

QUARTERLY PERFORMANCE

U.S. MEGA CAP VALUE INDEX

QUARTER ENDING
03-31-15

TICKER SYMBOL
CRSPMEV1

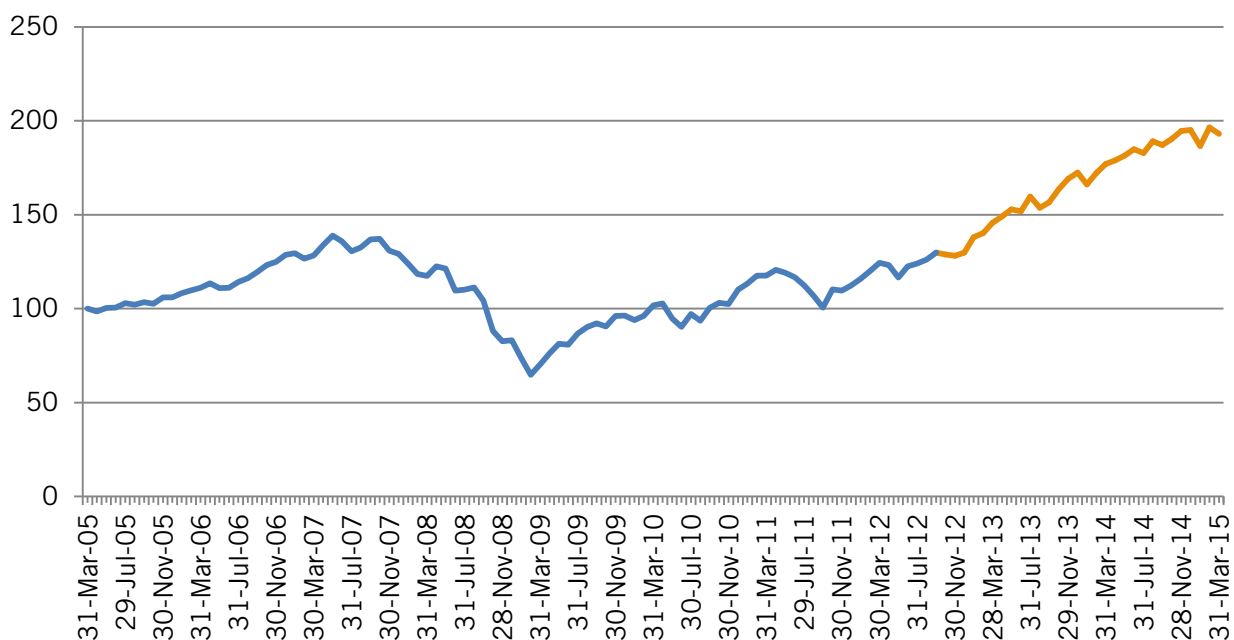
ABOUT THE CRSP U.S. MEGA CAP VALUE INDEX

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 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 MARCH 2015



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2015

*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	-1.69%	-1.00%	-1.00%	9.01%	15.80%	13.67%	6.80%	5.34%
PRICE RETURN	-1.86%	-1.64%	-1.64%	6.26%	12.74%	10.64%	3.88%	2.58%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
EXXON MOBIL CORPORATION	XOM	OIL & GAS	356,549	4.07
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	300,172	3.43
WELLS FARGO & COMPANY	WFC	FINANCIALS	280,284	3.20
JOHNSON & JOHNSON	JNJ	HEALTH CARE	279,717	3.20
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	266,263	3.04
GENERAL ELECTRIC	GE	INDUSTRIALS	249,147	2.85
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	225,861	2.58
PROCTER & GAMBLE	PG	CONSUMER GOODS	221,280	2.53
PFIZER INC	PFE	HEALTH CARE	219,200	2.50
VERIZON COMMUNICATIONS	VZ	TELECOMMUNICATIONS	202,078	2.31

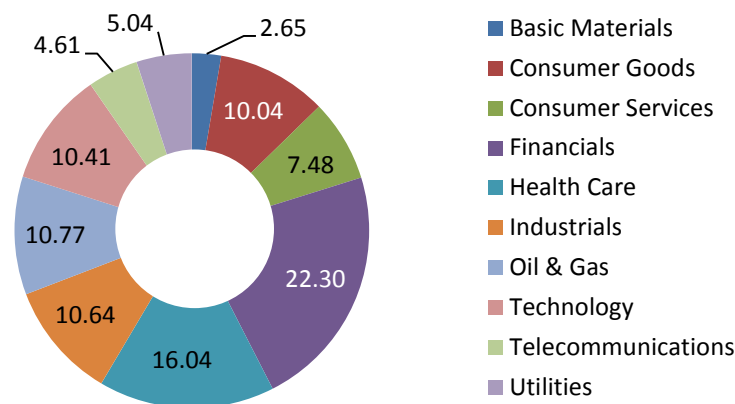
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	8,754,020
LARGEST COMPANY	356,549
SMALLEST COMPANY	3,752
MEDIAN COMPANY	30,819
AVERAGE COMPANY	56,116
NUMBER OF COMPANIES	156
% WEIGHT LARGEST COMPANY	4.07

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEV1



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105 W. ADAMS STREET, #1700 ■ CHICAGO, IL 60603 ■ P (312) 263-6400 ■ F (312) 263-6430 ■ WWW.CRSP.CHICAGOBOOTH.EDU

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