



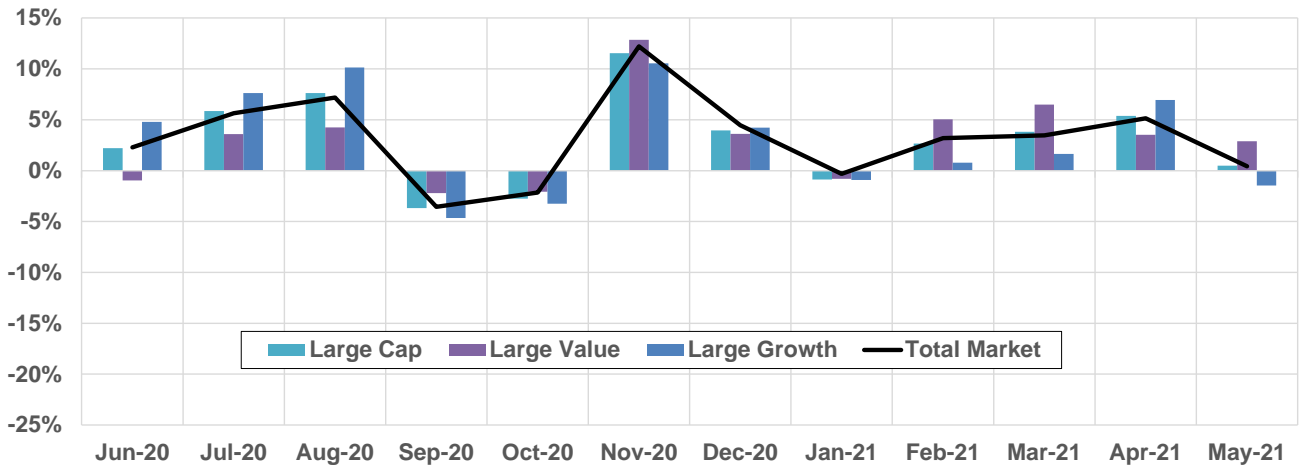
CRSP[®] INDEXES
US MARKET UPDATE
MAY 2021



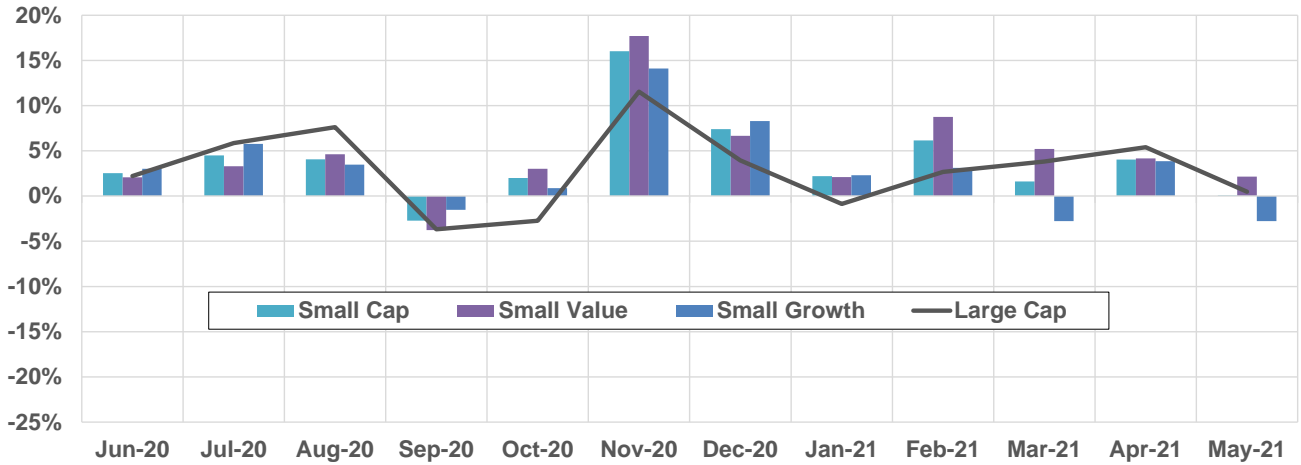
CRSP | CENTER FOR RESEARCH
IN SECURITY PRICES, LLC
An Affiliate of the University of Chicago Booth School of Business

