

CRSP INDEXES

US SMALL CAP VALUE INDEX QUARTERLY PERFORMANCE

JUNE 29, 2012

TICKER SYMBOL CRSPSCV1

ABOUT THE CRSP US SMALL 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.

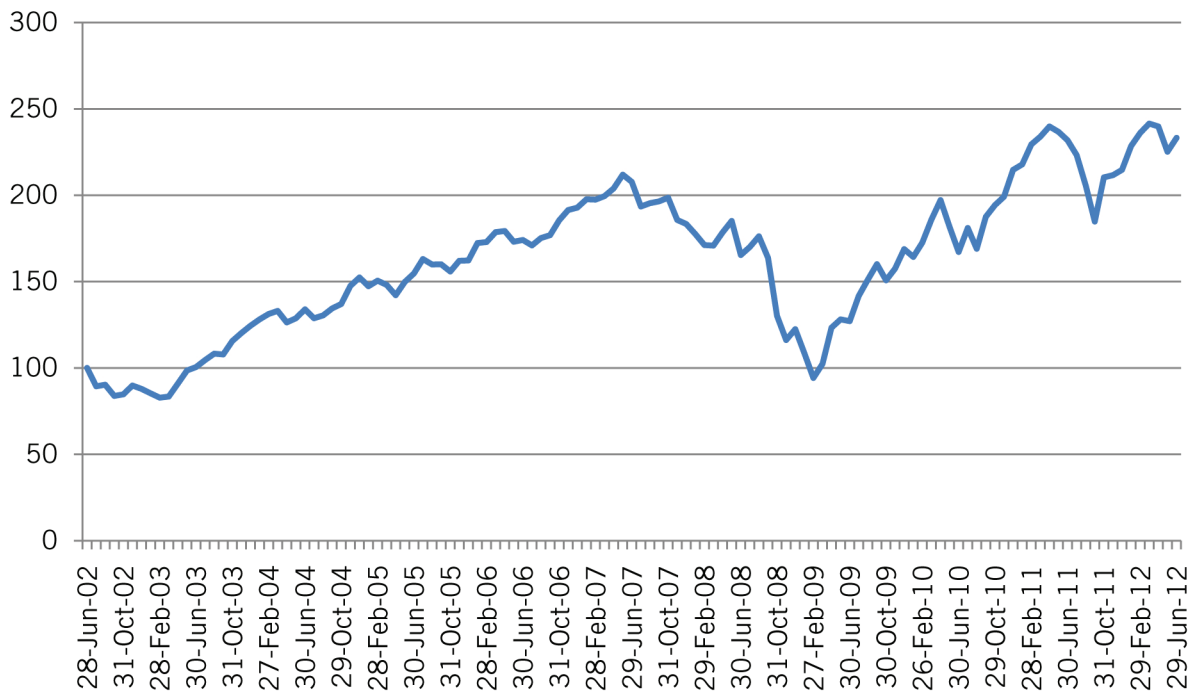
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 SMALL 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 Small Cap Value Index (CRSPSCV1)	3.57	-3.44	8.62	0.60	22.43	2.34	8.84	8.68

* Based on backtest data

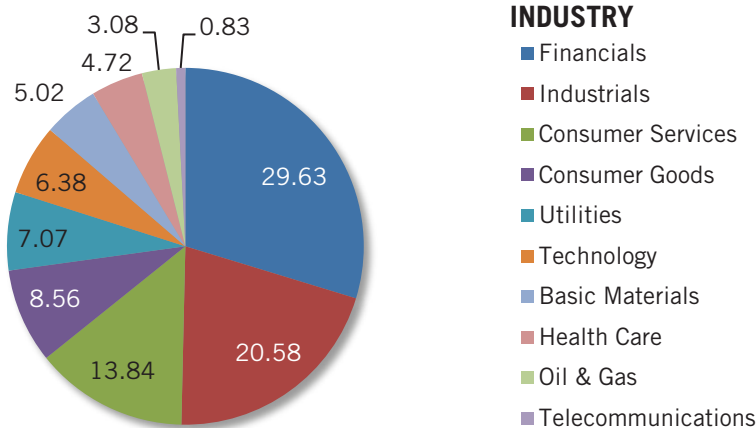
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
D R HORTON	DHI	Consumer Goods	5,852	0.59%
ALLEGHANY	Y	Financials	5,752	0.58%
EXPEDIA	EXPE	Consumer Services	5,494	0.55%
VALSPAR	VAL	Industrials	4,887	0.49%
FOOT LOCKER	FL	Consumer Services	4,645	0.47%
AGL RESOURCES INC	GAS	Utilities	4,546	0.46%
TOTAL SYSTEM SERVICES	TSS	Industrials	4,525	0.45%
LIBERTY PROPERTY TRUST	LRY	Financials	4,323	0.43%
FIDELITY NATIONAL	FNF	Financials	4,291	0.43%
GALLAGHER ARTHUR J & COM	AJG	Financials	4,157	0.42%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	997,376
Largest Company	5,852
Smallest Company	49
Median Company	1,148
Average Company	1,399
Number of Companies	713
% Weight Largest Company	0.59%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPSCV1



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