

QUARTERLY PERFORMANCE

# U.S. MEGA CAP VALUE INDEX

QUARTER ENDING  
**3-31-16**

TICKER SYMBOL  
**CRSPMEV1**

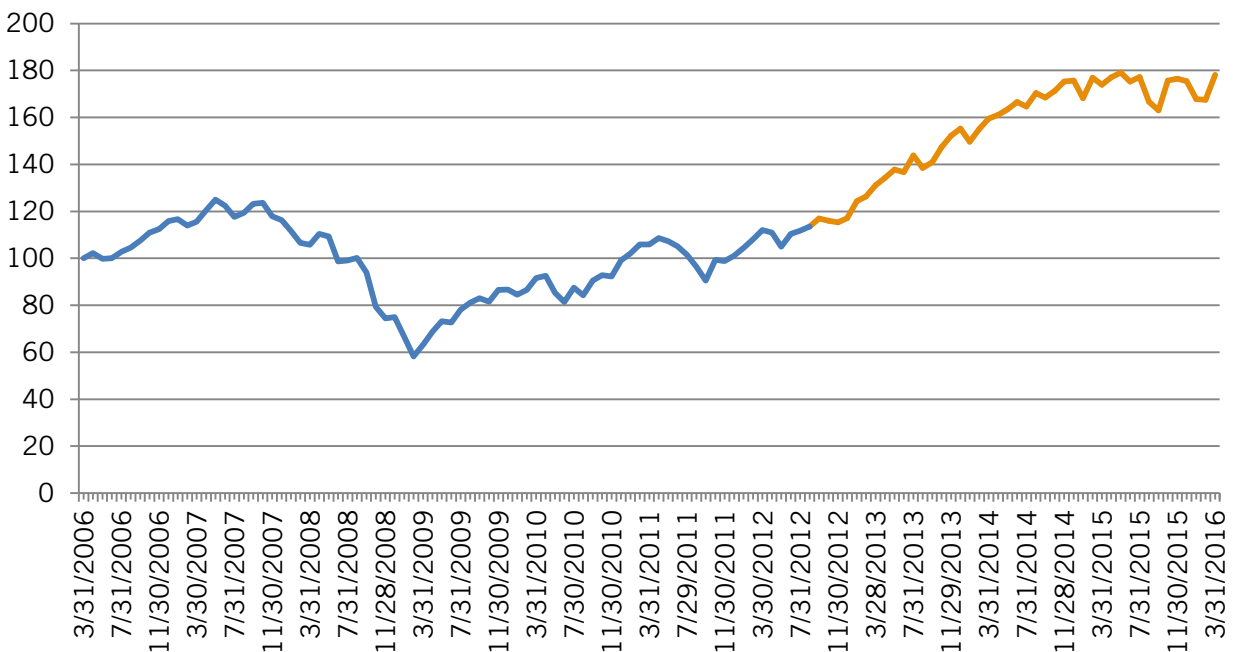
## ABOUT THE CRSP U.S. MEGA CAP VALUE INDEX

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 2016



\*Based on backtest data through September 7, 2012

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF MARCH 31, 2016

\*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 (%)	6.30	1.55	1.55	2.41	10.73	10.96	5.94	5.13
PRICE RETURN (%)	6.11	0.81	0.81	-0.37	7.85	7.99	3.02	2.38

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	414,989	5.03
EXXON MOBIL CORPORATION	XOM	OIL & GAS	347,129	4.20
GENERAL ELECTRIC COMPANY	GE	INDUSTRIALS	300,030	3.63
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	298,563	3.62
BERKSHIRE HATHAWAY INC	BRK.A	FINANCIALS	272,143	3.30
AT&T INC	T	TELECOMMUNICATIONS	240,943	2.92
PROCTER & GAMBLE COMPANY	PG	CONSUMER GOODS	222,613	2.70
WELLS FARGO & COMPANY	WFC	FINANCIALS	220,959	2.68
VERIZON COMMUNICATIONS	VZ	TELECOMMUNICATIONS	220,313	2.67
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	217,353	2.63

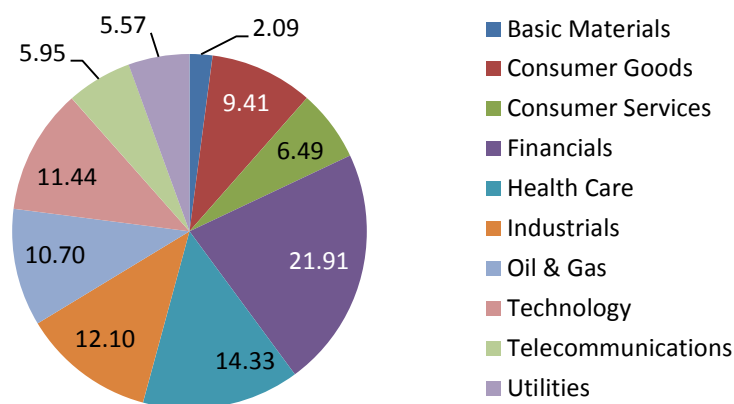
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	8,257,083
LARGEST COMPANY	414,989
SMALLEST COMPANY	2,073
MEDIAN COMPANY	29,279
AVERAGE COMPANY	54,323
NUMBER OF COMPANIES	152
% WEIGHT LARGEST COMPANY	5.03

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEV1



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