U.S. MARKET FOR THE PAST 12 MONTHS

LARGE CAP MONTHLY RETURNS



SMALL CAP MONTHLY RETURNS



SECTOR INDEXES MONTHLY RETURNS

	Jun-20	Jul-20	Aug-20	Sep-20	Oct-20	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21
Technology	6.57%	6.44%	11.48%	-5.76%	-1.94%	11.67%	5.39%	1.19%	1.76%	0.51%	6.25%	-0.71%
Telecom	3.42%	5.57%	3.38%	-1.62%	-3.22%	14.40%	3.18%	0.40%	2.11%	3.16%	3.21%	1.52%
Health Care	-1.80%	5.16%	2.48%	-1.26%	-2.97%	8.73%	4.24%	2.47%	-1.60%	1.42%	4.12%	0.32%
Financials	0.70%	3.28%	3.91%	-3.93%	0.75%	16.04%	6.54%	-1.34%	11.26%	5.78%	6.01%	3.84%
Real Estate	2.15%	4.12%	0.65%	-2.28%	-3.22%	9.94%	3.17%	-0.13%	3.34%	4.47%	7.69%	0.61%
Consumer Discretionary	2.88%	8.87%	11.94%	-3.70%	-2.77%	13.81%	5.78%	0.34%	1.52%	2.65%	5.34%	-2.54%
Consumer Staples	2.97%	5.99%	3.74%	-2.09%	-2.94%	8.14%	2.76%	-3.53%	-0.73%	8.69%	1.66%	2.21%
Industrials	2.44%	4.31%	8.11%	-1.80%	-2.86%	16.32%	3.40%	-4.28%	7.66%	5.30%	5.06%	0.95%
Basic Materials	2.49%	7.39%	4.28%	-1.40%	-1.47%	14.57%	3.95%	-2.97%	6.46%	8.56%	3.86%	6.59%
Energy	-0.66%	-3.91%	0.50%	-13.82%	-3.14%	28.83%	6.13%	6.53%	18.85%	1.71%	-0.43%	6.26%
Utilities	-4.88%	7.06%	-1.94%	0.70%	3.43%	2.90%	0.91%	-1.39%	-5.19%	10.26%	4.11%	-1.84%

Note: Data as of 05/31/2021; monthly total returns are used; CRSP US Sector Indexes monthly total returns are for constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company rules; CRSP U.S. Sector Indexes based on Enhanced FTSE ICB® (EICB) methodology are used for returns after 6/30/2020; CRSP U.S. Sector Indexes based on FTSE ICB® methodology are used for returns prior to 6/30/2020. For more details on pairing between EICB-based and ICB-based CRSP U.S. Sector Indexes refer to our [white paper](#) and [public announcement](#).

