

QUARTERLY PERFORMANCE

U.S. LARGE CAP INDEX

QUARTER ENDING
12-31-14

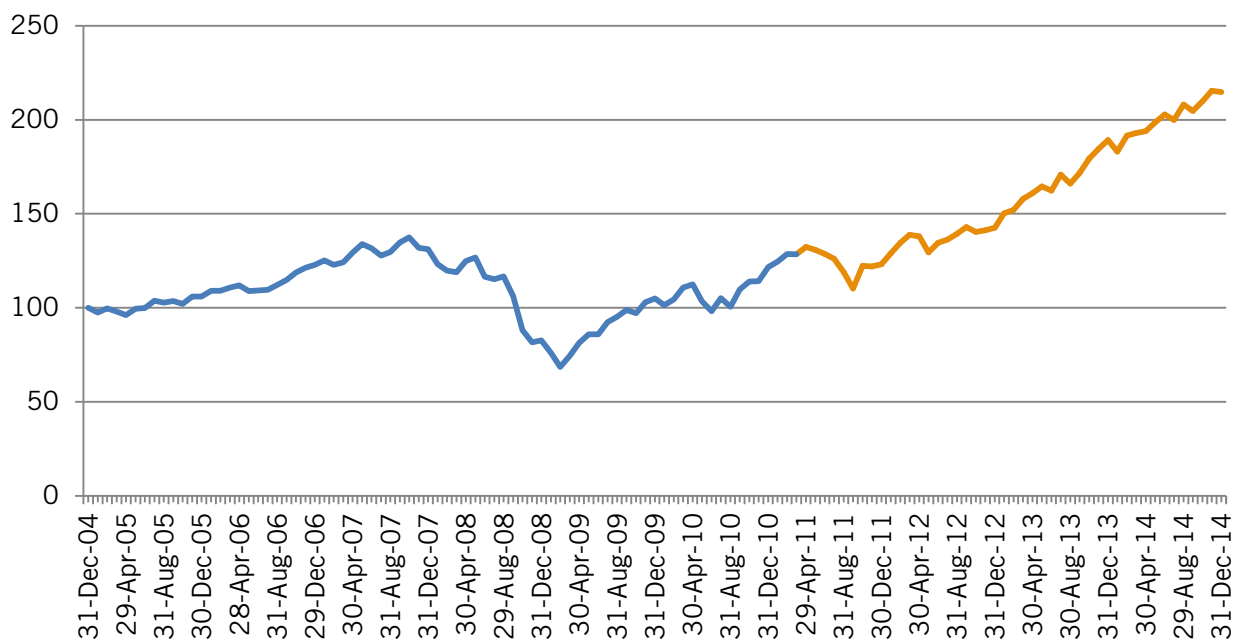
TICKER SYMBOL
CRSPLC1

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 2014



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 31, 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	-0.27%	4.89%	13.47%	13.47%	20.38%	15.41%	7.94%	6.21%
PRICE RETURN	-0.43%	4.38%	11.27%	11.27%	17.87%	13.02%	5.74%	4.14%

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	647,361	3.34
EXXON MOBIL CORPORATION	XOM	OIL & GAS	391,482	2.02
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	344,592	1.78
GOOGLE INC	GOOGL	TECHNOLOGY	302,975	1.57
JOHNSON & JOHNSON	JNJ	HEALTH CARE	292,703	1.51
WELLS FARGO & COMPANY	WFC	FINANCIALS	284,386	1.47
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	276,888	1.43
GENERAL ELECTRIC	GE	INDUSTRIALS	253,766	1.31
PROCTER & GAMBLE	PG	CONSUMER GOODS	246,136	1.27
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	233,936	1.21

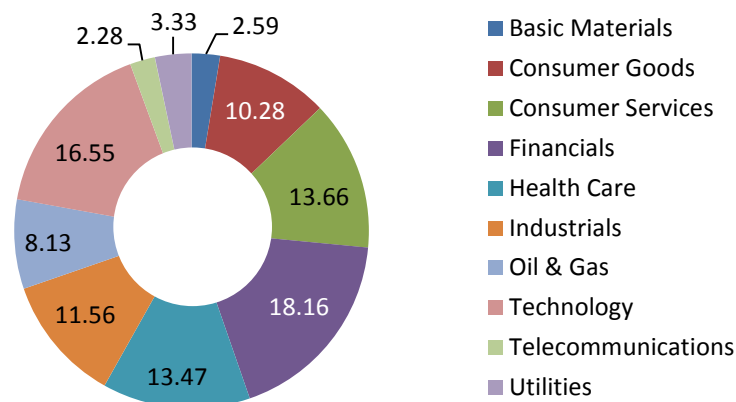
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	19,353,816
LARGEST COMPANY	647,361
SMALLEST COMPANY	548
MEDIAN COMPANY	12,986
AVERAGE COMPANY	29,638
NUMBER OF COMPANIES	653
% WEIGHT LARGEST COMPANY	3.34

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPCL1



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