

QUARTERLY PERFORMANCE

# U.S. MEGA CAP INDEX

QUARTER ENDING  
**09-29-17**

TICKER SYMBOL  
**CRSPME1**

## ABOUT THE CRSP U.S. MEGA CAP INDEX

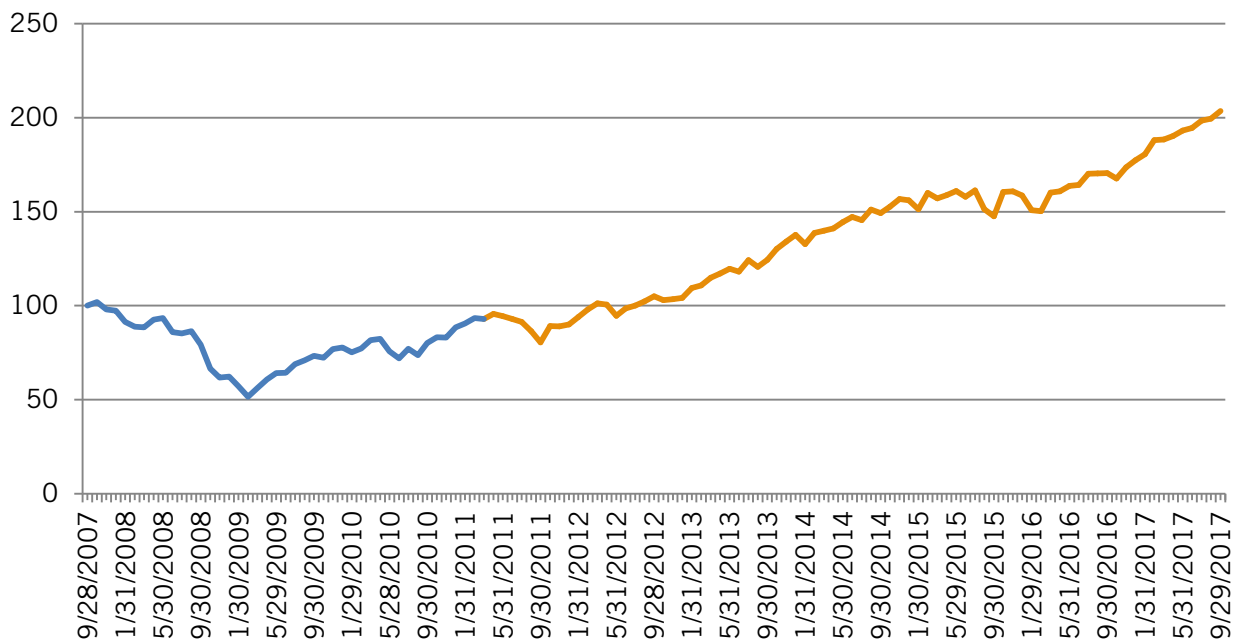
The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70% of investable market capitalization. The index includes securities traded on NYSE, NYSE Market, NASDAQ or ARCA.

As of the September 2017 ranking, ranking day takes place after the close of the first Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (First Transition Day) after the second Friday of March, June, September, and December, and ends (Final Transition Day) after the close

of the Tuesday after 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 SEPTEMBER 2017



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF SEPTEMBER 29, 2017

\*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	2.02	4.68	14.79	19.43	10.89	14.16	7.37	6.32
PRICE RETURN	1.89	4.15	13.03	16.94	8.53	11.69	5.00	4.15

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	716,458	3.87
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	573,740	3.10
ALPHABET INC	GOOGL	TECHNOLOGY	573,700	3.10
FACEBOOK INC	FB	TECHNOLOGY	405,019	2.19
AMAZON.COM	AMZN	CONSUMER SERVICES	392,541	2.12
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	356,811	1.93
JOHNSON & JOHNSON	JNJ	HEALTH CARE	348,947	1.89
EXXON MOBIL CORPORATION	XOM	OIL & GAS	347,358	1.88
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	336,096	1.82
BANK OF AMERICA CORPORATION	BAC	FINANCIALS	249,614	1.35

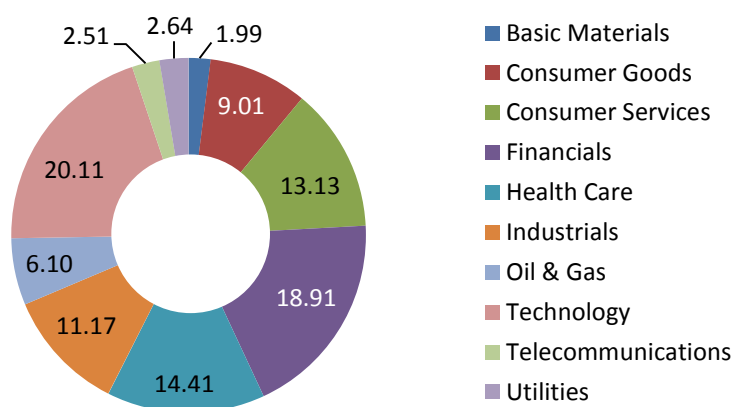
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	18,492,659
LARGEST COMPANY	716,458
SMALLEST COMPANY	3,035
MEDIAN COMPANY	38,938
AVERAGE COMPANY	69,261
NUMBER OF COMPANIES	267
% WEIGHT LARGEST COMPANY	3.87

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPME1



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