

# CRSP INDEXES

## US LARGE CAP INDEX QUARTERLY PERFORMANCE

**DECEMBER 31, 2013**

TICKER SYMBOL CRSP1

### ABOUT THE CRSP US LARGE CAP INDEX

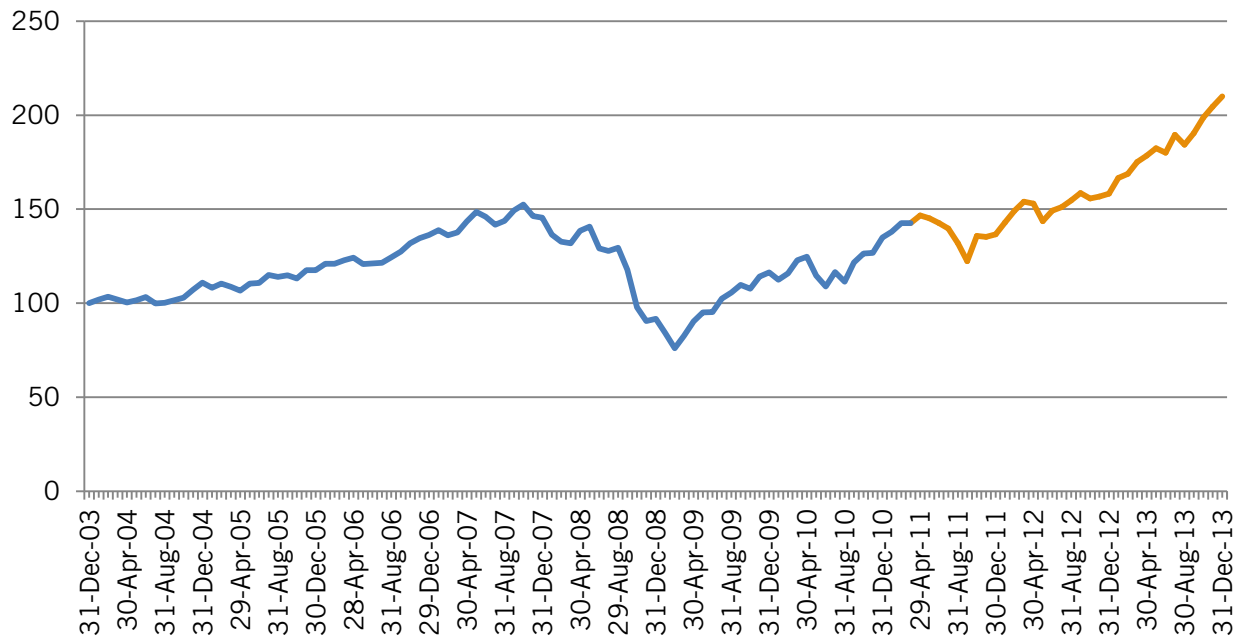
The CRSP US Large Cap Index includes U.S. companies that comprise the top 85% of investable market capitalization and are traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close 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 LARGE 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 Large Cap Index - Total Return	2.66%	10.27%	32.71%	32.71%	15.87%	18.01%	7.70%	5.65%
CRSP US Large Cap Index - Price Return	2.50%	9.71%	30.01%	30.01%	13.41%	15.45%	5.50%	3.59%

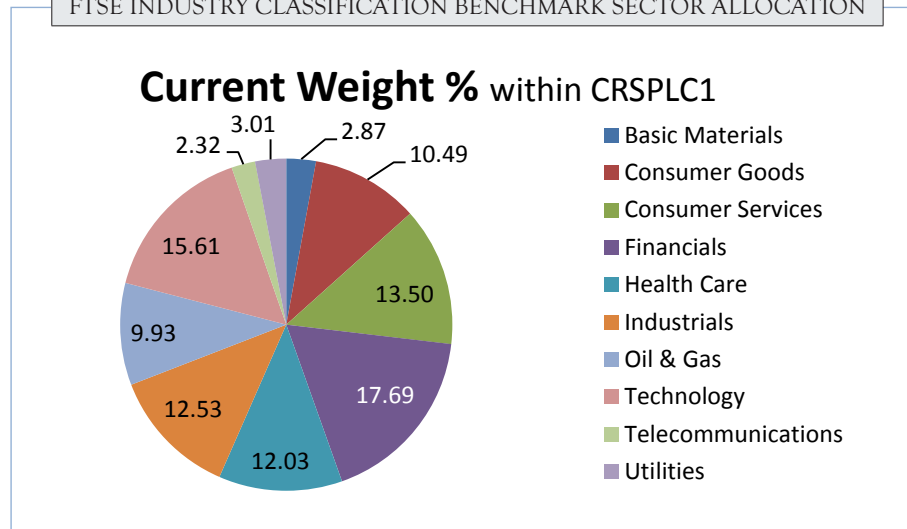
\* Based on backtest data through March 31, 2011, and live data thereafter

## DESCRIPTIVE STATISTICS

TOP 10 COMPANIES				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE INC	AAPL	Technology	504,852	2.88
EXXON MOBIL	XOM	Oil & Gas	442,094	2.52
GOOGLE INC	GOOG	Technology	310,125	1.77
GENERAL ELECTRIC	GE	Industrials	283,590	1.62
MICROSOFT CORP	MSFT	Technology	281,218	1.61
JOHNSON & JOHNSON	JNJ	Health Care	258,416	1.48
CHEVRON	CVX	Oil & Gas	240,224	1.37
WELLS FARGO	WFC	Financials	239,149	1.37
PROCTER & GAMBLE	PG	Consumer Goods	221,291	1.26
JPMORGAN CHASE	JPM	Financials	219,837	1.25

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	17,517,939
Largest Company	504,852
Smallest Company	790
Median Company	12,052
Average Company	27,034
Number of Companies	648
% Weight Largest Company	2.88

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION



**CHICAGO BOOTH | CRSP | Center for Research in Security Prices**

105 W. ADAMS STREET, #1700 ■ CHICAGO, IL 60603 ■ P: (312) 263-6400 ■ F: (312) 263-6430 ■ WWW.CRSP.CHICAGOBOOTH.EDU

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