

CRSP INDEXES

US MEGA CAP VALUE INDEX QUARTERLY PERFORMANCE

DECEMBER 31, 2013

TICKER SYMBOL CRSPMEV1

ABOUT THE CRSP US MEGA 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.

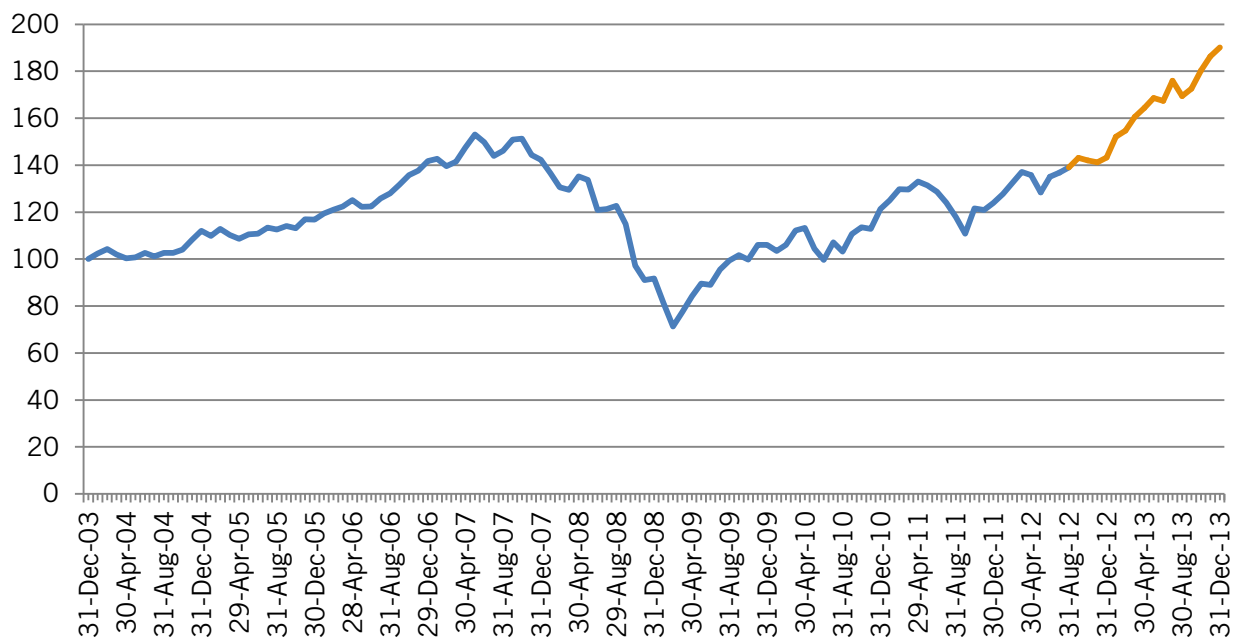
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 December 31, 2013

CRSP US MEGA CAP VALUE INDEX



Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of December 31, 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 Value Index - Total Return	2.03%	10.16%	32.71%	32.71%	16.14%	15.68%	6.63%	4.93%
CRSP US Mega Cap Value Index - Price Return	1.84%	9.44%	29.27%	29.27%	13.01%	12.41%	3.73%	2.18%

* Based on backtest data through September 7, 2012

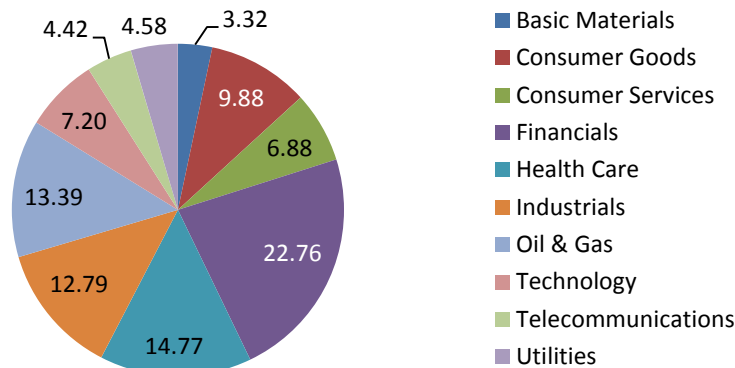
DESCRIPTIVE STATISTICS

TOP 10 COMPANIES				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
EXXON MOBIL CORP	XOM	Oil & Gas	442,094	5.41
GENERAL ELECTRIC CO	GE	Industrials	283,590	3.47
MICROSOFT CORP	MSFT	Technology	281,218	3.44
JOHNSON & JOHNSON	JNJ	Health Care	258,416	3.16
CHEVRON CORP	CVX	Oil & Gas	240,224	2.94
WELLS FARGO & CO	WFC	Financials	239,149	2.93
PROCTER & GAMBLE CO	PG	Consumer Goods	221,291	2.71
JPMORGAN CHASE & CO	JPM	Financials	219,837	2.69
BERKSHIRE HATHAWAY	BRK.A	Financials	209,368	2.56
PFIZER INC	PFE	Health Care	198,515	2.43

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	8,168,026
Largest Company	442,094
Smallest Company	3,795
Median Company	28,826
Average Company	52,359
Number of Companies	156
% Weight Largest Company	5.41

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMEV1



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