

CRSP INDEXES

US MEGA CAP VALUE INDEX QUARTERLY PERFORMANCE

SEPTEMBER 30, 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.

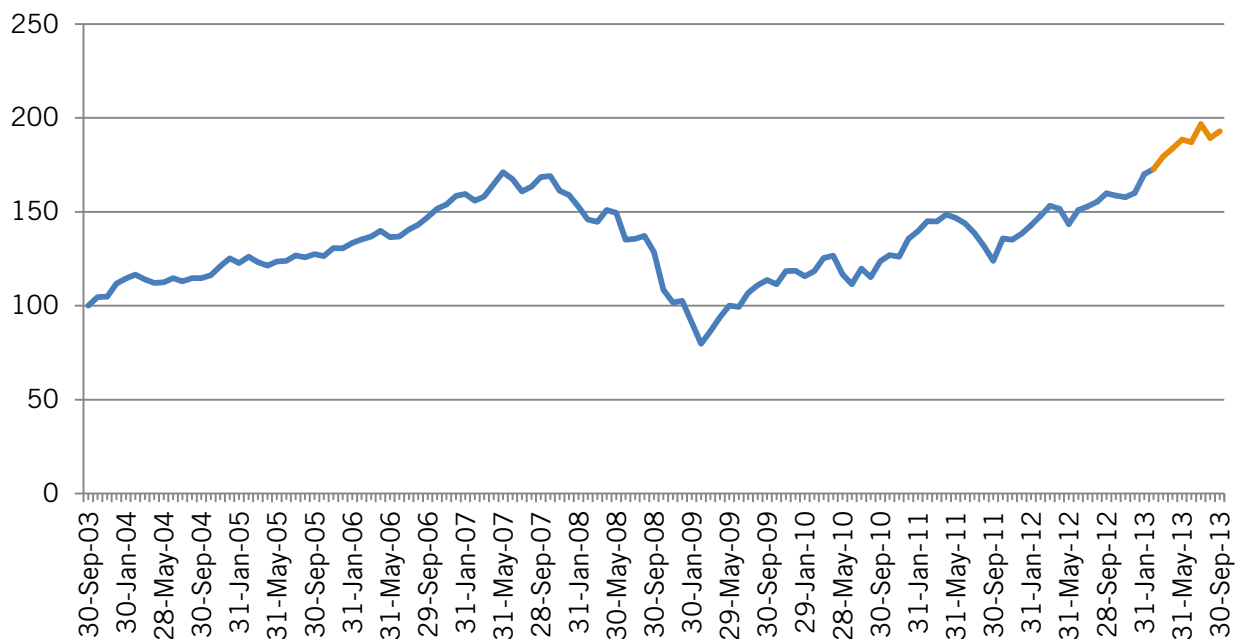
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 September 30, 2013

CRSP US MEGA CAP VALUE INDEX



Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of September 30, 2013

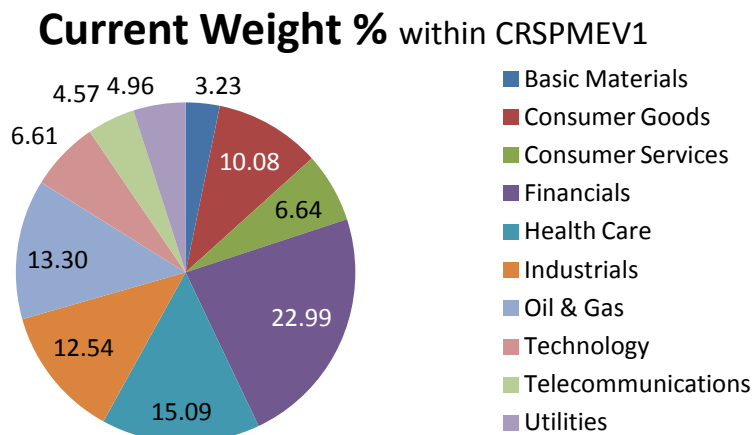
	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Mega Cap Value Index - Total Return	1.84%	3.09%	20.47%	20.60%	15.94%	8.47%	6.79%	4.21%
CRSP US Mega Cap Value Index - Price Return	1.66%	2.42%	18.12%	17.28%	12.77%	5.34%	3.87%	1.47%

* Based on backtest data through September 7, 2012

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS					MARKET CAP STRUCTURE	
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)	CURRENT (\$ millions)	
EXXON MOBIL CORPORATION	XOM	Oil & Gas	378,716	5.10	Index Market Cap	7,427,479
MICROSOFT CORPORATION	MSFT	Technology	294,724	3.36	Largest Company	378,716
JOHNSON & JOHNSON	JNJ	Health Care	244,299	3.29	Smallest Company	2,359
GENERAL ELECTRIC	GE	Industrials	243,291	3.28	Median Company	25,213
CHEVRON CORPORATION	CVX	Oil & Gas	234,741	3.16	Average Company	48,230
WELLS FARGO & COMPANY	WFC	Financials	219,400	2.95	Number of Companies	154
BERKSHIRE HATHAWAY	BRK.A	Financials	207,558	2.79	% Weight Largest Company	5.10
PROCTER & GAMBLE	PG	Consumer Goods	206,992	2.79		
JPMORGAN CHASE & COMPANY	JPM	Financials	194,571	2.62		
PFIZER INC	PFE	Health Care	190,069	2.56		

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



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