

CRSP INDEXES

US SMALL CAP VALUE INDEX QUARTERLY PERFORMANCE

MARCH 28, 2013

TICKER SYMBOL CRSPSCV1

ABOUT THE CRSP US SMALL 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.

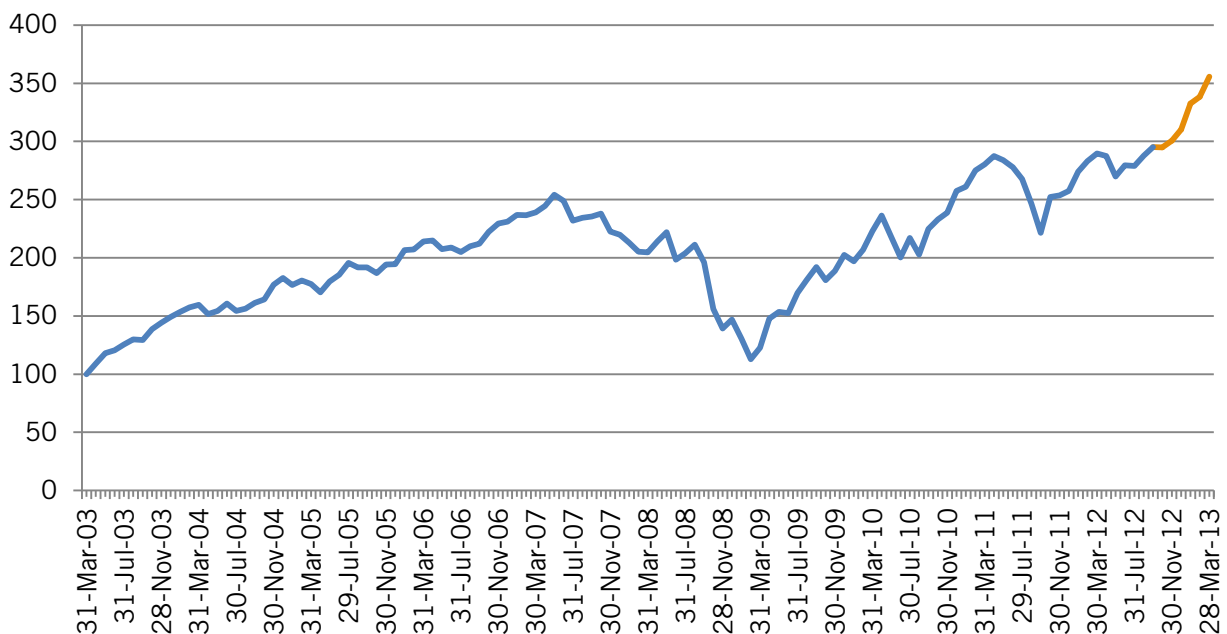
The CRSP U.S. Value Style Indexes are part of CRSP's new investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a value or growth index using CRSP's multifactor model.

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 SMALL 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 Small Cap Value Index - Total Return	5.14	14.67	14.67	22.85	16.87	11.67	13.53	10.34
CRSP US Small Cap Value Index - Price Return	4.90	14.12	14.12	19.43	14.17	9.03	10.93	7.82

* Based on backtest data through September 7, 2012

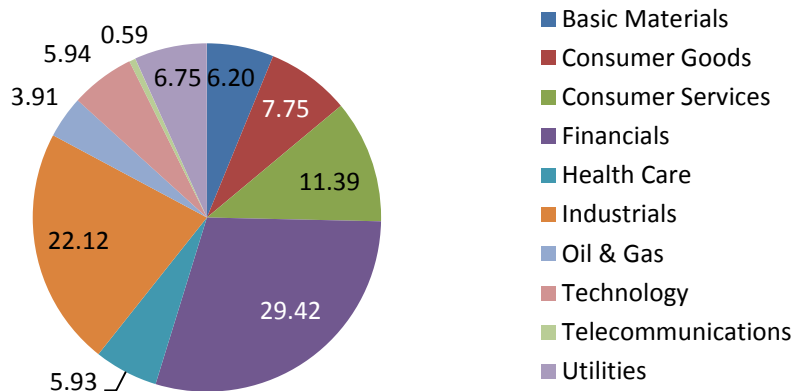
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
ROCK-TENN COMPANY	RKT	Industrials	6,666	0.54
FIDELTY NATIONAL FINANCIALS	FNF	Financials	5,479	0.44
INGREDION INC	INGR	Consumer Goods	5,308	0.43
ARTHUR J GALLAGHER & COMPANY	AJG	Financials	5,200	0.42
ROCKWOOD HOLDINGS INC	ROC	Basic Materials	5,170	0.42
FOOT LOCKER INC	FL	Consumer Services	5,161	0.42
UNITED RENTALS INC	URI	Industrials	5,113	0.42
SENIOR HOUSING PROPERTIES TRUST	SNH	Financials	5,045	0.41
VALSPAR CORPORATION	VAL	Industrials	5,039	0.41
GANNETT INC	GCI	Consumer Services	5,022	0.41

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	1,231,571
Largest Company	6,666
Smallest Company	54
Median Company	1,174
Average Company	1,541
Number of Companies	799
% Weight Largest Company	0.54

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

Current Weight % within CRSPSCV1



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