

QUARTERLY PERFORMANCE

U.S. MEGA CAP INDEX

QUARTER ENDING
06-30-14

TICKER SYMBOL
CRSPME1

ABOUT THE CRSP U.S. MEGA CAP INDEX

The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70% of investable market capitalization. The index includes securities 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 Friday of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Friday 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 academics and commercial practitioners.

10-YEAR CUMULATIVE INDEX LEVELS AS OF JUNE 2014



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 2014

*Based on backtest data through March 31, 2011

	ACTUAL			ANNUALIZED*				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	1.97%	5.28%	7.00%	24.71%	16.58%	18.02%	7.53%	5.30%
PRICE RETURN	1.82%	4.73%	5.89%	22.07%	13.95%	15.43%	5.23%	3.17%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	560,337	3.63
EXXON MOBIL CORP	XOM	OIL & GAS	432,358	2.80
GOOGLE INC CL A	GOOGL	TECHNOLOGY	329,593	2.14
MICROSOFT CORP	MSFT	TECHNOLOGY	310,013	2.01
JOHNSON & JOHNSON	JNJ	HEALTH CARE	295,980	1.92
WELLS FARGO & CO NEW	WFC	FINANCIALS	276,837	1.80
GENERAL ELECTRIC CO	GE	INDUSTRIALS	263,530	1.71
CHEVRON CORP NEW	CVX	OIL & GAS	248,522	1.61
BERKSHIRE HATHAWAY I CL A	BRK.A	FINANCIALS	231,503	1.50
JPMORGAN CHASE & CO	JPM	FINANCIALS	218,075	1.41

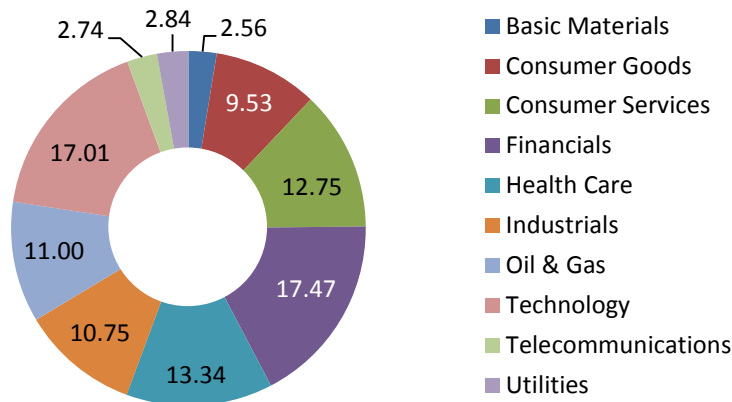
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	15,418,213
LARGEST COMPANY	560,337
SMALLEST COMPANY	4,687
MEDIAN COMPANY	30,082
AVERAGE COMPANY	51,913
NUMBER OF COMPANIES	297
% WEIGHT LARGEST COMPANY	3.63

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPME1



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