

CRSP INDEXES

US MEGA CAP VALUE INDEX QUARTERLY PERFORMANCE

JUNE 28, 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.

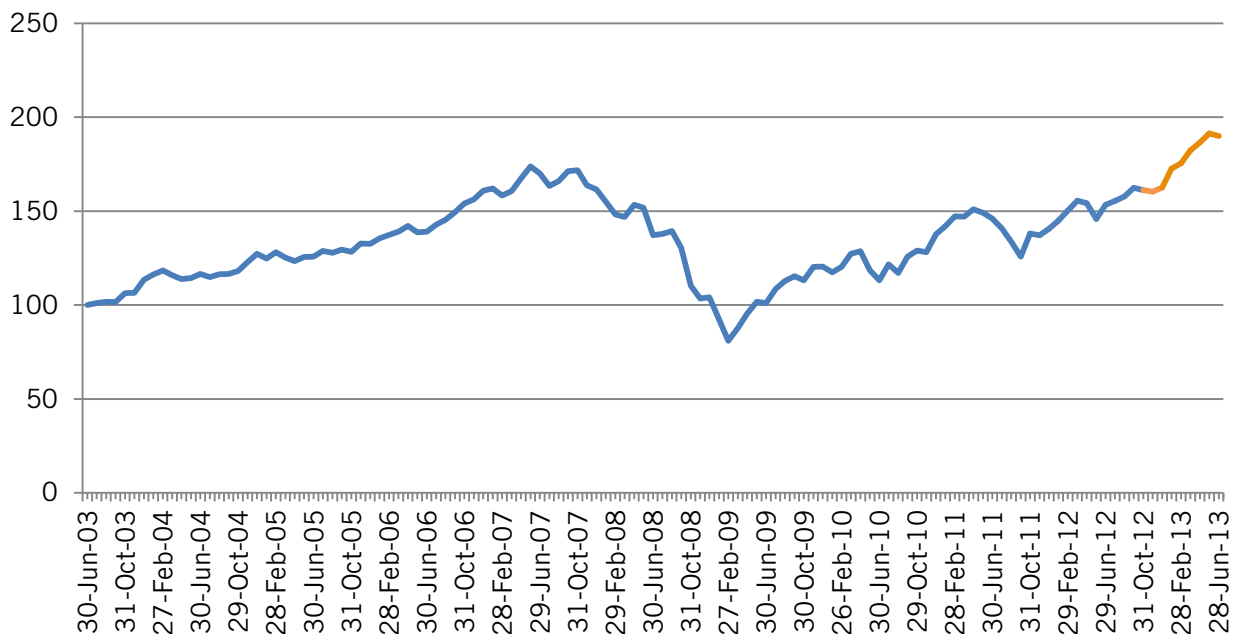
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 June 28, 2013

CRSP US MEGA CAP VALUE INDEX



Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of June 28, 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	-0.71%	4.25%	16.86%	23.88%	18.87%	6.73%	6.63%	4.03%
CRSP US Mega Cap Value Index - Price Return	-0.89%	3.57%	15.33%	20.43%	15.60%	3.62%	3.73%	1.30%

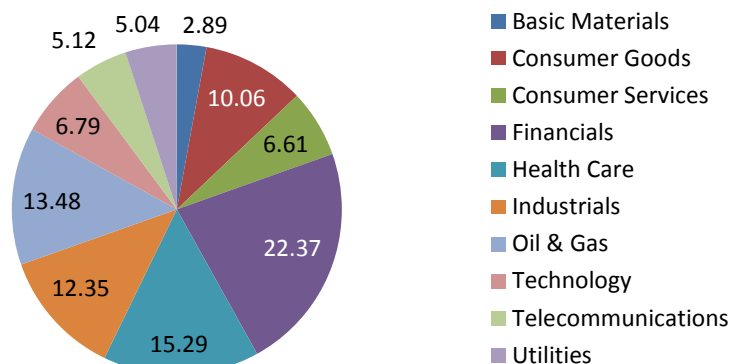
* Based on backtest data through September 7, 2012

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	401,730	5.42	Index Market Cap	7,407,396
MICROSOFT CORPORATION	MSFT	Technology	259,527	3.50	Largest Company	401,730
JOHNSON & JOHNSON	JNJ	Health Care	241,171	3.26	Smallest Company	2,248
GENERAL ELECTRIC	GE	Industrials	239,787	3.24	Median Company	24,549
CHEVRON CORPORATION	CVX	Oil & Gas	229,403	3.10	Average Company	46,882
WELLS FARGO & COMPANY	WFC	Financials	218,582	2.95	Number of Companies	158
PROCTER & GAMBLE	PG	Consumer Goods	211,012	2.85	% Weight Largest Company	5.42
JPMORGAN CHASE & COMPANY	JPM	Financials	199,529	2.69		
BERKSHIRE HATHAWAY A	BRK.A	Financials	196,287	2.65		
AT&T INC	T	Telecommunications	190,452	2.57		

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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