

QUARTERLY PERFORMANCE

U.S. TOTAL MARKET CAP INDEX

QUARTER ENDING
09-30-16

TICKER SYMBOL
CRSPTM1

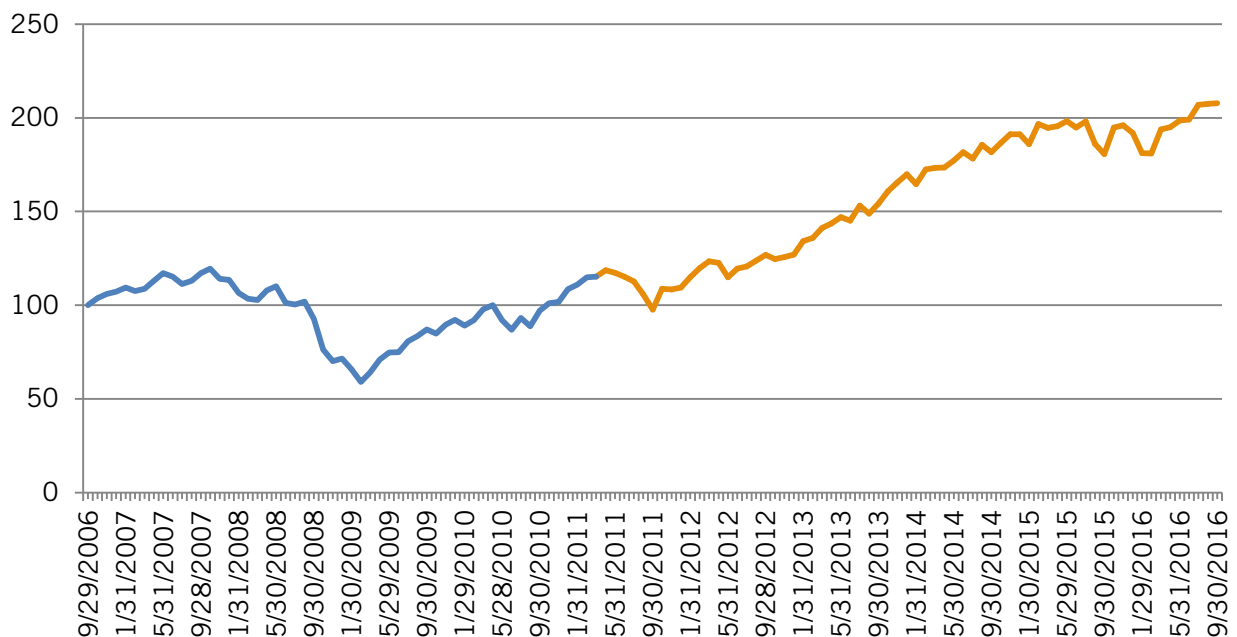
ABOUT THE CRSP U.S. TOTAL MARKET CAP INDEX

The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

The investable CRSP indexes capture broad U.S. equity market coverage and include securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Nearly 4,000 constituents

across mega, large, small and micro capitalizations, representing nearly 100% of the U.S. investable equity market, comprise the CRSP US Total Market Index. 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.

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 (%)	0.17	4.41	8.23	14.99	10.43	16.31	7.59	6.59
PRICE RETURN (%)	0.02	3.90	6.56	12.65	8.30	13.96	5.43	4.58

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	578,705	2.55
ALPHABET INC	GOOGL	TECHNOLOGY	464,090	2.05
MICROSOFT CORP	MSFT	TECHNOLOGY	426,406	1.88
EXXON MOBIL CORP	XOM	OIL & GAS	361,920	1.60
AMAZON.COM INC	AMZN	CONSUMER SERVICES	337,405	1.49
JOHNSON & JOHNSON	JNJ	HEALTH CARE	323,189	1.42
FACEBOOK INC	FB	TECHNOLOGY	297,966	1.31
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	278,355	1.23
GENERAL ELECTRIC CO	GE	INDUSTRIALS	265,432	1.17
AT&T INC	T	TELECOMMUNICATIONS	249,833	1.10

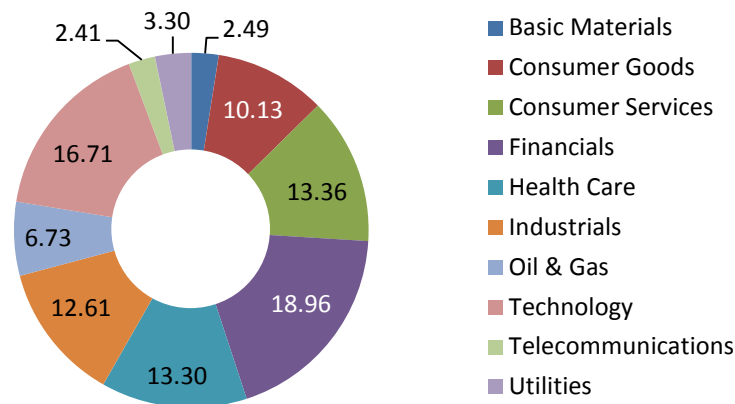
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	22,681,113
LARGEST COMPANY	578,705
SMALLEST COMPANY	3
MEDIAN COMPANY	741
AVERAGE COMPANY	6,353
NUMBER OF COMPANIES	3570
% WEIGHT LARGEST COMPANY	2.55

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPM1



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