

QUARTERLY PERFORMANCE

U.S. MEGA CAP INDEX

QUARTER ENDING
09-30-15

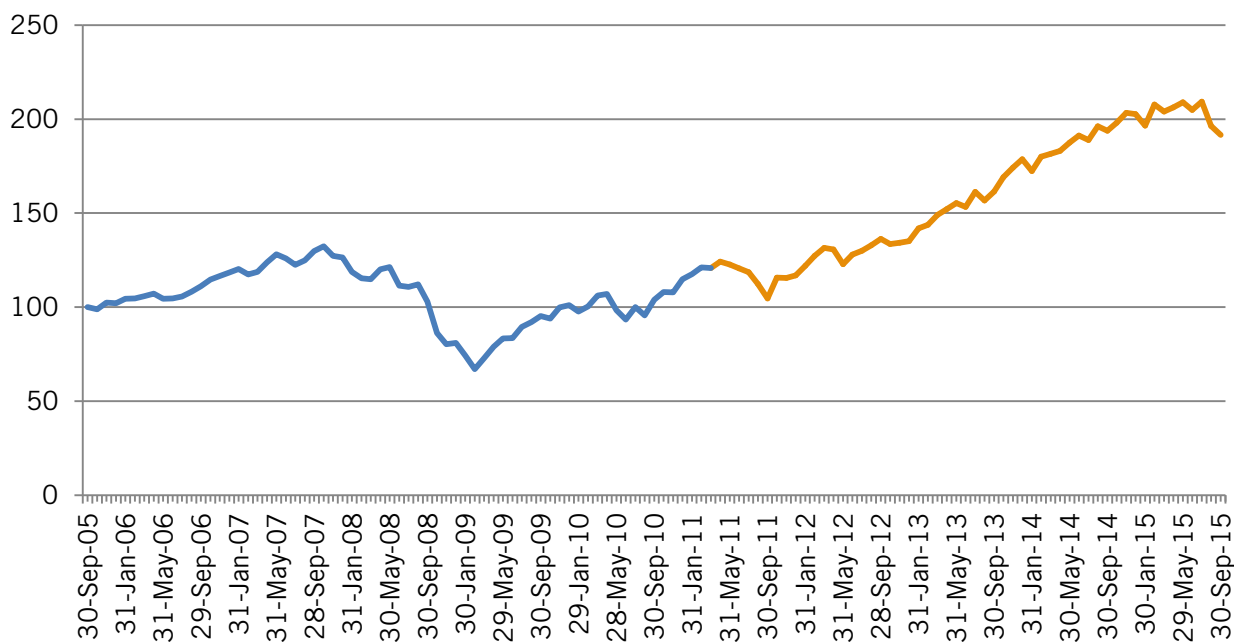
TICKER SYMBOL
CRSPME1

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 2015



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 2015

*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	-2.44%	-6.51%	-5.45%	-1.15%	12.02%	13.00%	6.72%	4.84%
PRICE RETURN	-2.61%	-7.02%	-6.94%	-3.22%	9.59%	10.54%	4.43%	2.72%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	629,010	4.27
GOOGLE INC	GOOGL	TECHNOLOGY	362,920	2.46
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	318,592	2.16
EXXON MOBIL CORPORATION	XOM	OIL & GAS	309,999	2.10
JOHNSON & JOHNSON	JNJ	HEALTH CARE	258,496	1.75
GENERAL ELECTRIC	GE	INDUSTRIALS	254,632	1.73
BERKSHIRE HATHAWAY I CL A	BRK.A	FINANCIALS	249,616	1.69
WELLS FARGO & COMPANY	WFC	FINANCIALS	237,238	1.61
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	225,473	1.53
AT&T INC	T	TELECOMMUNICATIONS	200,400	1.36

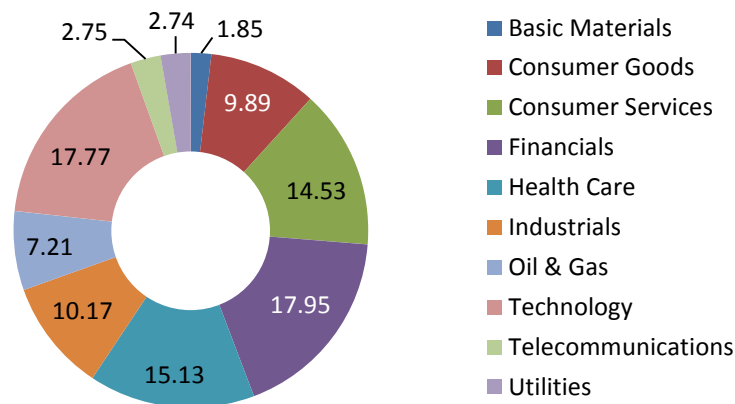
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	14,737,308
LARGEST COMPANY	629,010
SMALLEST COMPANY	2,702
MEDIAN COMPANY	27,715
AVERAGE COMPANY	50,470
NUMBER OF COMPANIES	292
% WEIGHT LARGEST COMPANY	4.27

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPME1



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