCOME
As of August 31, 2010

In Percentages, Based on U.S. Dollars	ANNUALIZED TOTAL RETURNS				Last Month	Trailing 3 Months	Year to Date	CALENDAR PERIOD TOTAL RETURNS									CUMULATIVE TOTAL RETURNS		
	1 Year	3 Year	5 Year	10 Year				2009	2008	2007	2006	2005	2004	2003	2002	2001	3 Year	5 Year	10 Year
Citigroup World Government Bond	4.89	8.18	6.14	7.37	1.95	7.48	4.56	2.55	10.89	10.95	6.12	-6.88	10.35	14.91	19.49	-0.99	26.60	34.69	103.61
Citigroup Non-U.S. Dollar World Government Bond	3.85	8.30	6.19	7.62	1.94	8.68	3.32	4.39	10.11	11.46	6.94	-9.20	12.14	18.52	21.99	-3.54	27.04	35.01	108.43
J.P. Morgan Emerging Markets Bond Index (EMBI) Global	19.58	10.40	9.17	10.40	2.33	8.68	12.27	28.18	-10.92	6.28	9.89	10.73	11.73	25.66	13.11	1.36	34.55	55.10	168.96

INFLATION and REAL ASSETS
As of August 31, 2010

In Percentages, Based on U.S. Dollars	ANNUALIZED TOTAL RETURNS				Last Month	Trailing 3 Months	Year to Date	CALENDAR PERIOD TOTAL RETURNS									CUMULATIVE TOTAL RETURNS		
	1 Year	3 Year	5 Year	10 Year				2009	2008	2007	2006	2005	2004	2003	2002	2001	3 Year	5 Year	10 Year
Consumer Price Index for All Urban Consumers (CPI-U) ³	1.24	1.66	2.16	2.37	0.30	0.46	0.46	2.78	-0.04	4.11	2.53	3.35	3.34	2.04	2.50	1.60	5.08	11.30	26.40
Dow Jones UBS Commodity Index	4.17	-6.62	-2.83	4.39	-2.55	4.39	-5.93	18.91	-35.65	16.23	2.07	21.36	9.15	23.93	25.90	-19.51	-18.58	-13.36	53.62
S&P GSCI	-3.77	-12.84	-11.67	0.24	-5.52	0.21	-11.39	13.48	-46.49	32.67	-15.09	25.55	17.28	20.72	32.07	-31.93	-33.78	-46.22	2.42

Sources: Bloomberg Financial Markets, Morningstar and Zephyr Associates.

1. Allocations between indices are rebalanced to the indices' target weightings at the beginning of each month.

2. Morgan Stanley Capital International (MSCI) indices are calculated assuming the maximum possible dividend reinvestment (With Gross Dividends). The amounts reinvested represent the dividends distributed to investors residing in the home countries of component companies.

3. Most recent month represents a consensus estimate figure. All prior months represent actual as-reported figures.

The historical data contained herein has been compiled from sources deemed to be reliable, but its accurateness and completeness are not guaranteed. It has been prepared solely for informational purposes and is made available on an "as is" basis without warranty.

Indices are unmanaged and their returns do not reflect deductions for expenses, fees, commissions, taxes or other costs that would be associated with actual investments in the individual securities that they track. It is not possible to invest directly in unmanaged indices.

Unless otherwise noted, total returns are shown and assume reinvestment of all dividend, interest and capital gain distributions, if any. All servicemarks, trademarks and registered trademarks are the property of their respective owners.

PAST PERFORMANCE DOES NOT GUARANTEE COMPARABLE FUTURE RESULTS.

BENCHMARK DESCRIPTIONS

Barclays Capital 1–3 Year Government Bond Contains investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), quasi-federal corporations, and corporate or foreign debt obligations guaranteed by the U.S. Government. Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States with remaining maturities from 1 up to (but not including) 3 years. Market capitalization-weighted.

