

CRSP INDEXES

US MEGA CAP INDEX QUARTERLY PERFORMANCE

JUNE 28, 2013

TICKER SYMBOL CRSPME1

ABOUT THE CRSP US MEGA CAP INDEX

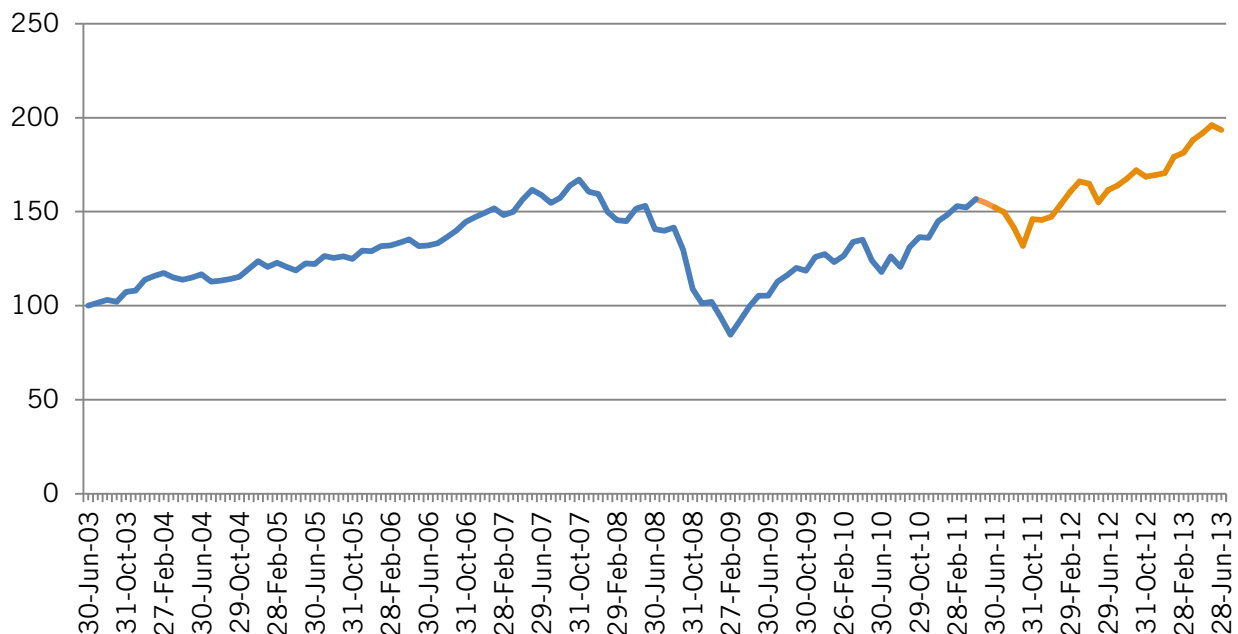
The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close 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

As of June 28, 2013

CRSP US MEGA CAP INDEX



Based on backtest data through March 31, 2011, and live data thereafter

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of June 28, 2013								
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Mega Cap Index - Total Return	-1.35%	2.84%	13.43%	19.81%	17.97%	6.58%	6.82%	3.83%
CRSP US Mega Cap Index - Price Return	-1.51%	2.27%	12.19%	16.96%	15.31%	4.12%	4.57%	1.74%

* Based on backtest data through March 31, 2011, and live data thereafter

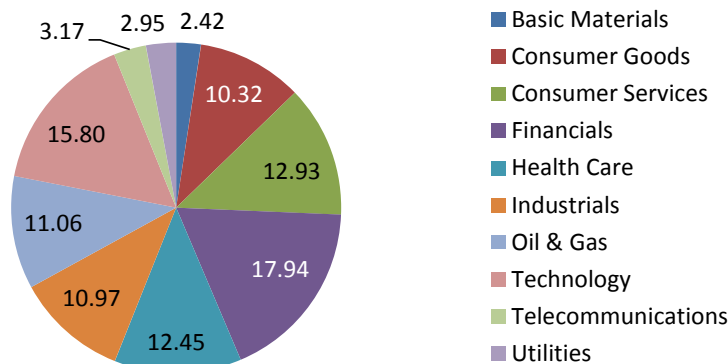
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
EXXON MOBIL CORPORATION	XOM	Oil & Gas	401,730	3.18
APPLE INC	AAPL	Technology	371,780	2.94
MICROSOFT CORPORATION	MSFT	Technology	259,527	2.05
JOHNSON & JOHNSON	JNJ	Health Care	241,171	1.91
GENERAL ELECTRIC COMPANY	GE	Industrials	239,787	1.90
GOOGLE INC	GOOG	Technology	238,689	1.89
CHEVRON CORPORATION	CVX	Oil & Gas	229,403	1.81
WELLS FARGO & COMPANY	WFC	Financials	218,582	1.73
INTERNATIONAL BUSINESS	IBM	Technology	211,902	1.68
PROCTER & GAMBLE	PG	Consumer Goods	211,012	1.67

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	12,649,727
Largest Company	401,730
Smallest Company	2,248
Median Company	23,079
Average Company	44,076
Number of Companies	287
% Weight Largest Company	3.18

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPME1



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