

QUARTERLY PERFORMANCE

# U.S. MEGA CAP VALUE INDEX

QUARTER ENDING  
**09-30-14**

TICKER SYMBOL  
**CRSPMEV1**

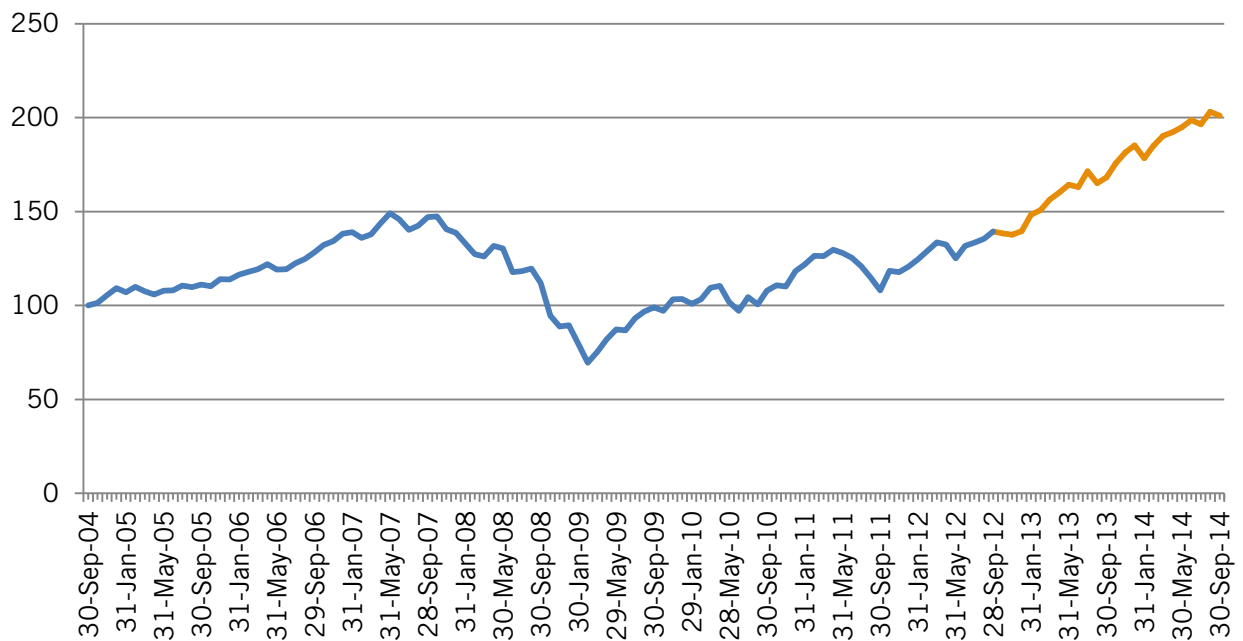
## ABOUT THE CRSP U.S. MEGA CAP VALUE INDEX

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 SEPTEMBER 2014



\*Based on backtest data through September 7, 2012

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF SEPTEMBER 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	-1.06%	1.19%	8.52%	19.55%	23.01%	15.21%	7.23%	5.29%
PRICE RETURN	-1.23%	0.54%	6.47%	16.53%	19.69%	12.14%	4.30%	2.54%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
EXXON MOBIL CORP	XOM	OIL & GAS	401,094	4.56
MICROSOFT CORP	MSFT	TECHNOLOGY	343,799	3.91
JOHNSON & JOHNSON	JNJ	HEALTHCARE	300,614	3.42
WELLS FARGO & CO	WFC	FINANCIALS	270,783	3.08
GENERAL ELECTRIC CO	GE	INDUSTRIALS	257,069	2.93
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	253,898	2.89
PROCTER & GAMBLE CO	PG	CONSUMER GOODS	226,739	2.58
CHEVRON CORP	CVX	OIL & GAS	226,581	2.58
JPMORGAN CHASE & CO	JPM	FINANCIALS	226,580	2.58
VERIZON COMMUNICATIONS	VZ	TELECOMMUNICATIONS	207,220	2.36

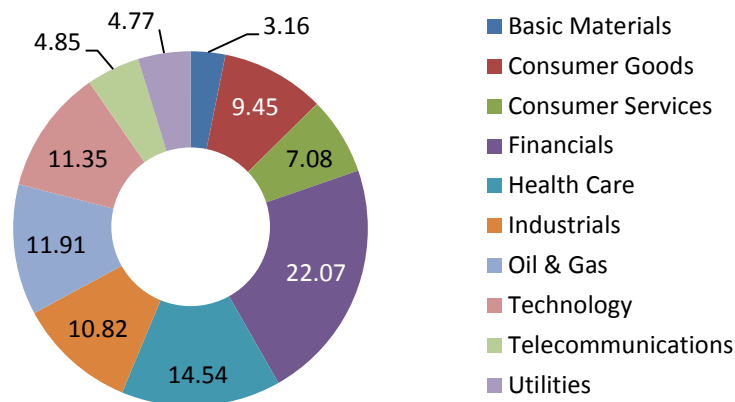
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	8,788,456
LARGEST COMPANY	401,094
SMALLEST COMPANY	3,057
MEDIAN COMPANY	29,785
AVERAGE COMPANY	56,336
NUMBER OF COMPANIES	156
% WEIGHT LARGEST COMPANY	4.56

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPMEV1



## CHICAGO BOOTH | CRSP® | Center for Research in Security Prices

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