Barclays Capital Aggregate Bond Contains investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), U.S. corporations, foreign corporations and foreign noncorporate entities, including mortgage pass-through securities, asset-backed securities and ERISA-eligible commercial mortgage-backed securities. Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States with remaining maturities of at least 1 year. Market capitalization-weighted.

Barclays Capital Credit Bond Contains investment-grade fixed-rate debt obligations of U.S. corporations, foreign corporations and foreign noncorporate entities (such as supnationals, sovereign governments, foreign local governments and foreign agencies). Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States (or issued under Rule 144A with registration rights) with remaining maturities of at least 1 year. Market capitalization-weighted.

Barclays Capital Government Bond Contains investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), quasi-federal corporations, and corporate or foreign debt obligations guaranteed by the U.S. Government. Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States with remaining maturities of at least 1 year. Market capitalization-weighted.

Barclays Capital Government Intermediate Bond Contains investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), quasi-federal corporations, and corporate or foreign debt obligations guaranteed by the U.S. Government. Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States with remaining maturities from 1 up to (but not including) 10 years. Market capitalization-weighted.

Barclays Capital Government Long Bond Contains investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), quasi-federal corporations, and corporate or foreign debt obligations guaranteed by the U.S. Government. Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States with remaining maturities of 10 or more years. Market capitalization-weighted.

Barclays Capital Government-Credit Bond Contains investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), quasi-federal corporations, U.S. corporations, foreign corporations and foreign noncorporate entities, as well as corporate or foreign debt obligations guaranteed by the U.S. Government. Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States (or issued under Rule 144A with registration rights) with remaining maturities of at least 1 year. Market capitalization-weighted.

Barclays Capital Government-Credit Intermediate Bond Contains investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), quasi-federal corporations, U.S. corporations, foreign corporations and foreign noncorporate entities, as well as corporate or foreign debt obligations guaranteed by the U.S. Government. Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States (or issued under Rule 144A with registration rights) with remaining maturities from 1 up to (but not including) 10 years. Market capitalization-weighted.

Barclays Capital Government-Credit Long Bond Contains investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), quasi-federal corporations, U.S. corporations, foreign corporations and foreign noncorporate entities, as well as corporate or foreign debt obligations guaranteed by the U.S. Government. Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States (or issued under Rule 144A with registration rights) with remaining maturities of 10 or more years. Market capitalization-weighted.

Barclays Capital U.S. Corporate Investment Grade Bond Contains fixed-rate debt obligations of publicly issued U.S. Corporate and specified foreign debentures and secured notes that are rated investment grade (Baa3/BBB- or higher) by at least two rating agencies, have at least one year to final maturity and have at least \$250 million par amount outstanding. Bonds must be SEC-registered.

Barclays Capital U.S. Mortgage-Backed Securities Contains investment-grade fixed-rate debt obligations representing securitized pools of mortgages issued by the Government National Mortgage Association (GNMA), Federal Home Loan Mortgage Corporation (FHLMC) and Federal National Mortgage Association (FNMA). Constituent securities must be taxable, dollar denominated, nonconvertible and publicly issued in the United States with remaining maturities of at least 1 year. Market capitalization-weighted.

Barclays Capital Municipal Bond Contains investment-grade fixed-rate debt obligations of U.S. municipalities, including general obligation bonds, revenue bonds, insured bonds and prerefunded bonds. Constituent securities must be tax exempt, dollar denominated and publicly issued in the United States with remaining maturities of at least 1 year. Market capitalization-weighted.

Citigroup 3-Month Treasury Bill Measures monthly return equivalents of simple yield averages for the last three 3-Month Treasury Bills that are not marked to market, assuming the purchase of equal dollar amounts of 3-Month Treasury Bills at the beginning of each of the prior three months. The benchmark is often used as a measure of cash equivalent performance in the United States.

