

QUARTERLY PERFORMANCE

# U.S. LARGE CAP INDEX

QUARTER ENDING  
**09-30-14**

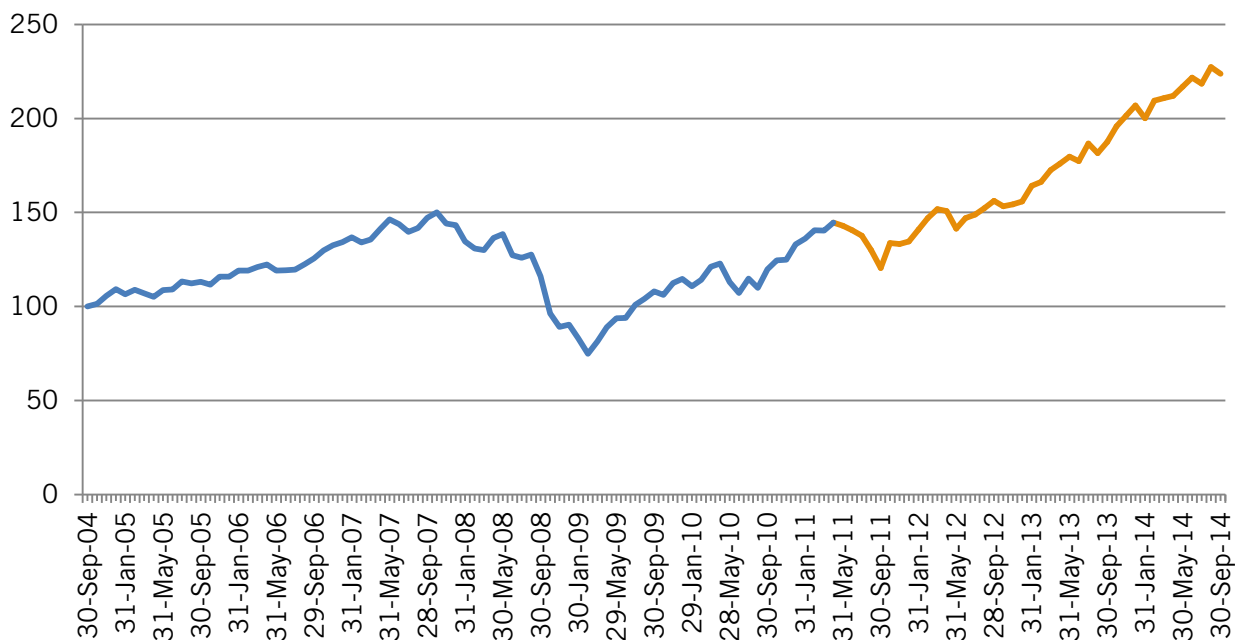
TICKER SYMBOL  
**CRSPLC1**

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

The CRSP U.S. 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 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 2014



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

# INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

## PERFORMANCE COMPARISON\* AS OF SEPTEMBER 30, 2014

\*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	-1.58%	0.94%	8.18%	19.29%	22.92%	15.67%	8.39%	5.95%
PRICE RETURN	-1.73%	0.45%	6.61%	16.95%	20.31%	13.26%	6.15%	3.88%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	603,278	3.24
EXXON MOBIL CORP	XOM	OIL & GAS	401,094	2.16
MICROSOFT CORP	MSFT	TECHNOLOGY	343,799	1.85
GOOGLE INC	GOOGL	TECHNOLOGY	332,708	1.79
JOHNSON & JOHNSON	JNJ	HEALTH CARE	300,614	1.62
WELLS FARGO & CO	WFC	FINANCIALS	270,783	1.46
GENERAL ELECTRIC CO	GE	INDUSTRIALS	257,069	1.38
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	253,898	1.36
PROCTER & GAMBLE CO	PG	CONSUMER GOODS	226,739	1.22
CHEVRON CORP	CVX	OIL & GAS	226,581	1.22

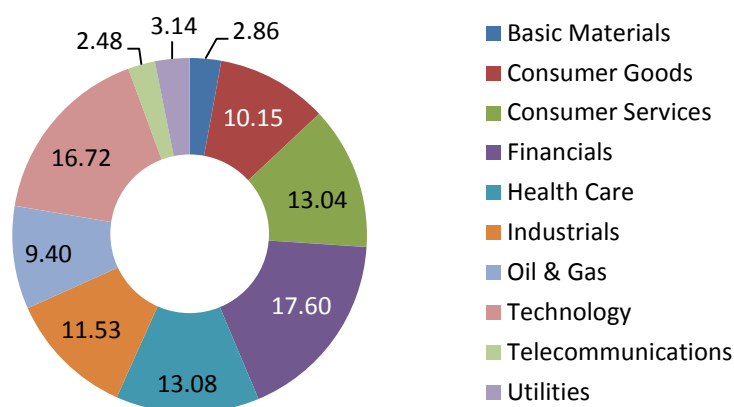
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	18,609,866
LARGEST COMPANY	603,278
SMALLEST COMPANY	336
MEDIAN COMPANY	12,702
AVERAGE COMPANY	28,587
NUMBER OF COMPANIES	651
% WEIGHT LARGEST COMPANY	3.24%

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSPCL1



## CHICAGO BOOTH | CRSP® | Center for Research in Security Prices

105 W. ADAMS STREET, #1700 ■ CHICAGO, IL 60603 ■ P (312) 263-6400 ■ F (312) 263-6430 ■ WWW.CRSP.CHICAGOBOOTH.EDU

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