

# CRSP INDEXES

## US TOTAL MARKET INDEX QUARTERLY PERFORMANCE

**JUNE 28, 2013**

TICKER SYMBOL CRSP TMI

### ABOUT THE CRSP US TOTAL MARKET 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 30 countries.

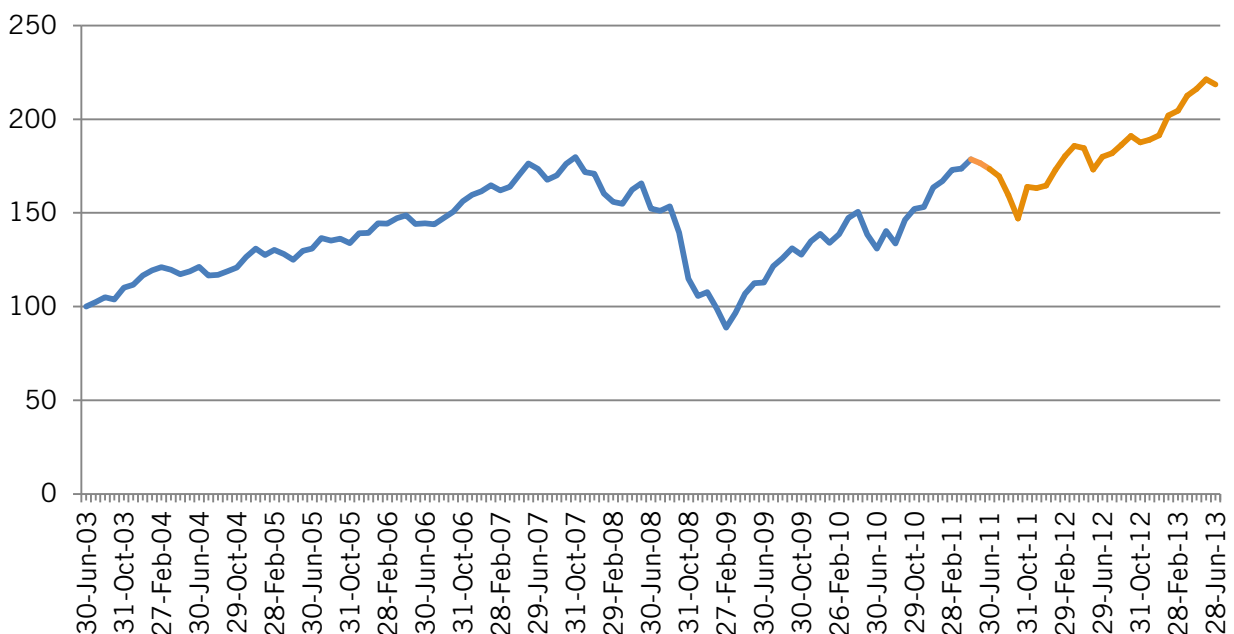
The investable CRSP indexes capture broad U.S. equity market coverage and include securities traded on NYSE, NYSE Market, NASDAQ or ARCA. Nearly 4,000 constituents across mega, large, small and micro capitalizations, representing nearly 100% of the U.S. investable equity market, comprise the CRSP US 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 Fridays of March, June, September and December. Reconstitution occurs quarterly after the market close on the third Fridays of March, June, September and December.

### 10-YEAR CUMULATIVE INDEX PERFORMANCE

As of June 28, 2013

CRSP US TOTAL MARKET INDEX



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

## INVESTMENT PERFORMANCE STATISTICS – RETURNS (%)

PERFORMANCE COMPARISON\* As of June 28, 2013

	ACTUAL			ANNUALIZED*				
	1 Month	3 Month	YTD RETURN	1 Year	3 Year	5 Year	10 Year	Since June 29, 2001
CRSP US Total Market Index - Total Return	-1.25%	2.81%	14.21%	21.44%	18.64%	7.49%	8.13%	5.25%
CRSP US Total Market Index - Price Return	-1.40%	2.30%	13.09%	18.76%	16.17%	5.21%	6.03%	3.28%

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

## DESCRIPTIVE STATISTICS

### TOP 10 CONSTITUENTS

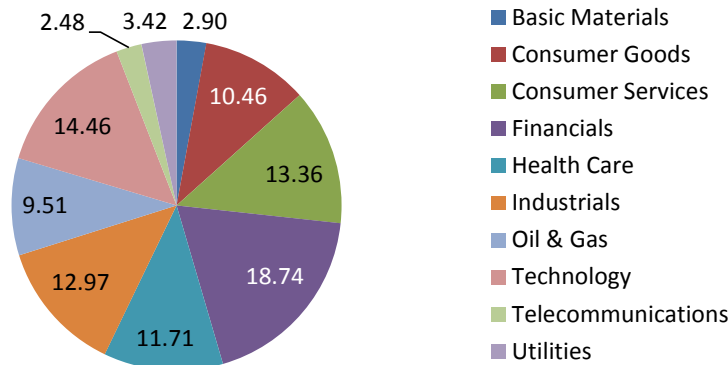
Security Name	Ticker	FTSE ICB Industry Sector	Index Mkt Cap (\$ millions)	Current Weight (%)
EXXON MOBIL CORPORATION	XOM	Oil & Gas	401,730	2.26
APPLE INC	AAPL	Technology	371,780	2.09
MICROSOFT CORPORATION	MSFT	Technology	259,527	1.46
JOHNSON & JOHNSON	JNJ	Health Care	241,171	1.36
GENERAL ELECTRIC	GE	Industrials	239,787	1.35
GOOGLE INC	GOOG	Technology	238,689	1.34
CHEVRON CORPORATION	CVX	Oil & Gas	229,403	1.29
WELLS FARGO & COMPANY	WFC	Financials	218,582	1.23
INTERNATIONAL BUSINESS	IBM	Technology	211,902	1.19
PROCTER & GAMBLE	PG	Consumer Goods	211,012	1.19

MARKET CAP STRUCTURE	CURRENT (\$ millions)
Index Market Cap	17,758,412
Largest Company	401,730
Smallest Company	2
Median Company	629
Average Company	4,979
Number of Companies	3,567
% Weight Largest Company	2.26

CAP SEGMENTS AS % OF CRSPM1	
Mega Cap	71.23
Large Cap	85.81
Mid Cap	14.58
Small Cap	12.80
Micro Cap	1.39

### FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

#### Current Weight % within CRSPM1



**CHICAGO BOOTH** | **CRSP** | Center for Research in Security Prices

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