

CRSP^{LLC} INDEXES

QUARTERLY PERFORMANCE

U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING

3-31-20

TICKER SYMBOL

CRSPMEG1

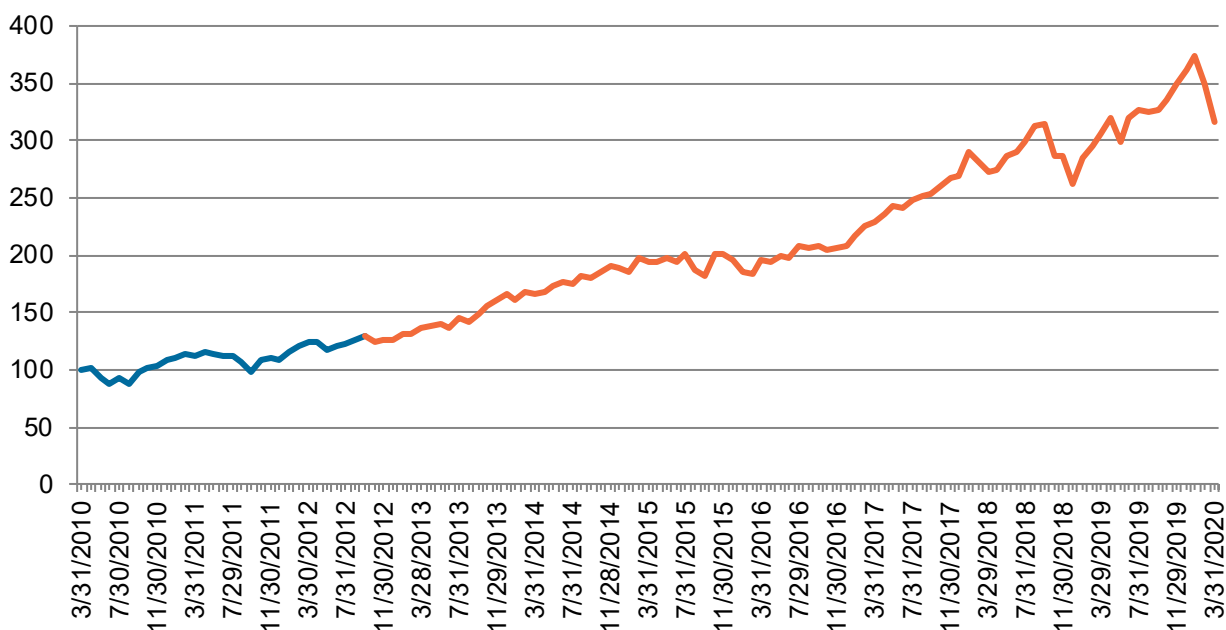
ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

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 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.

The CRSP U.S. Growth Style Indexes are part of CRSP's investable index family. Once securities are assigned to a size-based market cap index, they are made eligible for assignment to a growth or value index using CRSP's multifactor model.

CRSP classifies growth securities using the following factors: future long-term growth in earnings per share (EPS), future short-term growth in EPS, 3-year historical growth in EPS, 3-year historical growth in sales per share, current investment-to-assets ratio, and return on assets.

10-YEAR CUMULATIVE INDEX LEVELS AS OF MARCH 2020



*Based on backtest data through September 7, 2012, and live data thereafter

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2020

*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	-9.65	-12.51	-12.51	3.45	11.19	10.25	12.18	6.78
PRICE RETURN	-9.72	-12.74	-12.74	2.26	9.75	8.70	10.50	5.34

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,203,139	12.17
APPLE INC	AAPL	TECHNOLOGY	1,016,890	10.29
AMAZON COM INC	AMZN	CONSUMER SERVICES	821,666	8.31
ALPHABET INC	GOOGL	TECHNOLOGY	687,715	6.96
FACEBOOK INC	FB	TECHNOLOGY	401,399	4.06
VISA INC	V	FINANCIALS	275,947	2.79
MASTERCARD INC	MA	FINANCIALS	216,849	2.19
HOME DEPOT INC	HD	CONSUMER SERVICES	203,669	2.06
NETFLIX INC	NFLX	CONSUMER SERVICES	164,563	1.66
COMCAST CORPORATION	CMCSA	CONSUMER SERVICES	156,079	1.58

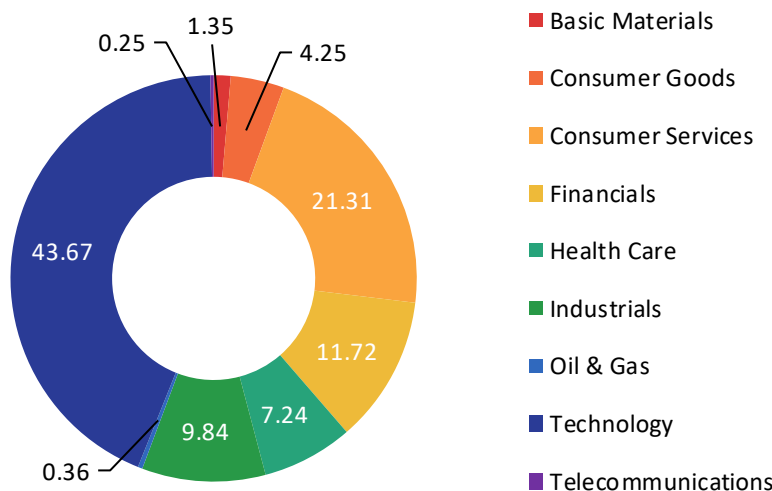
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	9,886,339
LARGEST COMPANY	1,203,139
SMALLEST COMPANY	1,574
MEDIAN COMPANY	43,310
AVERAGE COMPANY	89,066
NUMBER OF COMPANIES	111
% WEIGHT LARGEST COMPANY	12.17

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



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The historical performance statistics of CRSP's market cap indexes are based upon 10 years of backtest data from January 1, 2001, through March 31, 2011. Subsequent backtesting was completed with June 29, 2001, as the start date in order to align with the value and growth style indexes. As is common industry practice, CRSP backtest data does not include float shares. Descriptive statistics are based upon current index constituents. Backtest results are not indicative of future performance.

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