

CRSP INDEXES

US MEGA CAP INDEX QUARTERLY PERFORMANCE

DECEMBER 31, 2013

TICKER SYMBOL CRSPME1

ABOUT THE CRSP US MEGA CAP INDEX

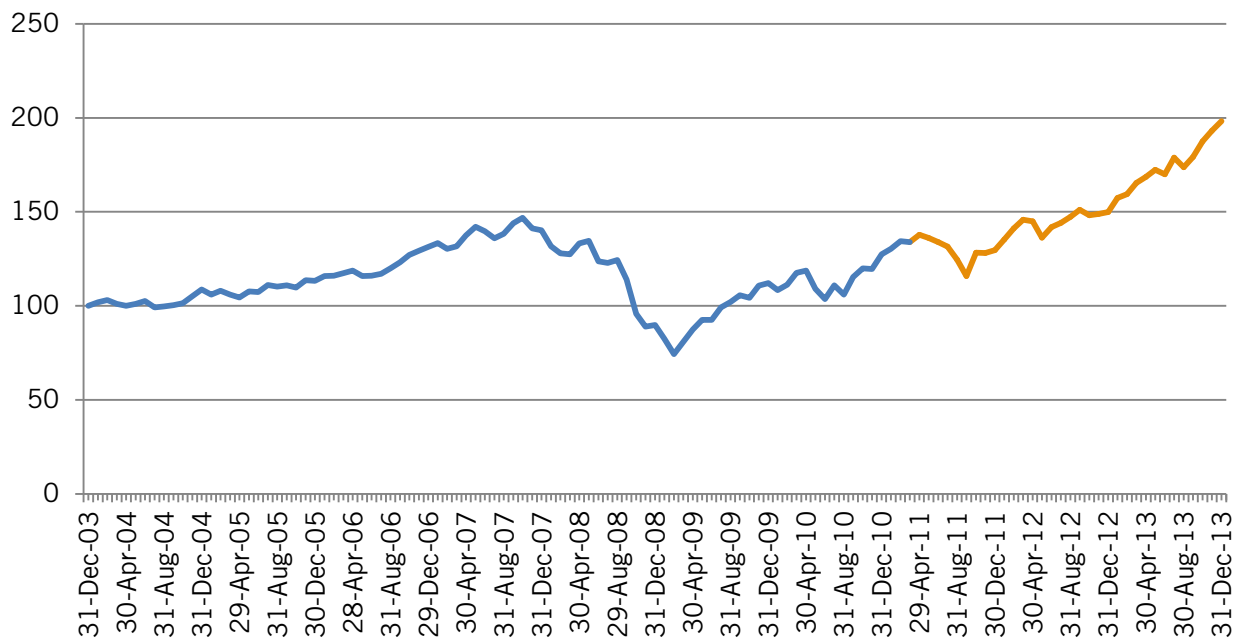
The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close on the first Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Fridays of March, June, September and December.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (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 academicians and commercial practitioners.

10-YEAR CUMULATIVE INDEX PERFORMANCE

As of December 31, 2013

CRSP US MEGA CAP INDEX



Based on backtest data through March 31, 2011, and live data thereafter

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of December 31, 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 Index - Total Return	2.60%	10.62%	32.20%	32.20%	15.88%	17.16%	7.08%	4.95%
CRSP US Mega Cap Index - Price Return	2.43%	10.01%	29.33%	29.33%	13.28%	14.49%	4.81%	2.83%

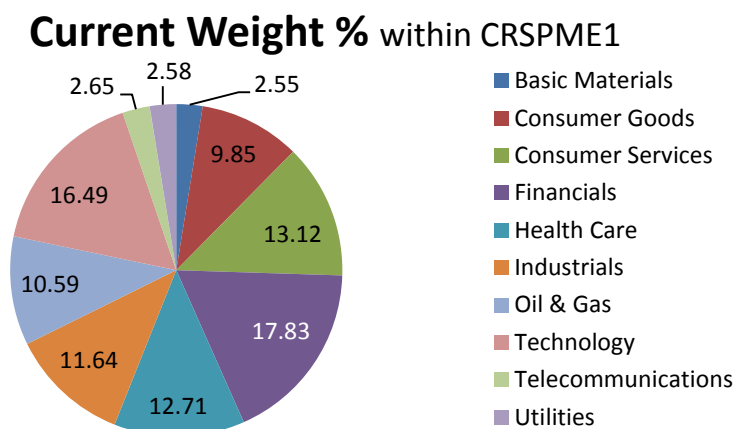
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DESCRIPTIVE STATISTICS

TOP 10 COMPANIES				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE INC	AAPL	Technology	504,852	3.48
EXXON MOBIL	XOM	Oil & Gas	442,094	3.04
GOOGLE INC	GOOG	Technology	310,125	2.14
GENERAL ELECTRIC CO	GE	Industrials	283,590	1.95
MICROSOFT CORP	MSFT	Technology	281,218	1.94
JOHNSON & JOHNSON	JNJ	Health Care	258,416	1.78
CHEVRON	CVX	Oil & Gas	240,224	1.65
WELLS FARGO	WFC	Financials	239,149	1.65
PROCTER & GAMBLE	PG	Consumer Goods	221,291	1.52
JPMORGAN CHASE	JPM	Financials	219,837	1.51

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	14,524,086
Largest Company	504,852
Smallest Company	2,191
Median Company	27,453
Average Company	49,740
Number of Companies	292
% Weight Largest Company	3.48

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



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