

CRSP INDEXES

US MEGA CAP GROWTH INDEX QUARTERLY PERFORMANCE

DECEMBER 31, 2013

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.

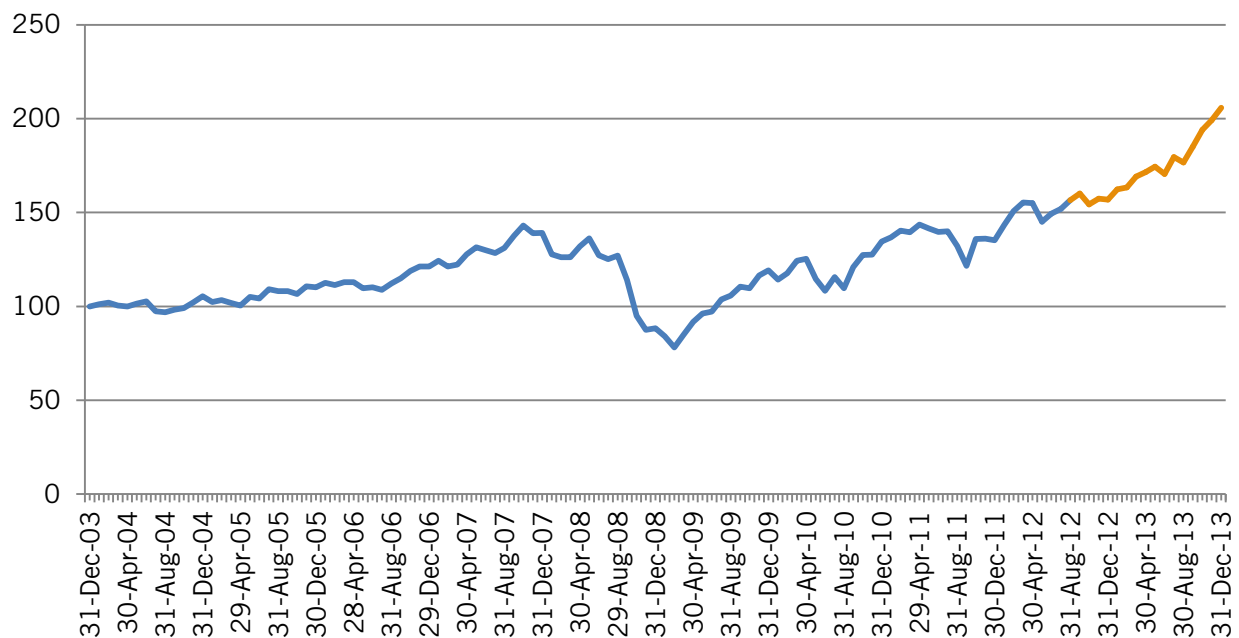
The CRSP U.S. Growth Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

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 December 31, 2013

CRSP US MEGA CAP GROWTH 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 Growth Index - Total Return	3.33%	11.20%	31.26%	31.26%	15.24%	18.43%	7.49%	4.80%
CRSP US Mega Cap Growth Index - Price Return	3.19%	10.74%	29.17%	29.17%	13.31%	16.46%	5.92%	3.41%

* Based on backtest data through September 7, 2012

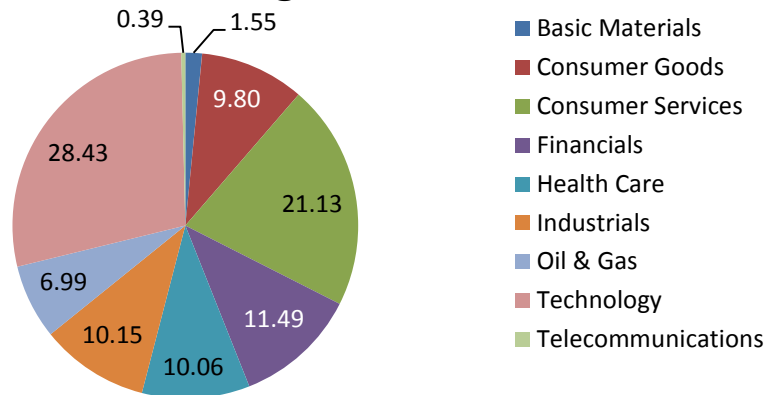
DESCRIPTIVE STATISTICS

TOP 10 COMPANIES				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE INC	AAPL	Technology	504,852	7.94
GOOGLE INC	GOOG	Technology	310,125	4.88
INTERNATIONAL BUSINESS CO	IBM	Technology	203,674	3.20
COCA COLA CO	KO	Consumer Goods	164,180	2.58
AMAZON.COM INC	AMZN	Consumer Services	146,032	2.30
COMCAST CORP	CMCSA	Consumer Services	134,440	2.12
PHILIP MORRIS INTL	PM	Consumer Goods	132,617	2.09
ORACLE CORP	ORCL	Technology	130,776	2.06
QUALCOMM INC	QCOM	Technology	125,441	1.97
WALT DISNEY CO	DIS	Consumer Services	120,831	1.90

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	6,356,060
Largest Company	504,852
Smallest Company	2,191
Median Company	25,750
Average Company	45,400
Number of Companies	140
% Weight Largest Company	7.94

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMEG1



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