Citigroup 6-Month Certificate of Deposit (CD) Measures monthly return equivalents of simple yield averages for the last six 6-month Jumbo Certificates of Deposit that are not marked to market. The benchmark is computed from data collected by the Federal Reserve Bank of New York from a rotating sample group of 5 banks and dealers surveyed daily about secondary-market dealer offer rates for Jumbo CDs.

Citigroup Broad Investment Grade (BIG) Bond Contains tradable investment-grade fixed-rate debt obligations of the U.S. Government (Treasury and Agencies), U.S. corporations, foreign corporations and foreign noncorporate entities, including mortgage pass-through securities and asset-backed securities. Constituent securities must be taxable, dollar denominated and publicly issued (or issued under Rule 144A with registration rights) with remaining maturities of at least 1 year. Market capitalization-weighted.

Citigroup Inflation-Linked Securities Contains investment-grade fixed-rate debt obligations of the U.S. Government that are adjusted for inflation as measured by the Consumer Price Index for All Urban Consumers (CPI-U). Constituent securities represent Treasury Inflation-Protected Securities (TIPS) with remaining maturities of at least 1 year. Market capitalization-weighted.

Citigroup Non-U.S. Dollar World Government Bond Represents government bond market indices from 15 developed countries (Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Italy, Japan, the Netherlands, Spain, Sweden, Switzerland and the United Kingdom). Constituent securities must be tradable investment-grade fixed-rate debt obligations of non-U.S. sovereign governments denominated in the local currency and issued in the local market with remaining maturities of at least 1 year. Market capitalization-weighted.

Citigroup World Government Bond Represents government bond market indices from 19 developed countries (Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Japan, the Netherlands, Portugal, Spain, Sweden, Switzerland, the United Kingdom and the United States). Constituent securities must be tradable investment-grade fixed-rate debt obligations of sovereign governments denominated in the local currency and issued in the local market with remaining maturities of at least 1 year. Market capitalization-weighted.

Consumer Price Index for All Urban Consumers (CPI-U) Measures the weighted average change in prices of a fixed basket of goods and services purchased by households defined as All Urban Consumers, a population group that represents around 87 percent of the total population in the United States. The cost-of-living or inflation indicator is computed from data collected by the U.S. Department of Labor's Bureau of Labor Statistics. Seasonally-adjusted.

Credit Suisse First Boston High Yield Bond Contains tradable below-investment-grade fixed-rate debt obligations, including cash-pay, deferred-interest, step-up, payment-in-kind and defaulted bonds chosen based on market size, liquidity and diversification criteria. Constituent securities must be rated lower than BBB-/Baa3, dollar denominated, nonconvertible and publicly issued in the United States (or issued under Rule 144A with registration rights) with remaining maturities of at least 1 year. Market capitalization-weighted.

Credit Suisse First Boston Leveraged Loan Contains tradable below-investment-grade floating-rate term loans. Constituent securities must be rated lower than BBB-/Baa3, dollar denominated, funded and senior secured. The benchmark is often used as a measure of senior floating-rate term loan performance in the United States. Market capitalization-weighted.

Dow Jones Industrial Average Contains 30 actively traded common stocks of U.S. companies deemed to be established leaders in their industries. Component companies are chosen from diverse industry groups, excluding Transportation and Utilities companies. The benchmark represents around 25 percent of the investable domestic common stock universe and is often used as a measure of blue-chip common stock performance in the United States. Price-weighted.

Dow Jones UBS Commodity Index is composed of futures contracts on physical commodities.

Dow Jones US Completion Represents all common stocks, Real Estate Investment Trusts (REITs) and limited partnerships of U.S. companies listed on a U.S. exchange with consistently readily available prices, excluding the components of the Standard & Poor's 500 Index. The benchmark is often considered the most comprehensive measure of small-capitalization and mid-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.

Dow Jones US Total Composite Represents all common stocks, Real Estate Investment Trusts (REITs) and limited partnerships of U.S. companies listed on a U.S. exchange with consistently readily available prices. The benchmark is often considered the most comprehensive measure of broad-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.

