

CRSP INDEXES

US MEGA CAP INDEX QUARTERLY PERFORMANCE

JUNE 29, 2012

TICKER SYMBOL CRSPME1

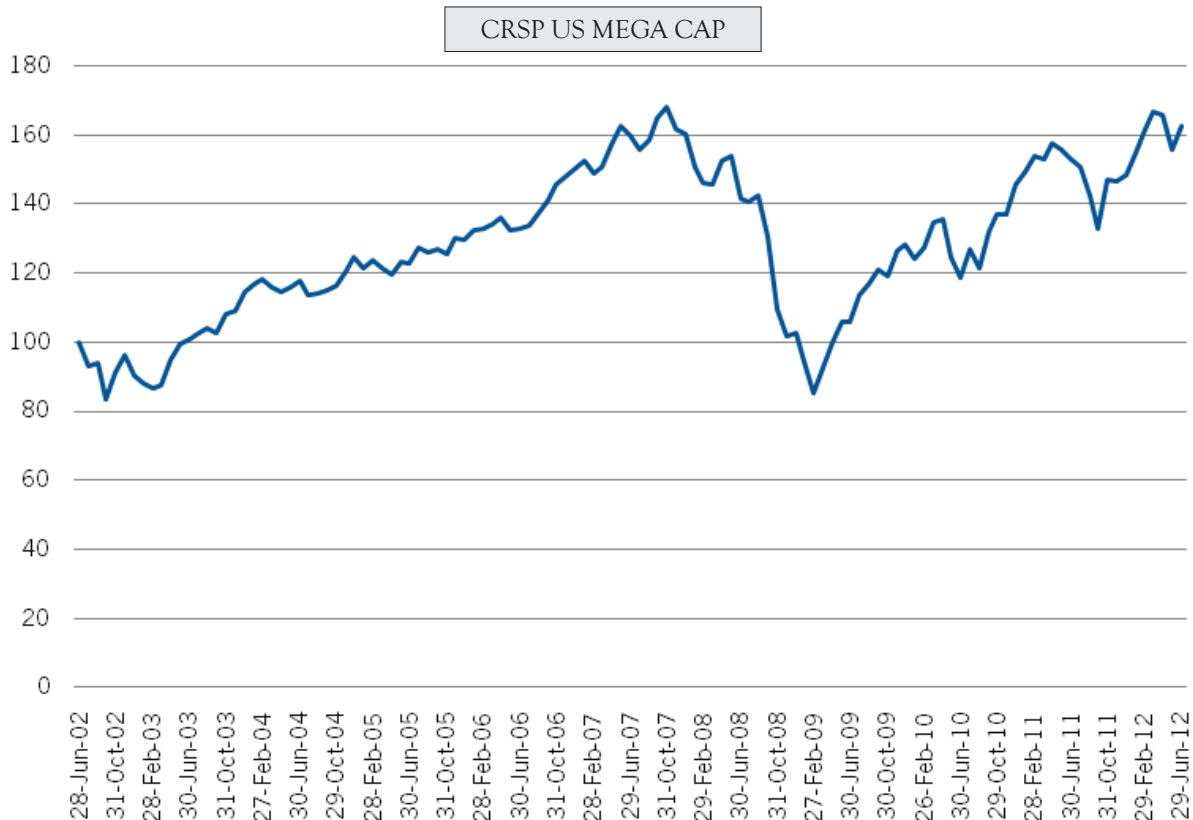
ABOUT THE CRSP US MEGA CAP INDEX

The CRSP US Mega Cap Index includes the largest US companies, with a target of including the top 70% of investable market capitalization. The index includes securities traded on NYSE, AMEX, NASDAQ or ARCA. 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. The index is reconstituted quarterly on the third Fridays of March, June, September and December.

Founded in 1960 to develop the first definitive measurement of long run market returns, The Center for Research in Security Prices (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 academicians and commercial practitioners.

10-YEAR CUMULATIVE INDEX PERFORMANCE

Based on backtest data until March 30, 2011



INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON *based on 10-year backtest data until 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 Mega Cap Index (CRSPME1)	4.16	-2.73	9.53	6.04	15.28	0.31	4.97	1.40

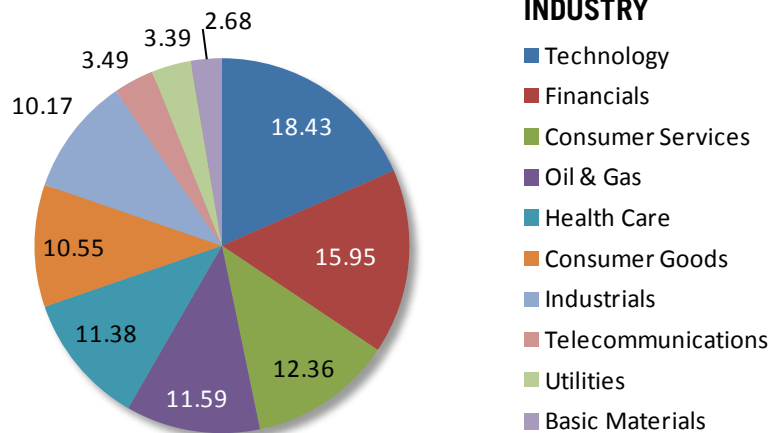
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
APPLE	AAPL	Technology	546,076	5.05%
EXXON MOBIL	XOM	Oil & Gas	400,139	3.71%
MICROSOFT	MSFT	Technology	231,284	2.14%
IBM	IBM	Technology	225,598	2.08%
GENERAL ELECTRIC	GE	Industrials	220,806	2.04%
AT&T	T	Telecommunications	209,075	1.94%
CHEVRON	CVX	Oil & Gas	208,117	1.93%
JOHNSON & JOHNSON	JNJ	Health Care	185,545	1.72%
WELLS FARGO & CO	WFC	Financials	177,697	1.65%
PFIZER INC	PFE	Health Care	172,227	1.60%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	10,794,446
Largest Company	546,076
Smallest Company	1,197
Median Company	19,382
Average Company	39,110
Number of Companies	276
% Weight Largest Company	5.05%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPME1



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