CRSP U.S. INDEXES PERFORMANCE

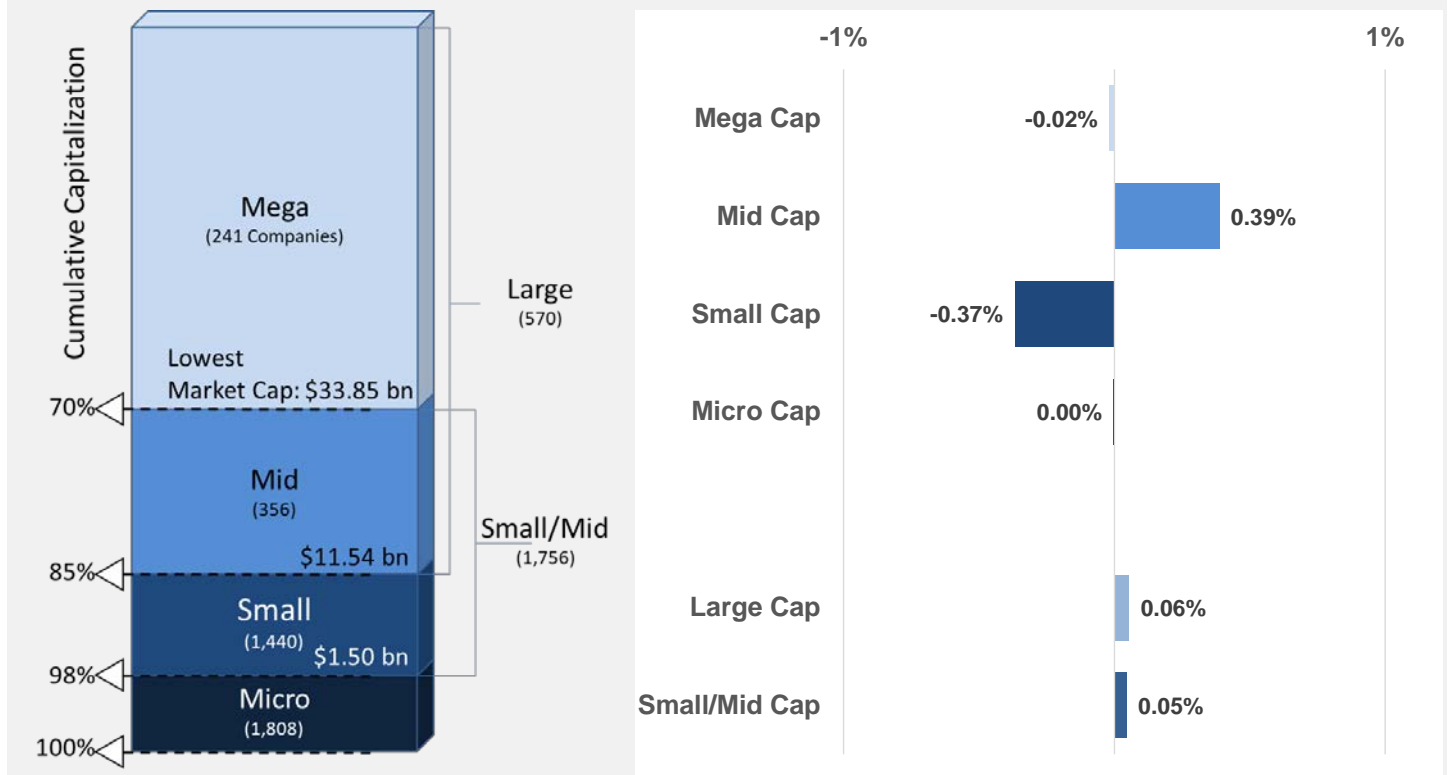
CRSP U.S. Cap and Style Indexes Performance

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Return for					
				1 Month	3 Months	YTD	1 Year	3 Years	5 Years
Total Market	CRSP U.S. Total Market	3,722	\$42,939,935	0.43%	9.26%	12.38%	43.97%	18.04%	17.37%
Cap	CRSP U.S. Mega Cap	241	\$30,106,436	0.41%	10.36%	11.60%	40.36%	19.02%	18.00%
	CRSP U.S. Mid Cap	356	\$6,679,652	0.82%	8.18%	13.27%	47.16%	16.17%	15.35%
	CRSP U.S. Small Cap	1,440	\$5,449,696	0.06%	5.78%	14.73%	58.16%	14.46%	15.67%
	CRSP U.S. Micro Cap	1,808	\$704,151	0.42%	1.81%	19.14%	74.08%	14.11%	17.81%
	CRSP U.S. Large Cap	570	\$36,786,087	0.48%	9.95%	11.90%	41.54%	18.58%	17.58%
	CRSP U.S. Small Mid Cap	1,756	\$12,129,348	0.47%	7.08%	13.93%	52.02%	15.38%	15.51%
Value	CRSP U.S. Mega Value	141	\$13,476,096	2.93%	13.10%	17.03%	38.74%	13.63%	13.58%
	CRSP U.S. Mid Value	194	\$3,384,888	2.22%	13.39%	21.59%	54.63%	12.15%	12.62%
	CRSP U.S. Small Value	922	\$3,207,319	2.14%	11.94%	24.32%	70.65%	11.30%	13.02%
	CRSP U.S. Large Value	327	\$16,794,532	2.89%	13.44%	18.22%	41.63%	13.37%	13.56%
	CRSP U.S. Small Mid Value	1111	\$6,538,149	2.19%	12.71%	22.67%	62.16%	11.51%	12.58%
	CRSP U.S. Mega Growth	110	\$16,630,339	-1.54%	8.14%	7.38%	41.44%	23.99%	22.35%
Growth	CRSP U.S. Mid Growth	177	\$3,294,764	-0.59%	3.23%	5.72%	40.00%	19.81%	17.86%
	CRSP U.S. Small Growth	636	\$2,242,378	-2.76%	-1.81%	3.58%	43.34%	17.46%	18.38%
	CRSP U.S. Large Growth	273	\$19,991,556	-1.45%	7.13%	6.98%	41.20%	23.43%	21.51%
	CRSP U.S. Small Mid Growth	787	\$5,591,199	-1.47%	1.18%	5.19%	41.60%	19.03%	18.38%