Dow Jones Select Real Estate Securities Represents publicly traded real estate securities, including Real Estate Investment Trusts (REITs) and Real Estate Operating Companies (REOCs), with total market capitalizations of at least \$200 million. Component companies must derive at least 75 percent of their total revenues from the ownership and operation of commercial and/or residential real estate assets. Free float-adjusted, market capitalization-weighted.

FTSE NAREIT All Real Estate Investment Trusts (REITs) Contains all tax qualified Real Estate Investment Trusts (REITs) with common shares traded on the New York Stock Exchange, American Stock Exchange or NASDAQ National Market List. Constituent securities represent Equity REITs, Mortgage REITs or Hybrid REITs. Preferred stocks, convertible preferred stocks, participating preferred stocks, convertible debentures, warrants, rights and operating partnership units are excluded. Free float-adjusted, market capitalization-weighted.

FTSE NAREIT Equity Real Estate Investment Trusts (REITs)	Contains all tax qualified Equity Real Estate Investment Trusts (REITs) with common shares traded on the New York Stock Exchange, American Stock Exchange or NASDAQ National Market List. A company is classified as an Equity REIT if at least 75 percent of its gross invested book assets are invested in real properties. Preferred stocks, convertible preferred stocks, participating preferred stocks, convertible debentures, warrants, rights and operating partnership units are excluded. Free float-adjusted, market capitalization-weighted.
J.P. Morgan Emerging Markets Bond Index (EMBI) Global	Contains dollar-denominated Brady bonds, Eurobonds, tradable loans and local market debt obligations of sovereign and quasi-sovereign entities from around 30 emerging countries. Market capitalization-weighted.
MSCI All Country World Ex-USA	Represents stock market indices from 22 developed and 24 emerging countries. The benchmark is often used as a measure of common stock performance in both developed and emerging countries around the world, excluding the United States. Free float-adjusted, market capitalization-weighted.
MSCI All Country World Ex-USA Growth	Contains those securities in the MSCI All Country World ex USA Index with an above-average growth orientation – based on eight different variables – compared to their counterparts in the MSCI All Country World ex USA Value Index. The benchmark is often used as a measure of common stock performance in both developed and emerging countries around the world, excluding the United States. Free float-adjusted, market capitalization-weighted.
MSCI All Country World Ex-USA Value	Contains those securities in the MSCI All Country World ex USA Index with a below-average growth orientation – based on eight different variables – compared to their counterparts in the MSCI All Country World ex USA Growth Index. The benchmark is often used as a measure of common stock performance in both developed and emerging countries around the world, excluding the United States. Free float-adjusted, market capitalization-weighted.
MSCI EAFE (Europe, Australasia and Far East)	Represents stock market indices from 21 developed countries outside of North America (Australia, Austria, Belgium, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and the United Kingdom). The benchmark is often used as a measure of common stock performance in developed countries around the world, excluding Canada and the United States. Free float-adjusted, market capitalization-weighted.
MSCI EAFE (Europe, Australasia and Far East) Growth	Contains those securities in the MSCI EAFE Index with an above-average growth orientation – based on eight different variables – compared to their counterparts in the MSCI EAFE Value Index. The benchmark is often used as a measure of growth-oriented common stock performance in developed countries around the world, excluding Canada and the United States. Free float-adjusted, market capitalization-weighted.
