

CRSP INDEXES

US MEGA CAP VALUE INDEX QUARTERLY PERFORMANCE

JUNE 29, 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.

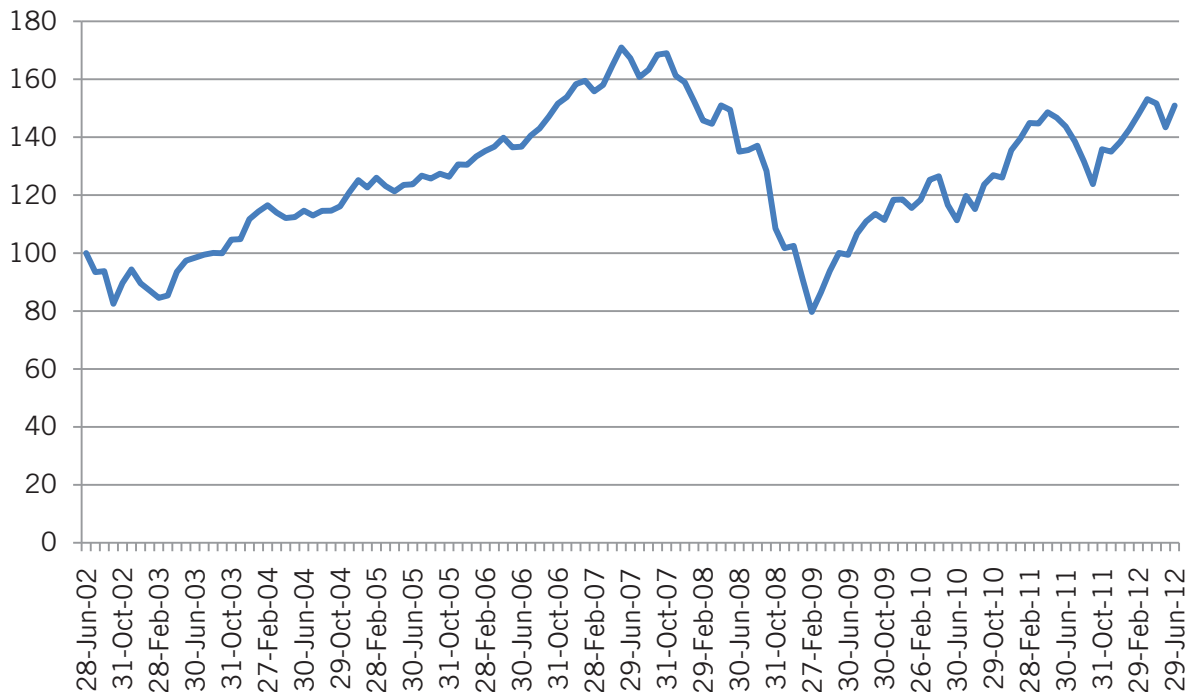
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 June 29, 2012

CRSP US MEGA CAP VALUE INDEX



Based on backtest data

INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of June 29, 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)	5.23	-1.42	9.12	5.05	14.95	-2.03	4.20	2.40

* Based on backtest data

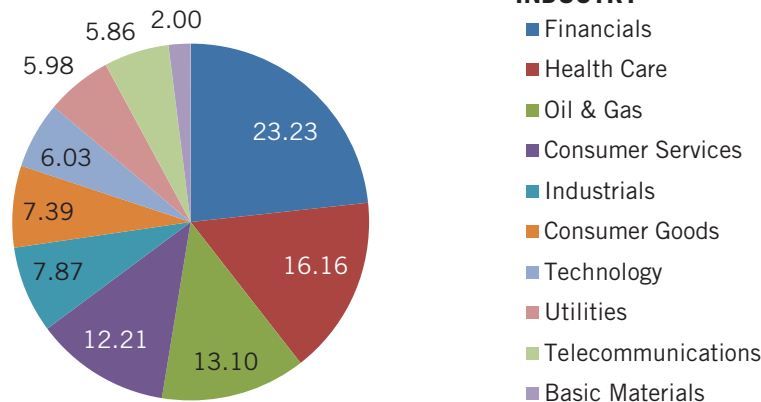
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
EXXON MOBIL	XOM	Oil & Gas	400,139	6.52%
WAL-MART STORES	WMT	Consumer Services	237,095	3.86%
GENERAL ELECTRIC	GE	Industrials	220,806	3.60%
AT&T	T	Telecommunications	209,075	3.41%
CHEVRON	CVX	Oil & Gas	208,117	3.39%
BERKSHIRE HATHAWAY	BRK.A	Financials	206,351	3.36%
JOHNSON & JOHNSON	JNJ	Health Care	185,545	3.02%
WELLS FARGO	WFC	Financials	177,697	2.90%
PFIZER	PFE	Health Care	172,227	2.81%
PROCTER & GAMBLE	PG	Consumer Goods	167,831	2.74%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	6,136,092
Largest Company	400,139
Smallest Company	1,669
Median Company	20,175
Average Company	42,612
Number of Companies	144
% Weight Largest Company	6.52%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMEV1



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