

EXCHANGE-TRADED PRODUCTS:

EXCHANGE-TRADED FUNDS (ETFs)

MidCap SPDR®
iShares S&P MidCap 400
iShares S&P MidCap 400 Growth
iShares S&P MidCap 400 Value
Rydex S&P 400 Pure Growth ETF
Rydex S&P 400 Pure Value ETF
Short MidCap 400 ProShares
Ultra MidCap 400 ProShares
Ultrashort S&P MidCap 400 ProShares
Rydex 2x S&P MidCap 400
Rydex Inverse 2x S&P MidCap 400

FUTURES

S&P MidCap 400
E-Mini S&P MidCap 400

OPTIONS

S&P MidCap 400

Standard & Poor's does not sponsor, endorse, sell or promote any S&P index-based investment product.

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|----------|------------------|
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| Tokyo | +813.4550.8463 |
| Beijing | +86.10.6569.2919 |
| Sydney | +61.2.9255.9870 |

For more information about S&P Indices, visit our Web site:

www.indices.standardandpoors.com

For comprehensive index data and reporting functionality, visit Standard & Poor's Index Data Platform (IDP):

www.sp-indexdata.com

About the Index

Introduced in 1991, the S&P MidCap 400 is now the most widely used index for mid-sized companies. Today, mid caps are being recognized as an independent asset class, with risk/reward profiles that differ considerably from both large caps and small caps. The S&P MidCap 400 covers over 7% of the U.S. equities market, and is part of a series of S&P U.S. indices that can be used as building blocks for portfolio construction.

S&P MidCap 400 is maintained by the S&P Index Committee, a team of Standard & Poor's economists and index analysts, who meet on a regular basis. The goal of the Index Committee is to ensure that the index remains an accurate measure of mid-sized companies, reflecting the risk and return characteristics of the broader mid cap universe on an on-going basis.

Index Methodology

The S&P Index Committee follows a set of published guidelines for maintaining the index. Complete details of these guidelines, including the criteria for index additions and removals, policy statements, and research papers are available on the Web site at www.indices.standardandpoors.com. These guidelines provide the transparency required and fairness needed to enable investors to replicate the index and achieve the same performance as the S&P MidCap 400.

CRITERIA FOR INDEX ADDITIONS

- *U.S. Company.* Determining factors include location of the company's operations, its corporate structure, its accounting standards and its exchange listings.
- *Market Capitalization.* Companies with market cap in the range of US\$ 750 million to US\$ 3.3 billion. This range is reviewed from time to time to ensure consistency with market conditions.
- *Financial Viability.* Companies should have four consecutive quarters of positive as-reported earnings, where as-reported earnings are defined as GAAP Net Income excluding discontinued operations and extraordinary items.

- *Public Float.* There must be public float of at least 50%.
- *Adequate Liquidity and Reasonable Price.* The ratio of annual dollar value traded to market capitalization for the company should be 0.30 or greater. Very low stock prices can affect a stock's liquidity.
- *Sector Representation.* Companies' industry classifications contribute to the maintenance of a sector balance that is in line with the sector composition of the universe of eligible companies within the defined market cap range.
- *Company Type.* Constituents must be operating companies. Closed-end funds, holding companies, partnerships, investment vehicles and royalty trusts are not eligible. Equity Real Estate Investment Trusts (REITs) and business development companies (BDCs) are eligible for inclusion.

Occasionally, additions to the S&P MidCap 400 are migrated up from the S&P SmallCap 600, or down from the S&P 500. These companies are still required to meet the above inclusion criteria. However, continued index membership is not necessarily subject to these guidelines. The Index Committee strives to minimize unnecessary turnover in index membership and each removal is determined on a case-by-case basis.

CRITERIA FOR INDEX REMOVALS

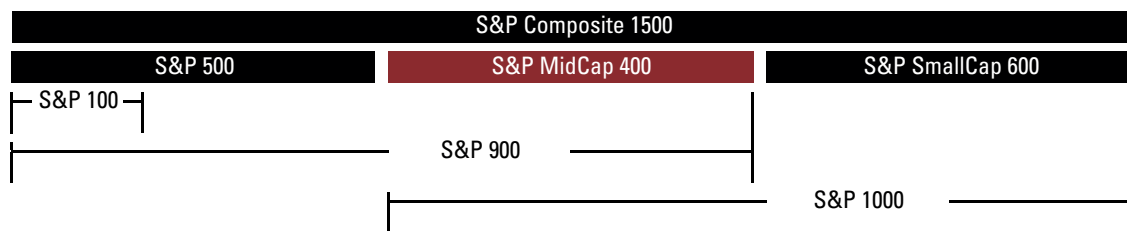
- Companies that substantially violate one or more of the criteria for index inclusion.
- Companies involved in merger, acquisition, or significant restructuring such that they no longer meet the inclusion criteria.

S&P MidCap 400

September 30, 2009

The mid cap segment of the U.S. equities market, covering approximately 7% of the U.S. equities market.