MSCI EAFE (Europe, Australasia and Far East) Value	Contains those securities in the MSCI EAFE Index with a below-average growth orientation – based on eight different variables – compared to their counterparts in the MSCI EAFE Growth Index. The benchmark is often used as a measure of value-oriented common stock performance in developed countries around the world, excluding Canada and the United States. Free float-adjusted, market capitalization-weighted.
MSCI Emerging Markets	Represents stock market indices from 24 emerging countries (Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Hungary, India, Indonesia, Israel, Korea, Malaysia, Mexico, Morocco, Pakistan, Peru, Philippines, Poland, Russia, South Africa, Taiwan, Thailand and Turkey). Securities in closed markets and those shares in otherwise free markets that are not purchasable by foreigners are excluded. The benchmark is often used as a measure of common stock performance in emerging countries around the world. Free float-adjusted, market capitalization-weighted.
MSCI World	Represents stock market indices from 23 developed countries (Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the United Kingdom and the United States). The benchmark is often used as a measure of common stock performance in developed countries around the world. Free float-adjusted, market capitalization-weighted.
MSCI World Growth	Contains those securities in the MSCI World Index with an above-average growth orientation – based on eight different variables – compared to their counterparts in the MSCI World Value Index. The benchmark is often used as a measure of growth-oriented common stock performance in developed countries around the world. Free float-adjusted, market capitalization-weighted.
MSCI World Value	Contains those securities in the MSCI World Index with a below-average growth orientation – based on eight different variables – compared to their counterparts in the MSCI World Growth Index. The benchmark is often used as a measure of value-oriented common stock performance in developed countries around the world. Free float-adjusted, market capitalization-weighted.
Merrill Lynch All Convertibles, All Qualities	Contains dollar-denominated convertible bonds and convertible preferred stocks of all credit qualities issued by nonbankrupt companies with significant footprints in the United States. Constituent securities must be nonsynthetic, convertible only into dollar-denominated common stocks or American Depositary Receipts, and publicly traded in the United States with remaining maturities of at least 1 year. Market capitalization-weighted.
Merrill Lynch All Convertibles, Excluding 144A, All Qualities	Contains dollar-denominated convertible bonds and convertible preferred stocks (excluding Rule 144A securities) of all credit qualities issued by nonbankrupt companies with significant footprints in the United States. Constituent securities must be nonsynthetic, convertible only into dollar-denominated common stocks or American Depositary Receipts, and publicly traded in the United States with remaining maturities of at least 1 year. Market capitalization-weighted.
Merrill Lynch High Yield Master II	Contains tradable below-investment-grade fixed-rate debt obligations of U.S. and non-U.S. corporations, including cash-pay, deferred-interest and step-up bonds. Constituent securities must be rated lower than BBB-/Baa3 (but not defaulted), dollar denominated, nonconvertible and publicly issued in the United States (or issued under Rule 144A with or without registration rights) with remaining maturities of at least 1 year. Market capitalization-weighted.
Merrill Lynch Municipals, 1-3 Years	Contains investment-grade fixed-rate debt obligations of U.S. municipalities, including general obligation bonds, revenue bonds, insured bonds and prerefunded bonds. Constituent securities must be tax exempt, dollar denominated and publicly issued in the United States with remaining maturities from 1 up to (but not including) 3 years. Market capitalization-weighted.
Merrill Lynch Municipals, 3-7 Years	Contains investment-grade fixed-rate debt obligations of U.S. municipalities, including general obligation bonds, revenue bonds, insured bonds and prerefunded bonds. Constituent securities must be tax exempt, dollar denominated and publicly issued in the United States with remaining maturities from 3 up to (but not including) 7 years. Market capitalization-weighted.
