

CRSP INDEXES

US MEGA CAP VALUE INDEX QUARTERLY PERFORMANCE

MARCH 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.

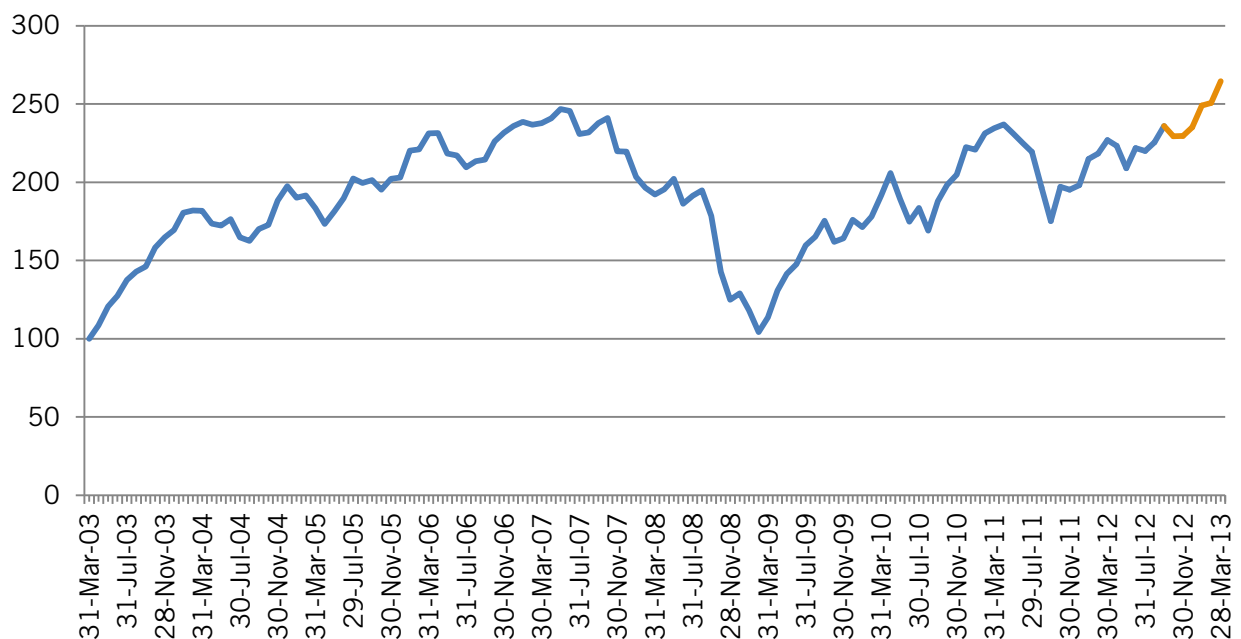
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 March 28, 2013

CRSP US MEGA CAP VALUE INDEX



Based on backtest data through September 7, 2012

INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON* As of March 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	3.81	12.10	12.10	17.14	12.70	4.40	7.70	3.75
CRSP US Mega Cap Value Index - Price Return	3.66	11.36	11.36	13.79	9.60	1.35	4.78	1.02

* Based on backtest data through September 7, 2012

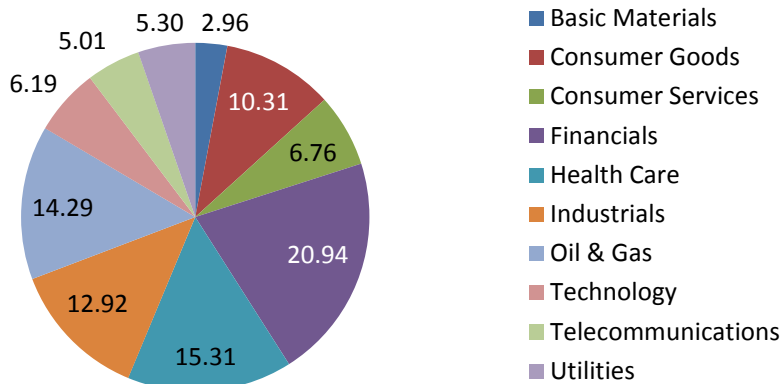
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
EXXON MOBIL	XOM	Oil & Gas	403,733	5.59
GENERAL ELECTRIC	GE	Industrials	240,408	3.33
CHEVRON CORPORATION	CVX	Oil & Gas	230,831	3.19
JOHNSON & JOHNSON	JNJ	Health Care	227,902	3.15
MICROSOFT CORPORATION	MSFT	Technology	215,680	2.98
PROCTER & GAMBLE	PG	Consumer Goods	210,501	2.91
PFIZER	PFE	Health Care	207,476	2.87
AT&T	T	Telecommunications	201,487	2.79
WELLS FARGO & COMPANY	WFC	Financials	194,970	2.70
BERKSHIRE HATHAWAY CI A	BRK.A	Financials	182,325	2.52

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	7,226,567
Largest Company	403,733
Smallest Company	4,529
Median Company	23,999
Average Company	44,886
Number of Companies	161
% Weight Largest Company	5.59

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPMEV1



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