

# CRSP INDEXES

## TOTAL MARKET INDEX QUARTERLY PERFORMANCE MARCH 30, 2012

TICKER SYMBOL CRSPM1

### ABOUT THE CRSP US TOTAL MARKET 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 data underpin teaching, research and analysis at over 500 leading academic, financial and government institutions in 36 countries.

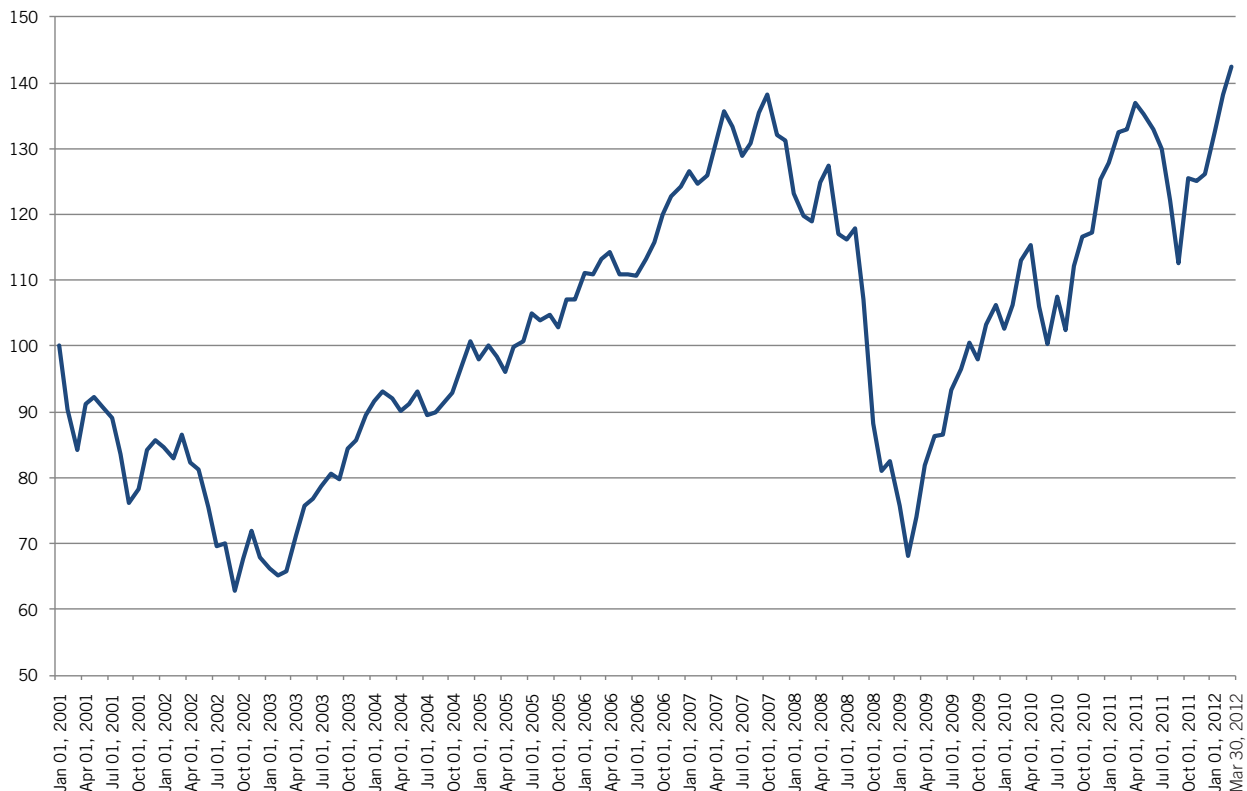
The investable CRSP indexes capture broad U.S. equity market coverage and include securities traded

on NYSE, AMEX, NASDAQ or ARCA. Nearly 4,000 constituents across large, small and micro capitalizations, representing nearly 100% of the U.S. investable equity market, comprise the CRSP US Total Market Index. Reconstitution occurs quarterly on the third Fridays of March, June, September and December. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, are the first Fridays of March, June, September and December.

### CUMULATIVE INDEX PERFORMANCE

Based on backtest data until March 30, 2011

#### CRSP TOTAL MARKET



## INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON *based on 10-year backtest data through March 30, 2011								
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since Inception (Jan. 2, 2001)
CRSP US Total Market Index (CRSPTM1)	3.06	12.86	12.86	7.05	24.31	2.47	5.09	3.53

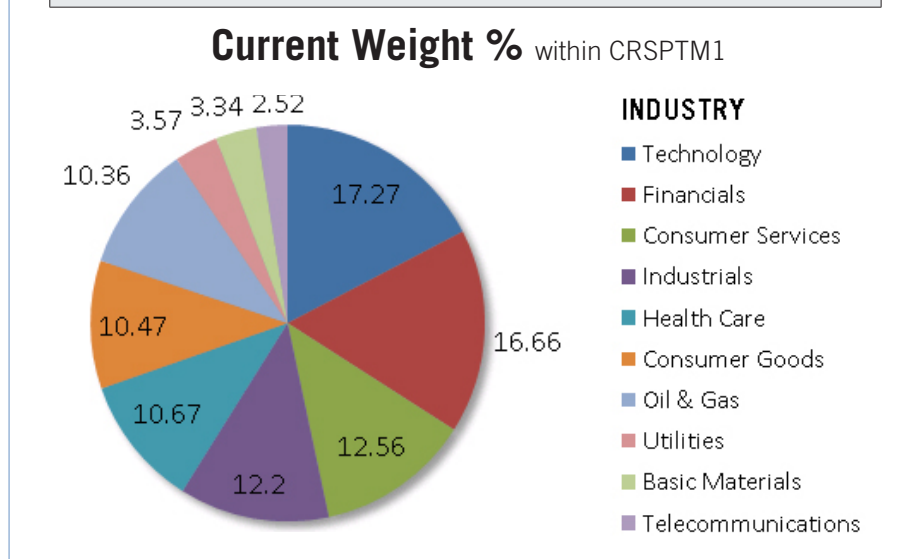
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
APPLE	AAPL	Technology	558,928	3.61%
EXXON MOBIL	XOM	Oil & Gas	408,778	2.64%
MICROSOFT	MSFT	Technology	243,542	1.57%
IBM	IBM	Technology	241,755	1.56%
GENERAL ELECTRIC	GE	Industrials	212,366	1.37%
CHEVRON	CVX	Oil & Gas	212,010	1.36%
AT&T	T	Telecommunications	185,155	1.20%
PROCTOR & GAMBLE	PG	Consumer Goods	185,123	1.20%
JOHNSON & JOHNSON	JNJ	Health Care	181,065	1.17%
WELLS FARGO & CO	WFC	Financials	180,028	1.16%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	15,480,583
Largest Company	558,928
Smallest Company	2
Median Company	420
Average Company	4,061
Number of Companies	3,812
% Weight Largest Company	3.61%

CAP SEGMENTS AS % OF CRSPTM1	
Mega Cap	72.23
Large Cap	86.80
Mid Cap	14.57
Small Cap	11.62
Micro Cap	1.58

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



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