Merrill Lynch Municipals, 7-12 Years	Contains investment-grade fixed-rate debt obligations of U.S. municipalities, including general obligation bonds, revenue bonds, insured bonds and prerefunded bonds. Constituent securities must be tax exempt, dollar denominated and publicly issued in the United States with remaining maturities from 7 up to (but not including) 12 years. Market capitalization-weighted.
Merrill Lynch Municipals, 12-22 Years	Contains investment-grade fixed-rate debt obligations of U.S. municipalities, including general obligation bonds, revenue bonds, insured bonds and prerefunded bonds. Constituent securities must be tax exempt, dollar denominated and publicly issued in the United States with remaining maturities from 12 up to (but not including) 22 years. Market capitalization-weighted.
Merrill Lynch Municipal Securities	Contains investment-grade fixed-rate debt obligations of U.S. municipalities, including general obligation bonds, revenue bonds, insured bonds and prerefunded bonds. Constituent securities must be tax exempt, dollar denominated and publicly issued in the United States with remaining maturities of at least 1 year. Market capitalization-weighted.
NASDAQ Composite	Represents all common stocks, American Depositary Receipts (ADRs), Real Estate Investment Trusts (REITs), tracking stocks and limited partnerships traded on The NASDAQ Stock Market (National Market List and Small Cap Market List). Market capitalization-weighted.
NYSE Composite	Represents all U.S. and non-U.S. common stocks, American Depositary Receipts (ADRs), Real Estate Investment Trusts (REITs) and tracking stocks traded on the New York Stock Exchange. Free float-adjusted, market capitalization-weighted.
Russell 1000	Contains the 1,000 largest companies in the Russell 3000 Index based on total market capitalization and represented around 90 percent of the total market capitalization of the Russell 3000 Index as of its latest reconstitution. The benchmark is often used as a measure of mid-capitalization and large-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 1000 Growth	Contains those companies in the Russell 1000 Index with an above-average growth orientation. Constituent securities tend to possess higher price-to-book ratios and higher I/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell 1000 Value Index. The benchmark is often used as a measure of mid-capitalization and large-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 1000 Value	Contains those companies in the Russell 1000 Index with a below-average growth orientation. Constituent securities tend to possess lower price-to-book ratios and lower I/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell 1000 Growth Index. The benchmark is often used as a measure of mid-capitalization and large-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell Top 200	Contains the 200 largest companies in the Russell 1000 Index based on total market capitalization and represented around 63 percent of the total market capitalization of the Russell 3000 Index as of its latest reconstitution. The benchmark is often used as a measure of large-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell Top 200 Growth	Contains those companies in the Russell Top 200 Index with an above-average growth orientation. Constituent securities tend to possess higher price-to-book ratios and higher I/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell Top 200 Value Index. The benchmark is often used as a measure of large-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell Top 200 Value	Contains those companies in the Russell Top 200 Index with a below-average growth orientation. Constituent securities tend to possess lower price-to-book ratios and lower I/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell Top 200 Growth Index. The benchmark is often used as a measure of large-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.

