

QUARTERLY PERFORMANCE

# U.S. TOTAL MARKET CAP INDEX

QUARTER ENDING  
**09-30-15**

TICKER SYMBOL  
**CRSPTM1**

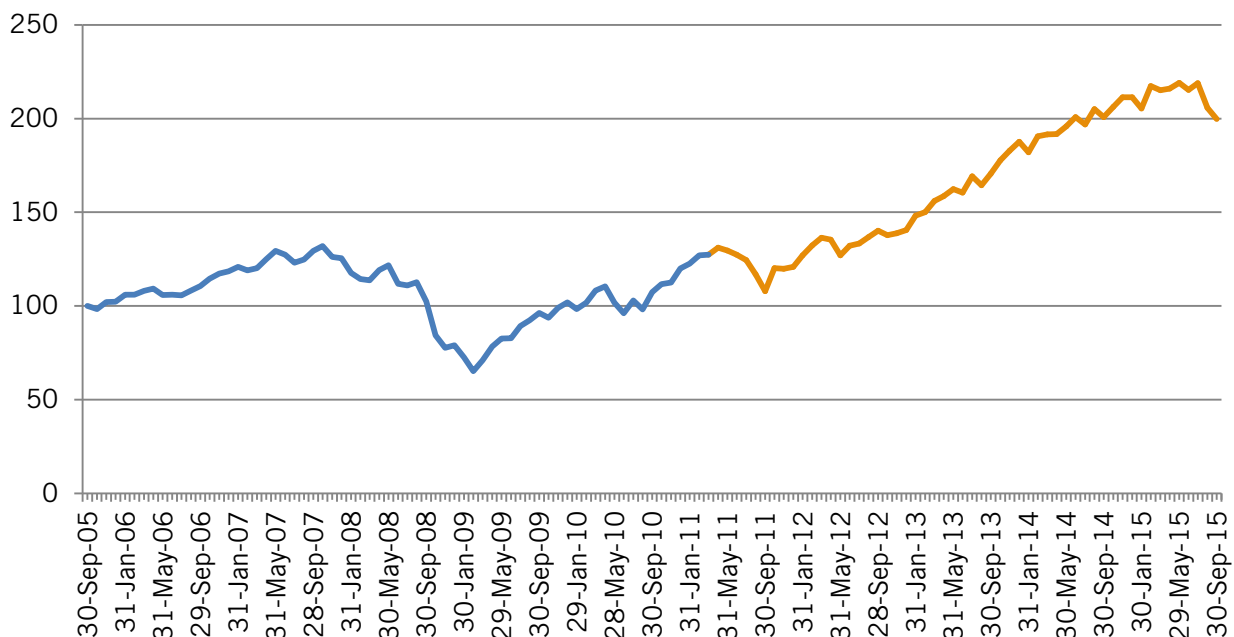
## ABOUT THE CRSP U.S. TOTAL MARKET CAP INDEX

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 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	-2.94%	-7.26%	-5.50%	-0.55%	12.51%	13.20%	7.16%	6.02%
PRICE RETURN	-3.11%	-7.72%	-6.85%	-2.44%	10.28%	10.95%	5.04%	4.03%

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	629,010	3.03
GOOGLE INC	GOOGL	TECHNOLOGY	362,920	1.75
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	318,592	1.54
EXXON MOBIL CORPORATION	XOM	OIL & GAS	309,999	1.50
JOHNSON & JOHNSON	JNJ	HEALTH CARE	258,496	1.25
GENERAL ELECTRIC	GE	INDUSTRIALS	254,632	1.23
BERKSHIRE HATHAWAY I CL A	BRK.A	FINANCIALS	249,616	1.20
WELLS FARGO & COMPANY	WFC	FINANCIALS	237,238	1.14
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	225,473	1.09
AT&T INC	T	TELECOMMUNICATIONS	200,400	0.97

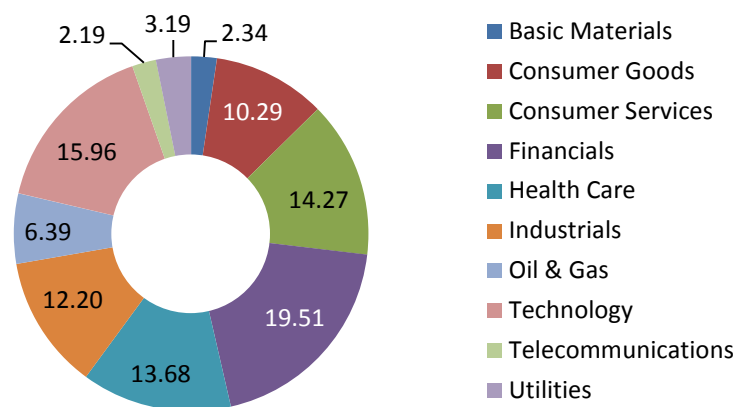
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	20,729,567
LARGEST COMPANY	629,010
SMALLEST COMPANY	3
MEDIAN COMPANY	614
AVERAGE COMPANY	5,493
NUMBER OF COMPANIES	3,774
% WEIGHT LARGEST COMPANY	3.03

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### CURRENT WEIGHT % WITHIN CRSP TM1



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

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