

# CRSP INDEXES

## US MEGA CAP VALUE INDEX QUARTERLY PERFORMANCE

**DECEMBER 31, 2012**

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.

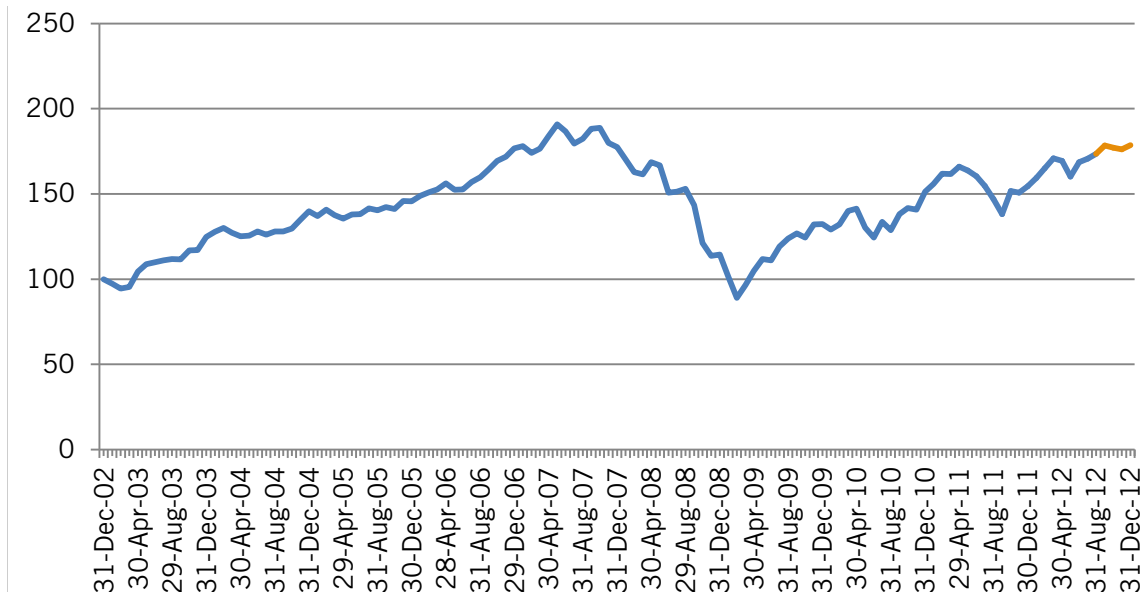
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 December 31, 2012

CRSP US MEGA CAP VALUE INDEX



Based on backtest data through September 7, 2012

## INVESTMENT PERFORMANCE STATISTIC – TOTAL RETURNS (%)

PERFORMANCE COMPARISON* As of December 31, 2012								
	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 (CRSPMEV1)	1.43	0.11	15.68	15.68	10.53	0.13	5.98	2.81

\* Based on backtest data through September 7, 2012

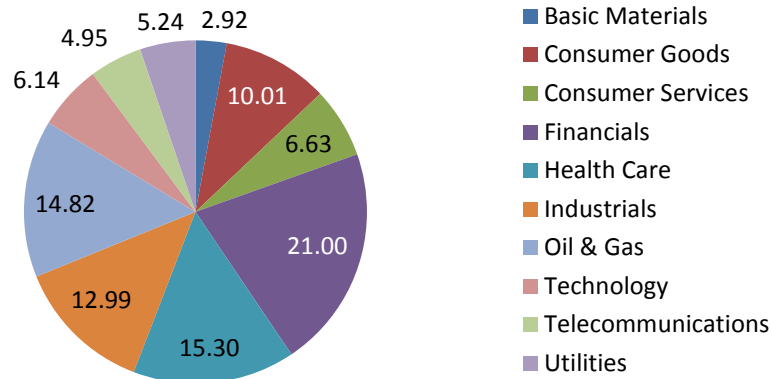
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
EXXON MOBIL	XOM	Oil & Gas	388,000	6.00
GENERAL ELECTRIC	GE	Industrials	214,340	3.31
CHEVRON	CVX	Oil & Gas	208,342	3.22
MICROSOFT	MSFT	Technology	201,111	3.11
JOHNSON & JOHNSON	JNJ	Health Care	192,547	2.98
AT&T	T	Telecommunications	189,258	2.93
PROCTER & GAMBLE	PG	Consumer Goods	183,604	2.84
PFIZER	PFE	Health Care	183,254	2.83
WELLS FARGO	WFC	Financials	178,511	2.76
JPMORGAN CHASE	JPM	Financials	164,373	2.54

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	6,562,210
Largest Company	388,000
Smallest Company	3,632
Median Company	20,536
Average Company	40,944
Number of Companies	158
% Weight Largest Company	6.00

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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