Russell Midcap	Contains the 800 smallest companies in the Russell 1000 Index based on total market capitalization and represented around 27 percent of the total market capitalization of the Russell 1000 Index as of its latest reconstitution. The benchmark is often used as a measure of mid-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell Midcap Growth	Contains those companies in the Russell Midcap Index with an above-average growth orientation. Constituent securities tend to possess higher price-to-book ratios and higher 1/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell Midcap Value Index. The benchmark is often used as a measure of mid-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell Midcap Value	Contains those companies in the Russell Midcap Index with a below-average growth orientation. Constituent securities tend to possess lower price-to-book ratios and lower 1/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell Midcap Growth Index. The benchmark is often used as a measure of mid-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 2500	Contains the 2,500 smallest companies in the Russell 3000 based on total market capitalization and represented around 18 percent of the total market capitalization of the Russell 3000 Index as of its latest reconstitution. The benchmark is often used as a measure of small-capitalization and mid-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 2500 Growth	Contains those companies in the Russell 2500 Index with an above-average growth orientation. Constituent securities tend to possess higher price-to-book ratios and higher 1/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell 2500 Value Index. The benchmark is often used as a measure of small-capitalization and mid-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 2500 Value	Contains those companies in the Russell 2500 Index with a below-average growth orientation. Constituent securities tend to possess lower price-to-book ratios and lower 1/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell 2500 Growth Index. The benchmark is often used as a measure of small-capitalization and mid-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 2000	Contains the 2,000 smallest companies in the Russell 3000 Index based on total market capitalization and represented around 8 percent of the total market capitalization of the Russell 3000 Index as of its latest reconstitution. The benchmark is often used as a measure of small-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 2000 Growth	Contains those companies in the Russell 2000 Index with an above-average growth orientation. Constituent securities tend to possess higher price-to-book ratios and higher 1/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell 2000 Value Index. The benchmark is often used as a measure of small-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 2000 Value	Contains those companies in the Russell 2000 Index with a below-average growth orientation. Constituent securities tend to possess lower price-to-book ratios and lower 1/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell 2000 Growth Index. The benchmark is often used as a measure of small-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 3000	Contains the 3,000 largest companies based on total market capitalization that are incorporated in the U.S. and traded on the New York Stock Exchange, American Stock Exchange or The NASDAQ Stock Market. The benchmark represented around 98 percent of the investable domestic common stock universe as of its latest reconstitution and is thus often used as a measure of broad-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 3000 Growth	Contains those companies in the Russell 3000 Index with an above-average growth orientation. Constituent securities tend to possess higher price-to-book ratios and higher 1/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell 3000 Value Index. The benchmark is often used as a measure of broad-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Russell 3000 Value	Contains those companies in the Russell 3000 Index with a below-average growth orientation. Constituent securities tend to possess lower price-to-book ratios and lower 1/B/E/S long-term earnings growth forecasts compared to their counterparts in the Russell 3000 Growth Index. The benchmark is often used as a measure of broad-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's American Depositary Receipt (ADR)	Represents those non-U.S. companies in the Standard and Poor's Global 1200 Index with Level II ADRs, Level III ADRs, global shares or ordinary shares in the case of Canadian companies listed on a U.S. exchange. The benchmark contained securities from 28 developed and emerging countries (Argentina, Australia, Austria, Belgium, Brazil, Canada, Chile, Denmark, Finland, France, Germany, Great Britain, Greece, Hong Kong, Ireland, Italy, Japan, Korea, Luxembourg, Mexico, the Netherlands, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and Taiwan). Free float-adjusted, market capitalization-weighted.
Standard and Poor's 100	Contains 100 larger and more stable companies selected from the Standard & Poor's 500 Index. Constituent securities are deemed to represent leading companies in leading industries and are chosen based on market capitalization, liquidity, per-share price, economic sector representation and as-reported earnings criteria. Component companies must also have listed options. The benchmark represented around 45 percent of the investable domestic common stock universe as of its latest reconstitution and is often used as a measure of mega-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's 500 – Equal Weighted	Contains 500 widely held common stocks and Real Estate Investment Trusts (REITs) of domestic operating companies traded on the New York Stock Exchange, American Stock Exchange or NASDAQ National Market List. Constituent securities are deemed to represent leading companies in leading industries and are chosen based on market capitalization, liquidity, per-share price, economic sector representation and as-reported earnings criteria. The benchmark represented around 75 percent of the investable domestic common stock universe as of its latest reconstitution and is often used as a measure of large-capitalization common stock performance in the United States. Free float-adjusted, equal-weighted and rebalanced each quarter.
