

CRSP INDEXES

US MID CAP VALUE INDEX QUARTERLY PERFORMANCE

JUNE 29, 2012

TICKER SYMBOL CRSPMIV1

ABOUT THE CRSP US MID 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.

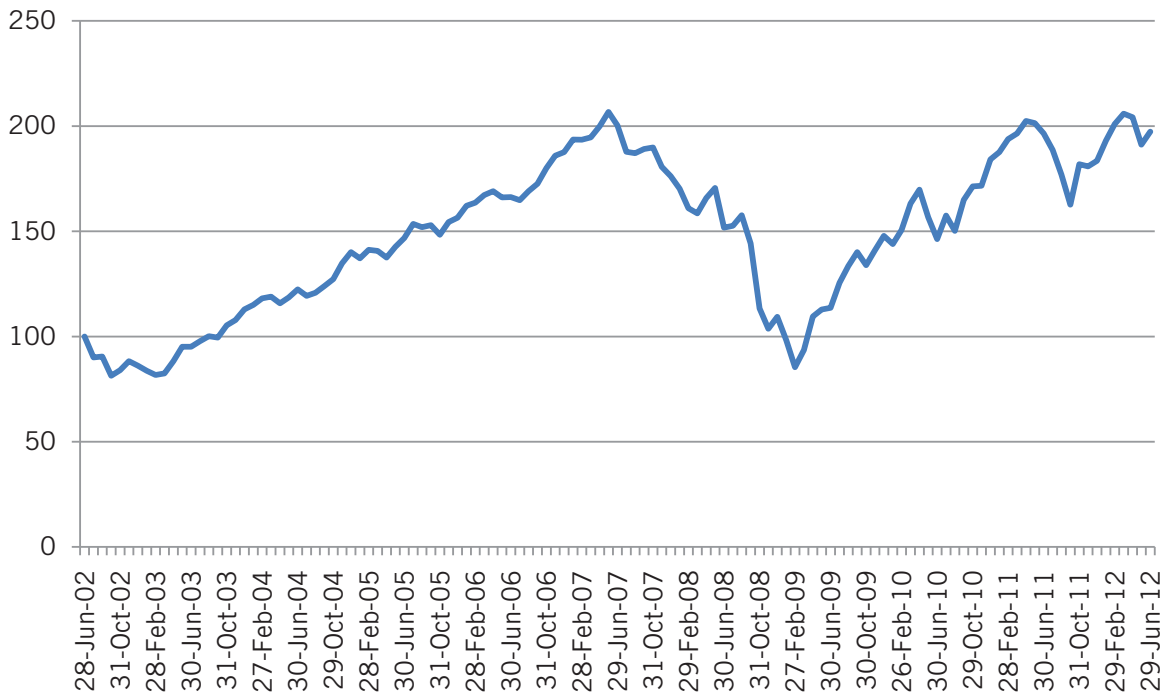
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 MID 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 Mid Cap Value Index (CRSPMIV1)	3.22	-4.16	7.55	0.44	20.19	-0.30	7.03	6.43

* Based on backtest data

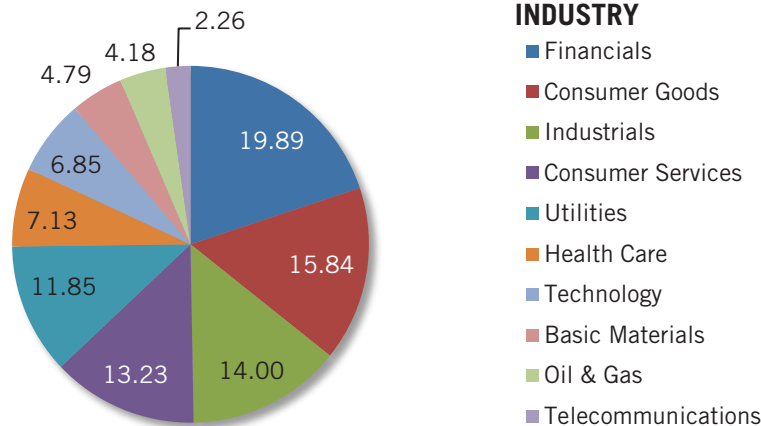
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight
MACYS	M	Consumer Services	14,242	1.24%
AVALONBAY COMMUNITIES	AVB	Financials	13,490	1.17%
LIMITED BRANDS	LTD	Consumer Services	12,475	1.08%
NORTHEAST UTILITIES	NU	Utilities	12,171	1.06%
HERSHEY	HSY	Consumer Goods	11,743	1.02%
MATTEL	MAT	Consumer Goods	11,048	0.96%
COOPER INDUSTRIES	CBE	Industrials	10,852	0.94%
CONAGRA FOODS	CAG	Consumer Goods	10,770	0.93%
M & T BANK CORP	MTB	Financials	10,450	0.91%
NORDSTROM INC COM	JWN	Consumer Services	10,336	0.90%

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,152,356
Largest Company	14,242
Smallest Company	366
Median Company	5,091
Average Company	5,733
Number of Companies	201
% Weight Largest Company	1.24%

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMIV1



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