

QUARTERLY PERFORMANCE

U.S. SMALL CAP VALUE INDEX

QUARTER ENDING
06-30-14

TICKER SYMBOL
CRSPSCV1

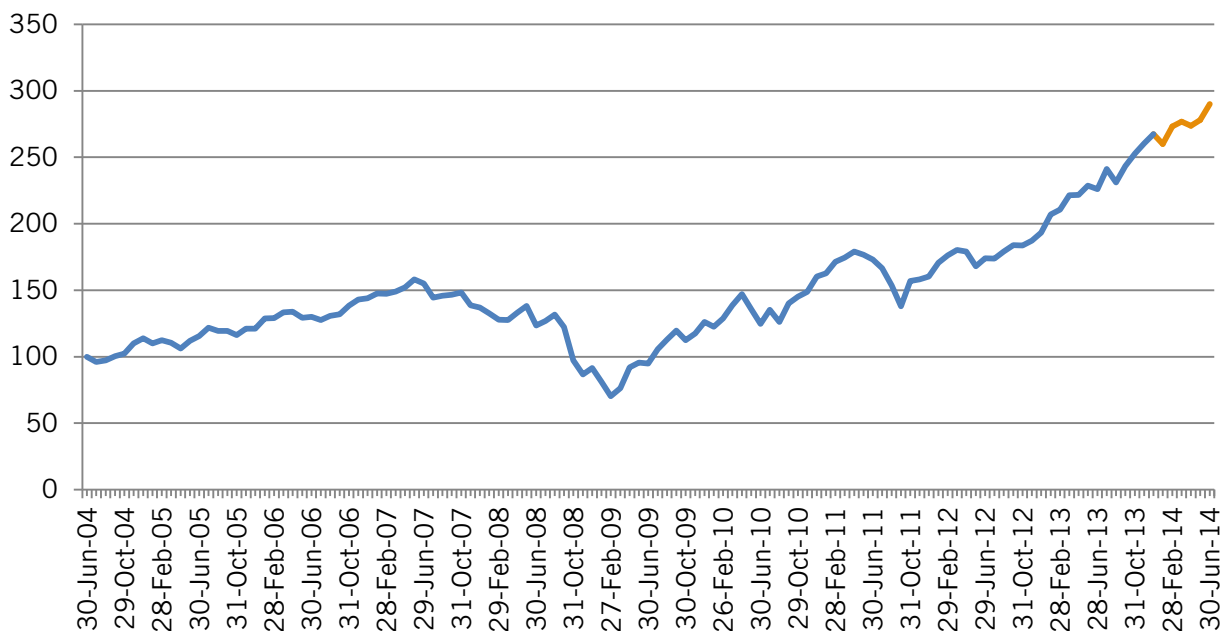
ABOUT THE CRSP U.S. SMALL CAP VALUE INDEX

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 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 LEVELS AS OF JUNE 2014



**Based on backtest data through September 7, 2012*

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 2014

*Based on backtest data through September 7, 2012

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	4.32%	4.78%	8.44%	28.36%	18.78%	25.04%	11.24%	11.59%
PRICE RETURN	4.10%	4.30%	7.45%	25.98%	16.05%	22.34%	8.74%	9.08%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
HILLSHIRE BRANDS CO	HSH	CONSUMER GOODS	7,643	0.50
FOOT LOCKER INC	FL	CONSUMER SERVICES	7,396	0.48
ARTHUR J GALLAGHER & COM	AJG	FINANCIALS	7,321	0.48
GANNETT INC	GCI	CONSUMER SERVICES	7,101	0.46
RITE AID CORP	RAD	CONSUMER SERVICES	6,994	0.45
SNAP ON INC	SNA	CONSUMER GOODS	6,902	0.45
GOODYEAR TIRE & RUBBER	GT	CONSUMER GOODS	6,902	0.45
TRINITY INDS INC	TRN	INDUSTRIALS	6,773	0.44
OMNICARE INC	OCR	CONSUMER SERVICES	6,592	0.43
AGL RES INC	GAS	UTILITIES	6,563	0.43

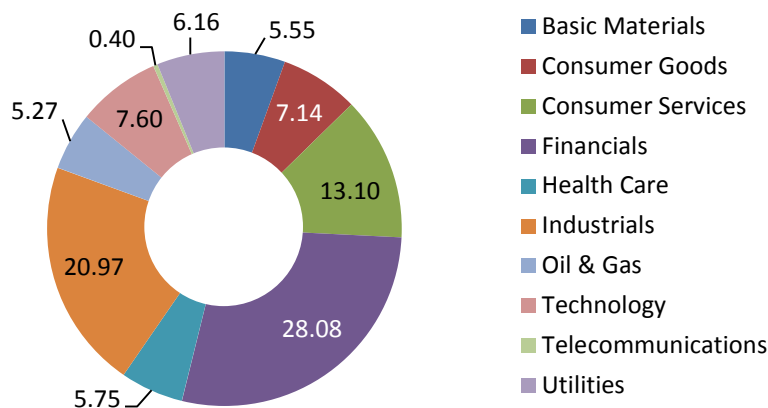
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,537,637
LARGEST COMPANY	7,643
SMALLEST COMPANY	16
MEDIAN COMPANY	1,450
AVERAGE COMPANY	1,903
NUMBER OF COMPANIES	808
% WEIGHT LARGEST COMPANY	0.50

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPSCV1



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