Standard and Poor's 500	Contains 500 widely held common stocks and Real Estate Investment Trusts (REITs) of domestic operating companies traded on the New York Stock Exchange, American Stock Exchange or NASDAQ National Market List. Constituent securities are deemed to represent leading companies in leading industries and are chosen based on market capitalization, liquidity, per-share price, economic sector representation and as-reported earnings criteria. The benchmark represented around 75 percent of the investable domestic common stock universe as of its latest reconstitution and is often used as a measure of large-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's 500 Growth	Contains those securities in the Standard & Poor's 500 Index with an above-average growth orientation. Constituent securities tend to possess higher 5-Year earnings per share growth rates, 5-Year sales per share growth rates and 5-Year internal growth rates compared to their counterparts in the Standard & Poor's 500/Citigroup Value Index. The benchmark is often used as a measure of large-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's 500 Value	Contains those securities in the Standard & Poor's 500 Index with a below-average growth orientation. Constituent securities tend to possess higher book value-to-price ratios, cash flow-to-price ratios, sales-to-price ratios and dividend yields compared to their counterparts in the Standard & Poor's 500/Citigroup Growth Index. The benchmark is often used as a measure of large-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's GSCI	Contains long and unleveraged futures contracts positions representing a diversified group of 28 physical commodities from the agricultural, energy and metals sector traded on trading facilities in major industrialized countries. Constituents are chosen based on liquidity and investability criteria applied to the commodities' underlying futures markets. Production-weighted.
Standard and Poor's MidCap 400	Contains 400 widely held common stocks and Real Estate Investment Trusts (REITs) of domestic operating companies traded on the New York Stock Exchange, American Stock Exchange or the NASDAQ National Market List. Constituent securities are deemed to represent leading companies in leading industries and are chosen based on market capitalization, liquidity, per-share price, economic sector representation and as-reported earnings criteria. The benchmark represented around 7 percent of the investable domestic common stock universe as of its latest reconstitution and is often used as a measure of mid-capitalization stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's MidCap 400 Growth	Contains those securities in the Standard & Poor's MidCap 400 Index with an above-average growth orientation. Constituent securities tend to possess higher 5-Year earnings per share growth rates, 5-Year sales per share growth rates and 5-Year internal growth rates compared to their counterparts in the Standard & Poor's MidCap 400/Citigroup Value Index. The benchmark is often used as a measure of mid-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's MidCap 400 Value	Contains those securities in the Standard & Poor's MidCap 400 Index with a below-average growth orientation. Constituent securities tend to possess higher book value-to-price ratios, cash flow-to-price ratios, sales-to-price ratios and dividend yields compared to their counterparts in the Standard & Poor's MidCap 400/Citigroup Growth Index. The benchmark is often used as a measure of mid-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's SmallCap 600	Contains 600 widely held common stocks and Real Estate Investment Trusts (REITs) of domestic operating companies traded on the New York Stock Exchange, American Stock Exchange or the NASDAQ National Market List. Constituent securities are deemed to represent leading companies in leading industries and are chosen based on market capitalization, liquidity, per-share price, economic sector representation and as-reported earnings criteria. The benchmark represented around 3 percent of the investable domestic common stock universe as of its latest reconstitution and is often used as a measure of small-capitalization stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's SmallCap 600 Growth	Contains those securities in the Standard & Poor's SmallCap 600 Index with an above-average growth orientation. Constituent securities tend to possess higher 5-Year earnings per share growth rates, 5-Year sales per share growth rates and 5-Year internal growth rates compared to their counterparts in the Standard & Poor's SmallCap 600/Citigroup Value Index. The benchmark is often used as a measure of small-capitalization, growth-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's SmallCap 600 Value	Contains those securities in the Standard & Poor's SmallCap 600 Index with a below-average growth orientation. Constituent securities tend to possess higher book value-to-price ratios, cash flow-to-price ratios, sales-to-price ratios and dividend yields compared to their counterparts in the Standard & Poor's SmallCap 600/Citigroup Growth Index. The benchmark is often used as a measure of small-capitalization, value-oriented common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's 1000	Represents a combination of the Standard & Poor's MidCap 400 Index and Standard & Poor's SmallCap 600 Index. The benchmark represented around 10 percent of the investable domestic common stock universe as of its latest reconstitution and is often used as a measure of small-capitalization and mid-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.
Standard and Poor's Composite 1500	Represents a combination of the Standard & Poor's 500 Index, Standard & Poor's MidCap 400 Index and Standard & Poor's SmallCap 600 Index. The benchmark represented around 85 percent of the investable domestic common stock universe as of its latest reconstitution and is thus often used as a measure of broad-capitalization common stock performance in the United States. Free float-adjusted, market capitalization-weighted.