

# CRSP INDEXES

## US LARGE CAP INDEX QUARTERLY PERFORMANCE

**SEPTEMBER 30, 2013**

TICKER SYMBOL CRSP1

### ABOUT THE CRSP US LARGE CAP INDEX

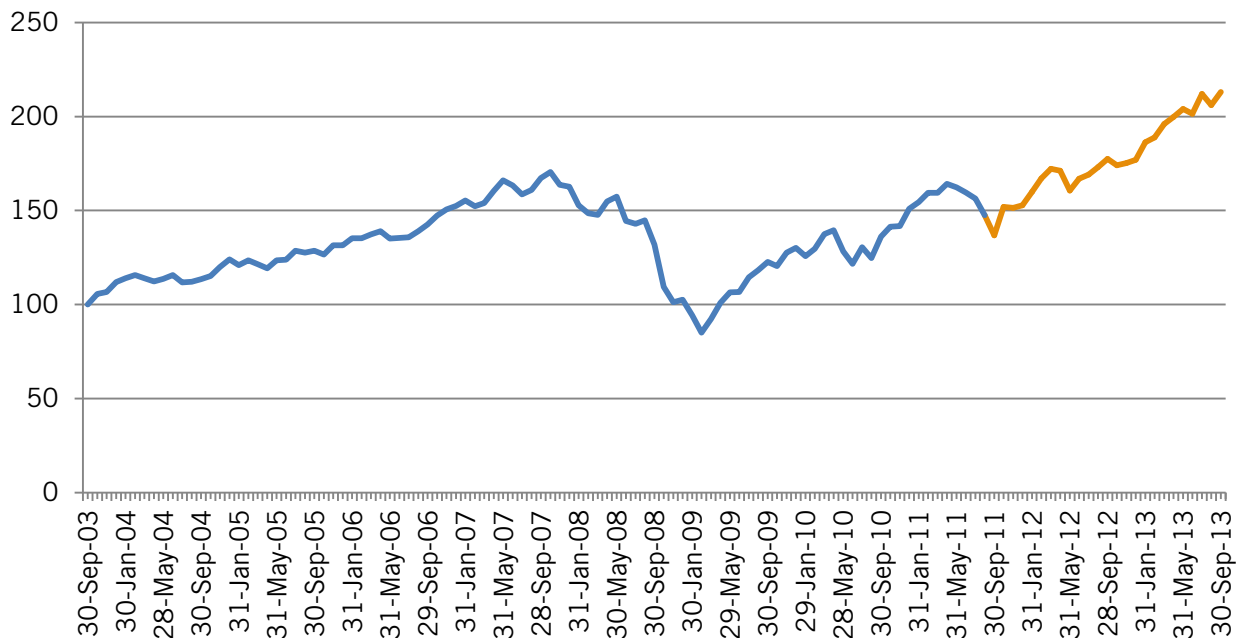
The CRSP US Large Cap Index includes U.S. companies that comprise the top 85% of investable market capitalization and are traded on NYSE, NYSE Market, NASDAQ or ARCA. Ranking days, the days on which eligibility rules are applied and on which pro forma indexes are created, occur after the market close 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 September 30, 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 September 30, 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	3.33%	5.76%	20.35%	20.07%	16.12%	10.08%	7.85%	4.93%
CRSP US Large Cap Index - Price Return	3.17%	5.22%	18.51%	17.41%	13.63%	7.64%	5.66%	2.88%

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

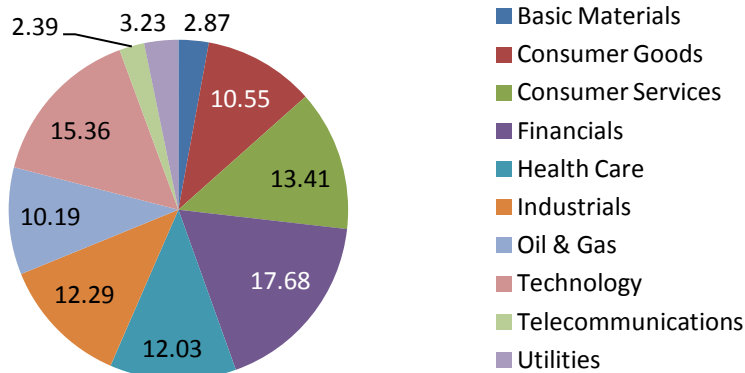
## DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS				
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
APPLE INC	AAPL	Technology	433,126	2.71
EXXON MOBIL CORPORATION	XOM	Oil & Gas	378,716	2.37
MICROSOFT CORPORATION	MSFT	Technology	249,724	1.56
JOHNSON & JOHNSON	JNJ	Health Care	244,299	1.53
GENERAL ELECTRIC	GE	Industrials	243,291	1.52
GOOGLE INC	GOOG	Technology	239,945	1.50
CHEVRON CORPORATION	CVX	Oil & Gas	234,741	1.47
WELLS FARGO & COMPANY	WFC	Financials	219,400	1.37
BERKSHIRE HATHAWAY	BRK.A	Financials	207,558	1.30
PROCTER & GAMBLE	PG	Consumer Goods	206,992	1.30

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	15,964,757
Largest Company	433,126
Smallest Company	937
Median Company	11,447
Average Company	25,023
Number of Companies	638
% Weight Largest Company	2.71

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSP1



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

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