

CRSP INDEXES

US MEGA CAP GROWTH INDEX QUARTERLY PERFORMANCE

JUNE 29, 2012

TICKER SYMBOL CRSPMEG1

ABOUT THE CRSP US MEGA CAP GROWTH 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.

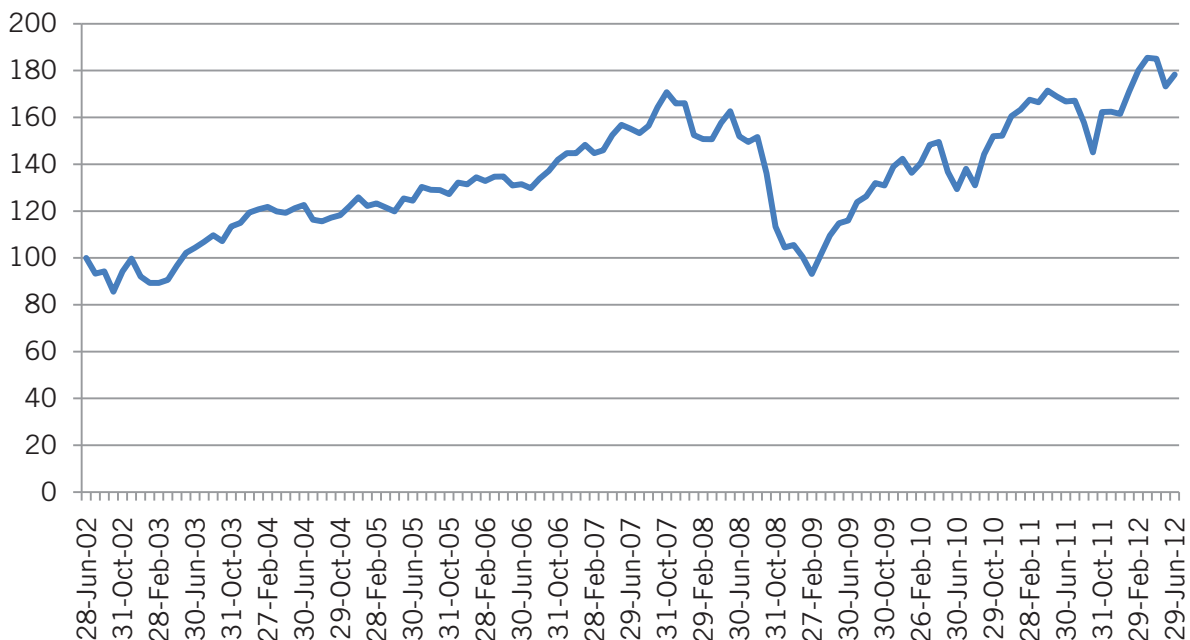
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

10-YEAR CUMULATIVE INDEX PERFORMANCE

As of June 29, 2012

CRSP US MEGA CAP GROWTH 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 Growth Index (CRSPMEG1)	2.94	-3.88	10.43	6.89	15.41	2.81	5.95	2.44

* Based on backtest data

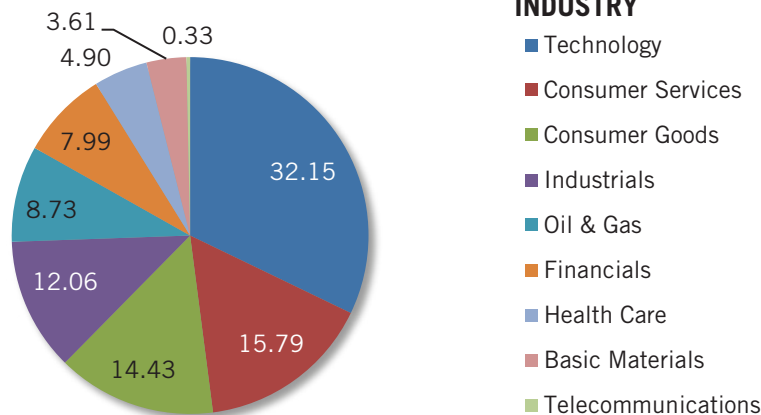
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
APPLE	AAPL	Technology	546,076	10.49%
MICROSOFT	MSFT	Technology	256,982	4.94%
IBM	IBM	Technology	225,598	4.33%
COCA COLA	KO	Consumer Goods	176,393	3.39%
GOOGLE	GOOG	Technology	150,806	2.90%
PHILIP MORRIS	PM	Consumer Goods	148,827	2.86%
ORACLE	ORCL	Technology	147,761	2.84%
PEPSICO	PEP	Consumer Goods	110,510	2.12%
AMAZON	AMZN	Consumer Services	102,878	1.98%
QUALCOMM	CMCSA	Technology	95,450	1.833%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	5,207,060
Largest Company	546,076
Smallest Company	1,669
Median Company	20,506
Average Company	37,193
Number of Companies	140
% Weight Largest Company	10.49%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMEG1



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