

QUARTERLY PERFORMANCE

U.S. MEGA CAP INDEX

QUARTER ENDING
09-30-16

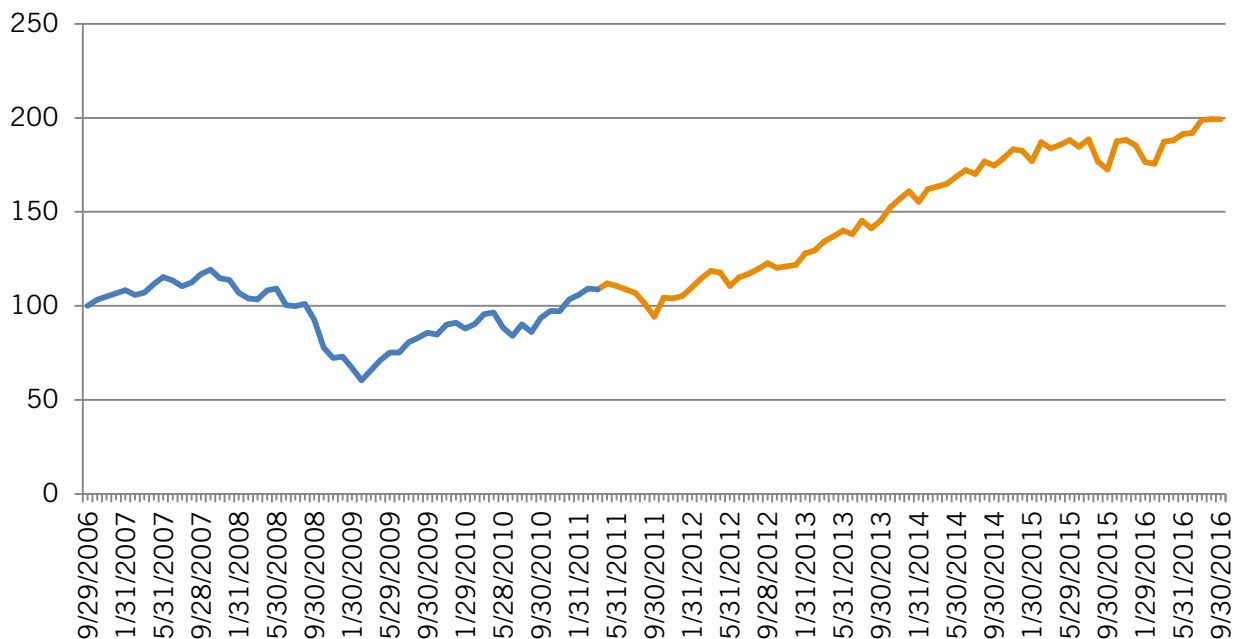
TICKER SYMBOL
CRSPME1

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 SEPTEMBER 2016



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 2016

*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 (%)	0.02	3.81	7.51	15.51	11.06	16.18	7.14	5.51
PRICE RETURN (%)	-0.12	3.25	5.72	12.95	8.70	13.62	4.80	3.36

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	578,705	3.58
ALPHABET INC	GOOGL	TECHNOLOGY	464,090	2.87
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	426,406	2.64
EXXON MOBIL CORPORATION	XOM	OIL & GAS	361,920	2.24
AMAZON.COM INC	AMZN	CONSUMER SERVICES	337,405	2.09
JOHNSON & JOHNSON	JNJ	HEALTH CARE	323,189	2.00
FACEBOOK INC	FB	TECHNOLOGY	297,966	1.84
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	278,355	1.72
GENERAL ELECTRIC CO	GE	INDUSTRIALS	265,432	1.64
AT&T INC	T	TELECOMMUNICATIONS	249,833	1.55

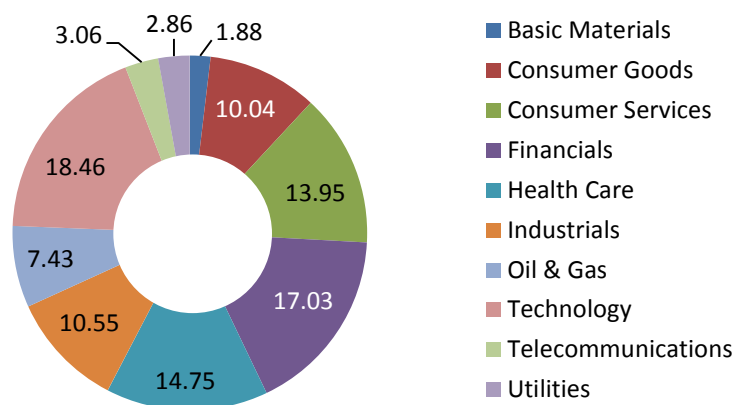
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	16,154,348
LARGEST COMPANY	578,705
SMALLEST COMPANY	2,433
MEDIAN COMPANY	32,739
AVERAGE COMPANY	58,530
NUMBER OF COMPANIES	276
% WEIGHT LARGEST COMPANY	3.58

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPME1



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