

QUARTERLY PERFORMANCE

U.S. LARGE CAP INDEX

QUARTER ENDING

12-30-16

TICKER SYMBOL

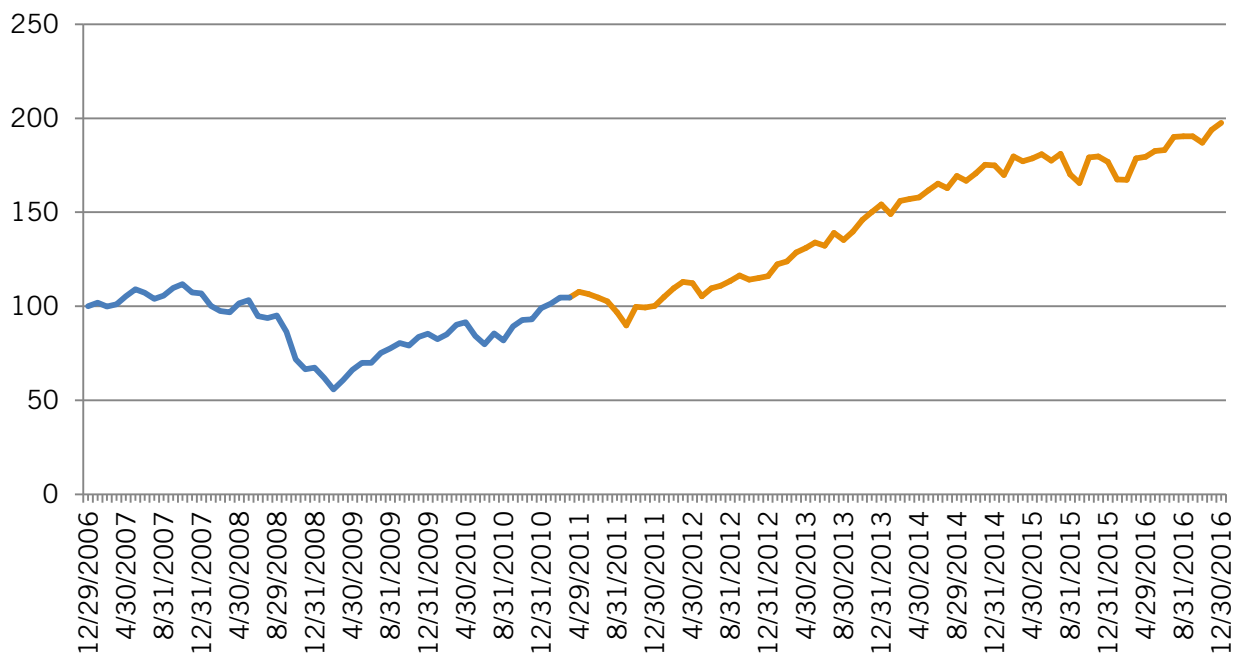
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ABOUT THE CRSP U.S. LARGE CAP INDEX

The CRSP US 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 DECEMBER 2016



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 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	1.91%	3.72%	11.75%	11.75%	8.63%	14.54%	7.05%	6.22%
PRICE RETURN	1.76%	3.17%	9.39%	9.39%	6.44%	12.16%	4.80%	4.13%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	586,709	2.94
ALPHABET INC	GOOGL	TECHNOLOGY	461,030	2.31
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	459,002	2.30
EXXON MOBIL CORPORATION	XOM	OIL & GAS	374,281	1.88
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	314,518	1.58
JOHNSON & JOHNSON	JNJ	HEALTH CARE	313,432	1.57
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	308,768	1.55
AMAZON INC	AMZN	CONSUMER SERVICES	302,866	1.52
GENERAL ELECTRIC COMPANY	GE	INDUSTRIALS	279,546	1.40
FACEBOOK INC	FB	TECHNOLOGY	269,312	1.35

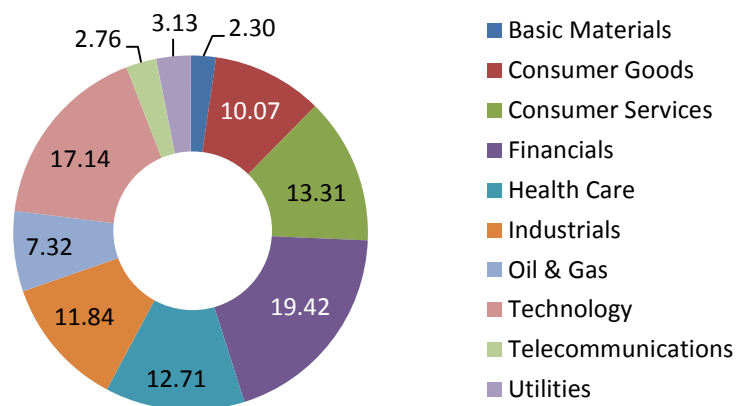
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	19,930,172
LARGEST COMPANY	586,709
SMALLEST COMPANY	726
MEDIAN COMPANY	14,294
AVERAGE COMPANY	33,328
NUMBER OF COMPANIES	598
% WEIGHT LARGEST COMPANY	2.94

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPCL1



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