

QUARTERLY PERFORMANCE

U.S. MEGA CAP INDEX

QUARTER ENDING
03-31-14

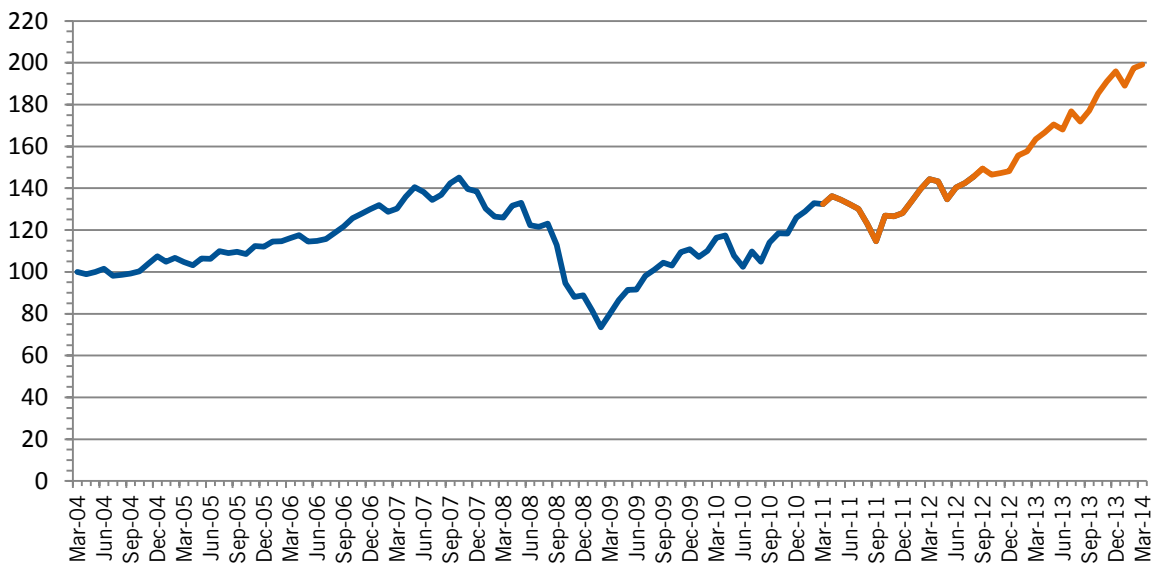
TICKER SYMBOL
CRSPME1

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 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 academics and commercial practitioners.

10-YEAR CUMULATIVE INDEX PERFORMANCE AS OF MARCH 2014



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 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	0.88%	1.64%	1.64%	21.81%	14.58%	20.05%	7.13%	4.98%
PRICE RETURN	0.74%	1.11%	1.11%	19.20%	12.00%	17.41%	4.85%	2.86%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	479,069	3.24
EXXON MOBIL CORPORATION	XOM	OIL & GAS	422,099	2.86
GOOGLE INC	GOOG	TECHNOLOGY	311,932	2.11
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	306,222	2.07
JOHNSON & JOHNSON	JNJ	HEALTH CARE	277,883	1.88
WELLS FARGO & CO	WFC	FINANCIALS	261,724	1.77
GENERAL ELECTRIC CO	GE	INDUSTRIALS	259,547	1.76
JPMORGAN CHASE & CO	JPM	FINANCIALS	229,898	1.56
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	228,400	1.55
CHEVRON CORPORATION	CVX	OIL & GAS	227,015	1.54

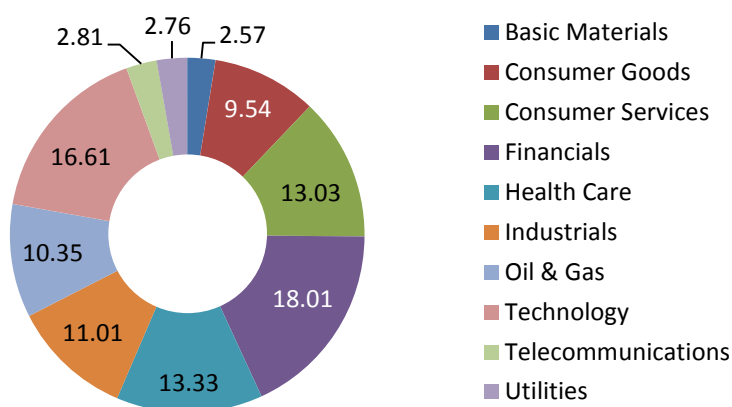
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	14,773,428
LARGEST COMPANY	479,069
SMALLEST COMPANY	3,285
MEDIAN COMPANY	28,568
AVERAGE COMPANY	49,910
NUMBER OF COMPANIES	296
% WEIGHT LARGEST COMPANY	3.24

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPME1



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

Legal Disclaimer

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The content of this report may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of The University of Chicago on behalf of its Center for Research in Security Prices at Chicago Booth, ("CRSP®"). The report is provided to you "as is." Neither CRSP nor any of its data providers makes any representation or warranty of any kind to you or to any third parties, either express or implied, with respect to the content of this report. Further, CRSP and its data providers expressly disclaim, and you hereby waive, any and all implied warranties, including, without limitation, warranties of accuracy, completeness, non-infringement, merchantability, and fitness for a particular purpose. Neither CRSP nor any of its data providers will be liable or have any responsibility of any kind for any loss or damage that you incur resulting from the act or omission of any other party involved in compiling, computing, or creating the report or the data contained therein, whether or not the circumstances giving rise to such cause may have been within the control of CRSP or of any vendor. The historical performance statistics of CRSP's market cap indexes are based upon eleven years of backtest data from January 1, 2001 through March 31, 2011. Subsequent backtest was run with June 29, 2001 as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.