

QUARTERLY PERFORMANCE
**U.S. MID CAP
 VALUE INDEX**

QUARTER ENDING **03-31-14** TICKER SYMBOL **CRSPMIV1**

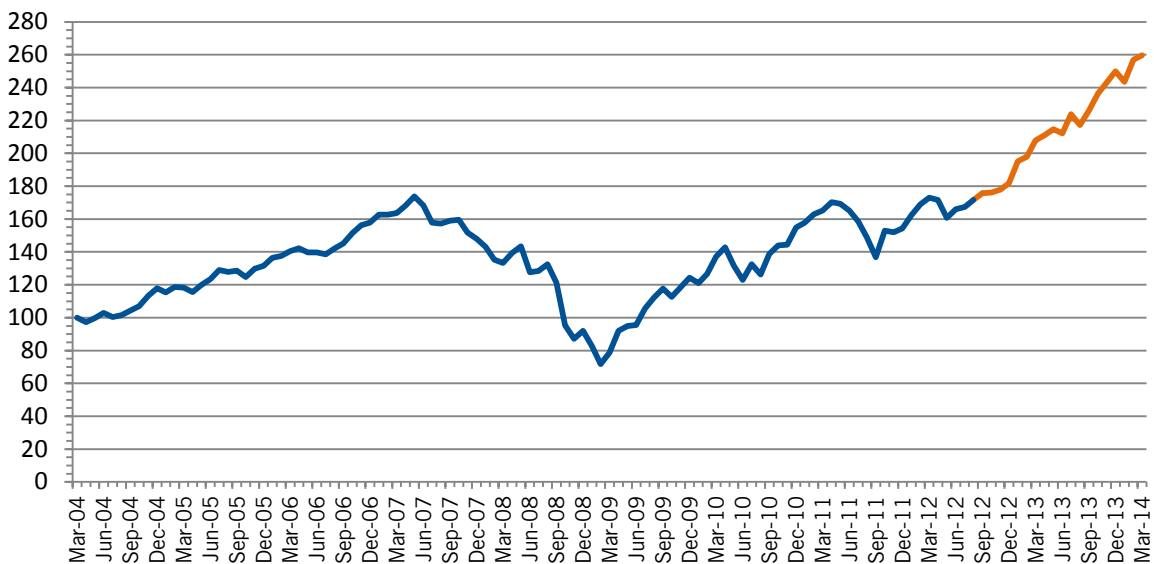
ABOUT THE CRSP U.S. MID CAP VALUE INDEX

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 PERFORMANCE AS OF MARCH 2014



**Based on backtest data through September 7, 2012*

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 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	1.06%	3.91%	3.91%	24.85%	16.26%	26.97%	10.01%	9.30%
PRICE RETURN	0.85%	3.42%	3.42%	22.52%	13.83%	24.06%	7.36%	6.65%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
DELPHI AUTOMOTIVE	DLPH	CONSUMER GOODS	20,792	1.35
WESTERN DIGITAL CORPORATION	WDC	TECHNOLOGY	20,609	1.34
MYLAN INC	MYL	HEALTH CARE	18,161	1.18
BOSTON SCIENTIFIC	BSX	HEALTH CARE	17,903	1.16
SEAGATE TECHNOLOGY	STX	TECHNOLOGY	17,540	1.14
UNITED CONTINENTAL HOLDINGS INC	UAL	CONSUMER SERVICES	16,583	1.08
REGIONS FINANCIAL CORPORATION	RF	FINANCIALS	15,771	1.02
HARTFORD FINANCIAL SERVICES	HIG	FINANCIALS	15,742	1.02
AMERISOURCEBERGEN CORPORATION	ABC	CONSUMER SERVICES	15,033	0.98
CF INDUSTRIES HOLDINGS INC	CF	BASIC MATERIALS	14,457	0.94

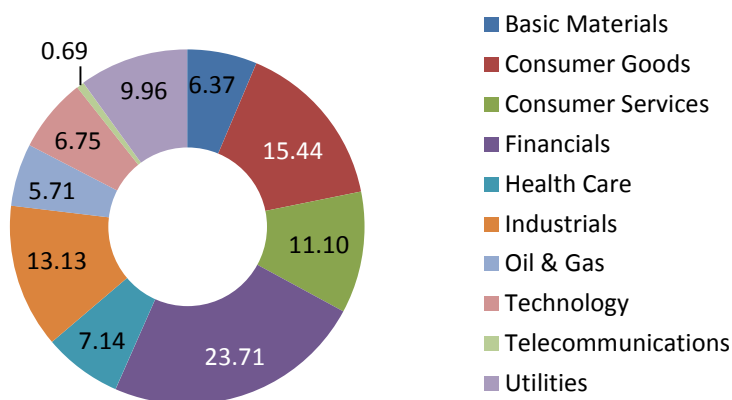
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	1,541,090
LARGEST COMPANY	20,792
SMALLEST COMPANY	490
MEDIAN COMPANY	7,199
AVERAGE COMPANY	7,744
NUMBER OF COMPANIES	199
% WEIGHT LARGEST COMPANY	1.35

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIV1



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