

QUARTERLY PERFORMANCE

U.S. MEGA CAP INDEX

QUARTER ENDING
6-30-16

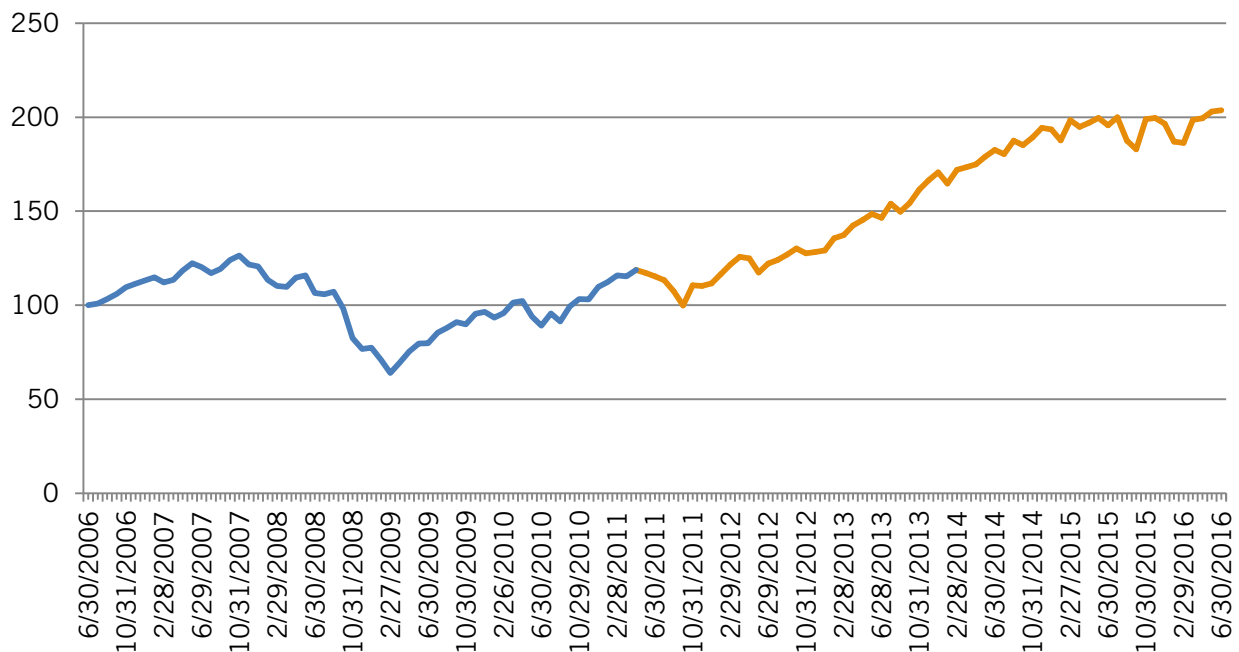
TICKER SYMBOL
CRSPME1

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 JUNE 2016



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 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 (%)	0.31	2.51	3.57	4.03	11.61	12.05	7.37	5.34
PRICE RETURN (%)	0.14	1.94	2.39	1.72	9.23	9.58	5.03	3.19

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	497,460	3.16
ALPHABET IN	GOOGL	TECHNOLOGY	408,650	2.60
EXXON MOBIL CORPORATION	XOM	OIL & GAS	388,703	2.47
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	382,109	2.43
JOHNSON & JOHNSON	JNJ	HEALTH CARE	333,653	2.12
GENERAL ELECTRIC CO	GE	INDUSTRIALS	289,479	1.84
AMAZON COM INC	AMZN	CONSUMER SERVICES	287,002	1.82
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	277,723	1.77
AT&T INC	T	TELECOMMUNICATIONS	266,001	1.69
FACEBOOK INC	FB	TECHNOLOGY	250,990	1.60

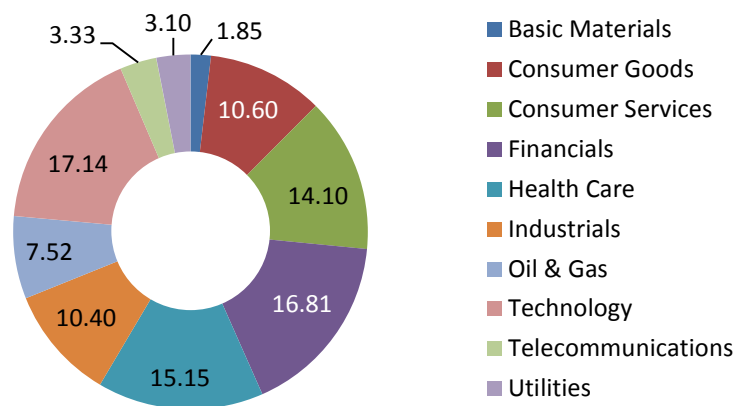
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	15,732,024
LARGEST COMPANY	497,460
SMALLEST COMPANY	2,120
MEDIAN COMPANY	31,447
AVERAGE COMPANY	56,590
NUMBER OF COMPANIES	278
% WEIGHT LARGEST COMPANY	3.16

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPME1



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