

QUARTERLY PERFORMANCE

U.S. MEGA CAP INDEX

QUARTER ENDING

12-31-15

TICKER SYMBOL

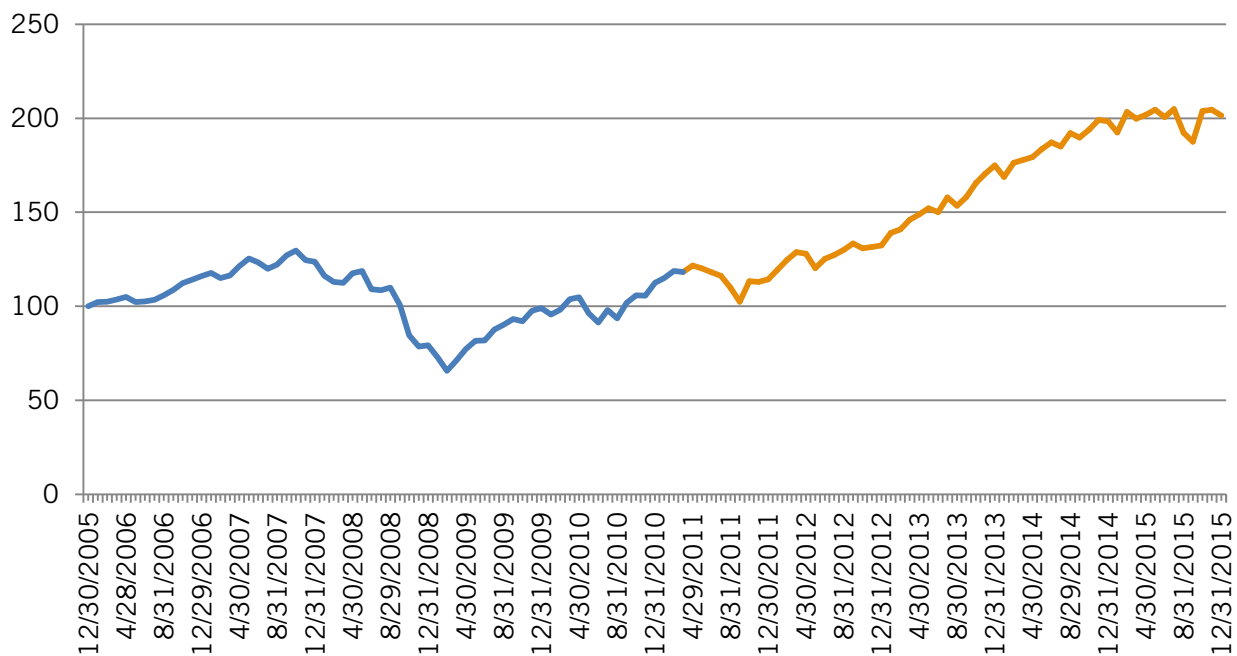
CRSPME1

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 DECEMBER 2015



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF DECEMBER 31, 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	-1.46	7.44	1.58	1.58	15.05	12.38	7.26	5.27
PRICE RETURN	-1.63	6.84	-0.57	-0.57	12.61	9.93	4.95	3.14

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	557,516	3.56
ALPHABET INC	GOOGL	TECHNOLOGY	449,523	2.87
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	421,011	2.69
EXXON MOBIL CORPORATION	XOM	OIL & GAS	324,501	2.07
GENERAL ELECTRIC COMPANY	GE	INDUSTRIALS	293,990	1.88
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	284,220	1.82
AMAZON.COM INC	AMZN	CONSUMER SERVICES	253,465	1.62
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	252,856	1.62
WELLS FARGO & COMPANY	WFC	FINANCIALS	249,895	1.60
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	243,065	1.55

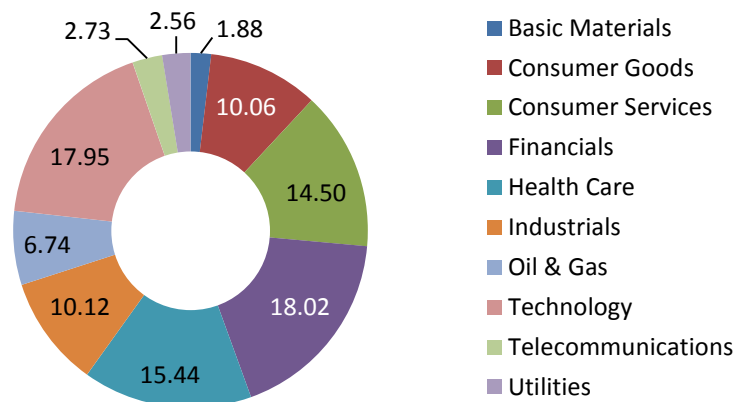
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	15,644,752
LARGEST COMPANY	557,516
SMALLEST COMPANY	2,143
MEDIAN COMPANY	29,019
AVERAGE COMPANY	53,947
NUMBER OF COMPANIES	290
% WEIGHT LARGEST COMPANY	3.56

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPME1



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