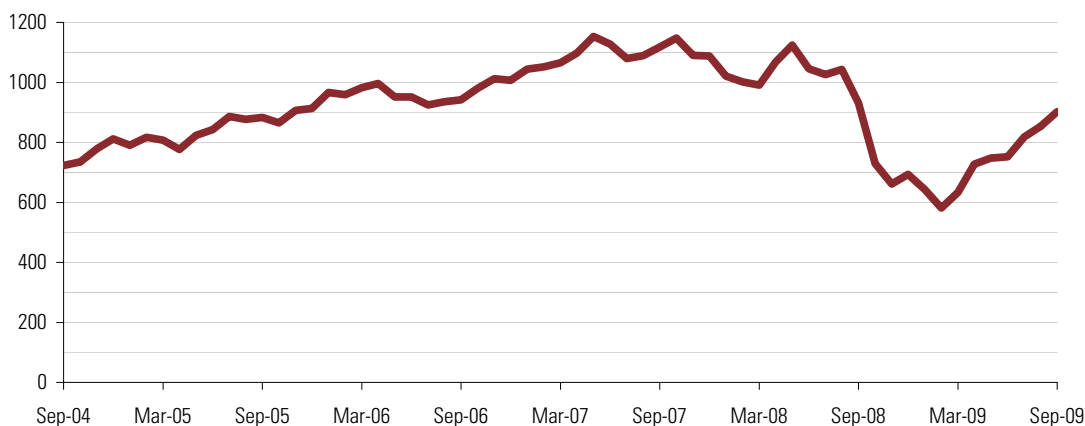
S&P U.S. Indices



Index Performance

| | | |
|---------------------------|-----------------|---------|
| Returns | 1 Month | 5.72% |
| | 3 Month | 19.98% |
| | YTD | 30.14% |
| Annualized Returns | 1 Year | -3.11% |
| | 3 Years | -1.40% |
| | 5 Years | 4.53% |
| Annualized Risk | 3 Years Std Dev | 23.48% |
| | 5 Years Std Dev | 19.43% |
| Sharpe Ratio | 3 Years | -0.0459 |
| | 5 Years | 0.1779 |

5 Year Historical Performance



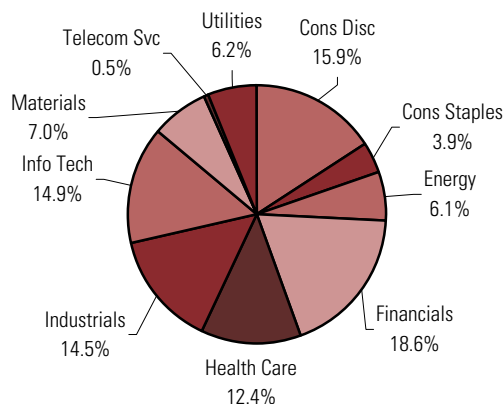
Top 10 Companies By Weight

| Country | Company | Float Adjusted Market Cap (\$ Million) | Index Weight | Sector Weight | Investable Weight Factor | GICS® Sector |
|---------------|-----------------------------|--|--------------|---------------|--------------------------|------------------------|
| United States | Priceline.com Inc | 7,009.5 | 0.81% | 6.57% | 1.00 | Health Care |
| United States | Vertex Pharmaceuticals Inc | 6,847.0 | 0.79% | 4.99% | 1.00 | Consumer Discretionary |
| United States | Ross Stores Inc | 5,975.8 | 0.69% | 4.36% | 1.00 | Consumer Discretionary |
| United States | Newfield Exploration Co | 5,645.9 | 0.65% | 3.51% | 1.00 | Financials |
| United States | Everest Re Group Ltd (Bermu | 5,336.9 | 0.62% | 10.14% | 1.00 | Energy |
| United States | Pride Intl Inc | 5,284.4 | 0.61% | 4.95% | 1.00 | Health Care |
| United States | Cerner Corp | 5,031.3 | 0.58% | 4.71% | 0.83 | Health Care |
| United States | Joy Global Inc | 5,007.6 | 0.58% | 14.94% | 1.00 | Consumer Staples |
| United States | Schein, Henry Inc | 4,952.3 | 0.57% | 3.61% | 1.00 | Consumer Discretionary |
| United States | Lubrizol Corp | 4,832.8 | 0.56% | 9.18% | 1.00 | Energy |

Tickers

| | |
|-------------------------|----------|
| S&P MidCap 400 | |
| BLOOMBERG SM | MID |
| Reuters | .MID |
| Total Return | |
| BLOOMBERG SM | SPTRMDCP |

Sector Breakdown



Index Portfolio Characteristics

| | |
|---|--------|
| Number of Companies | 400 |
| Adjusted Market Cap (\$ Billion) | 863.60 |
| Company Size By Market Cap (Adjusted \$ Billion): | |
| Average | 2.16 |
| Largest | 7.01 |
| Smallest | 0.23 |
| Median | 2.01 |
| % Weight Largest Company | 0.81% |
| Top 10 Holdings (% Market Cap Share) | 6.48% |