

QUARTERLY PERFORMANCE

U.S. MID CAP VALUE INDEX

QUARTER ENDING **09-30-14** TICKER SYMBOL **CRSPMIV1**

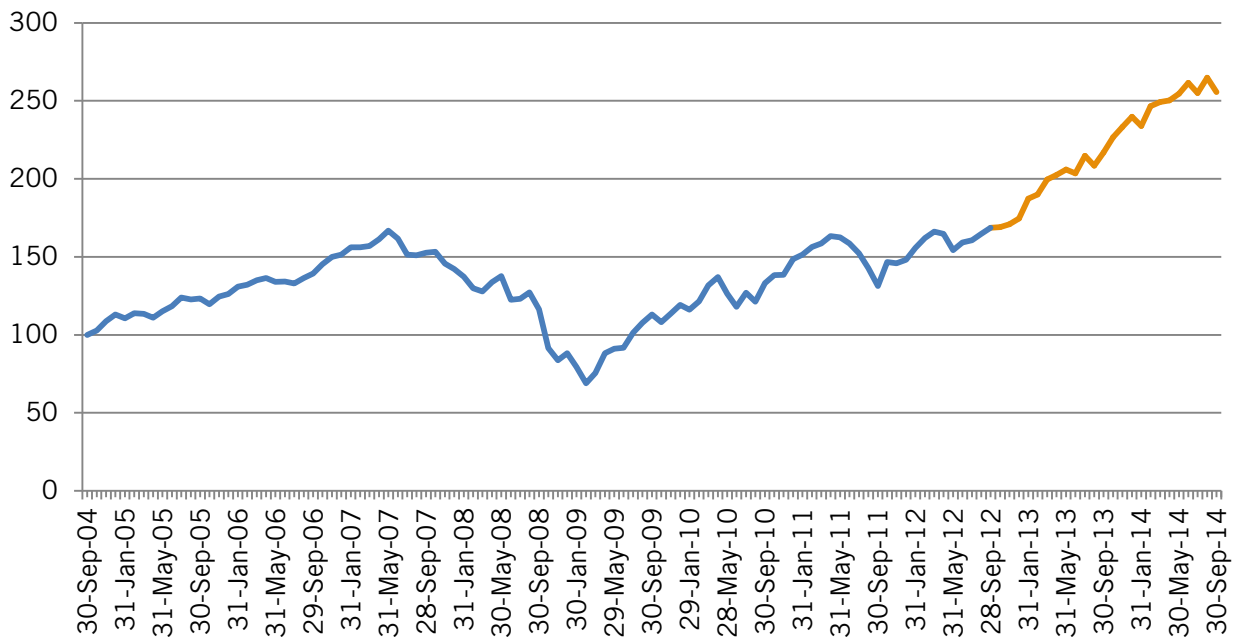
ABOUT THE CRSP U.S. MID CAP VALUE INDEX

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	-3.44%	-2.26%	6.61%	17.87%	24.89%	17.73%	9.84%	9.14%
PRICE RETURN	-3.64%	-2.71%	5.12%	15.68%	22.29%	15.14%	7.21%	6.53%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
ALCOA INC	AA	BASIC MATERIALS	18,927	1.22
DELPHI AUTOMOTIVE	DLPH	CONSUMER GOODS	18,379	1.18
SEAGATE TECHNOLOGY	STX	TECHNOLOGY	17,781	1.14
UNITED CONTINENTAL HOLDINGS	UAL	CONSUMER SERVICES	17,480	1.12
MYLAN INC	MYL	HEALTH CARE	17,015	1.10
HARTFORD FINANCIAL SERVICES	HIG	FINANCIALS	16,680	1.07
AMERISOURCEBERGEN CORP	ABC	CONSUMER SERVICES	16,477	1.06
SIGMA ALDRICH CORP	SIAL	BASIC MATERIALS	16,182	1.04
FIDELITY NATIONAL INFORMATION	FIS	INDUSTRIALS	16,069	1.03
BOSTON SCIENTIFIC	BSX	HEALTH CARE	15,657	1.01

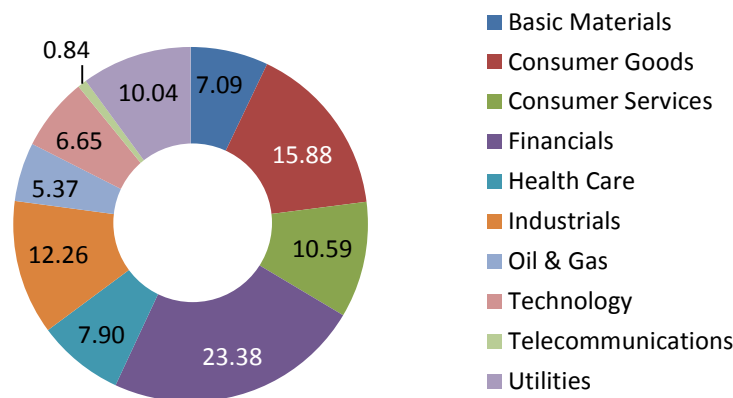
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,553,750
LARGEST COMPANY	18,927
SMALLEST COMPANY	336
MEDIAN COMPANY	6,985
AVERAGE COMPANY	7,769
NUMBER OF COMPANIES	200
% WEIGHT LARGEST COMPANY	1.22

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIV1



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