Note: Data as of 05/31/2021; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized; counts may not add up due to banding and migration, see appendix

CRSP Breakpoints (March 2021 Ranking)

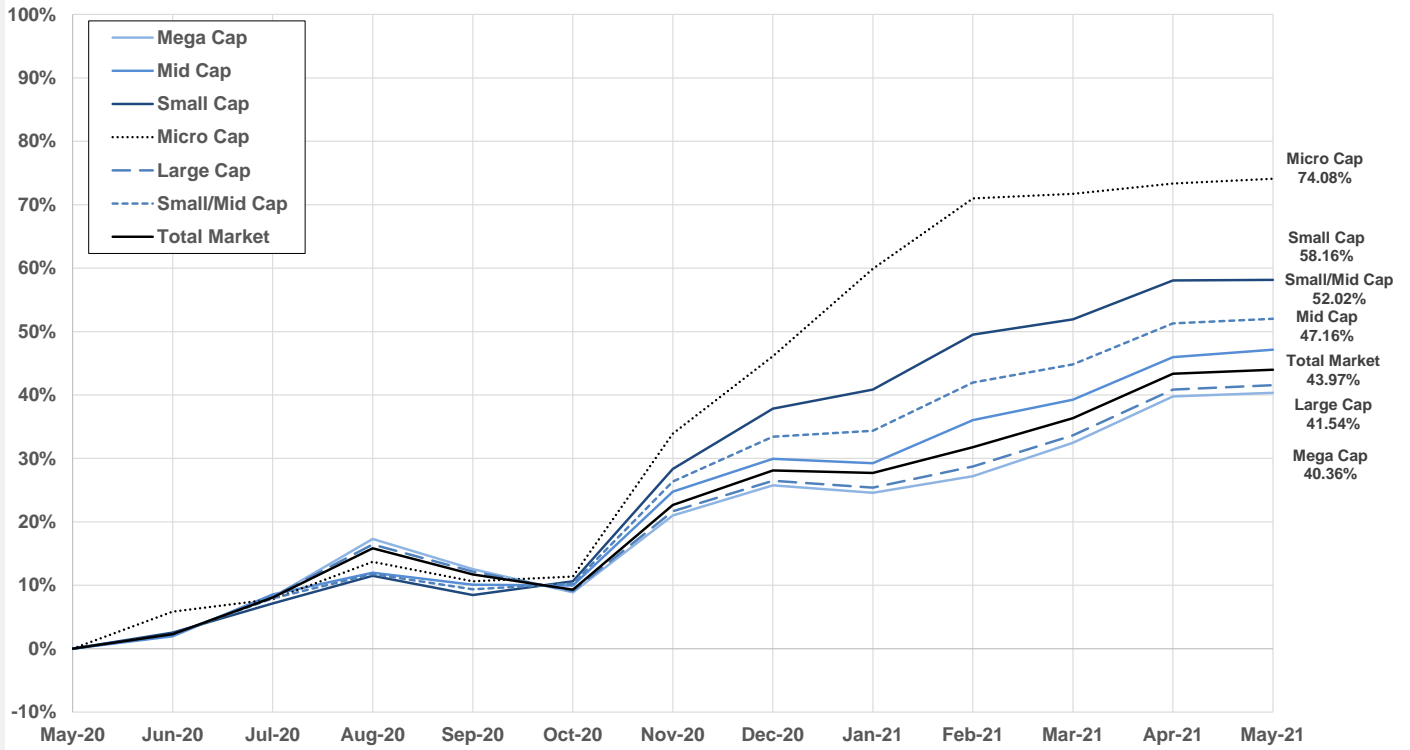
May 2021: Performance Relative to Total Market



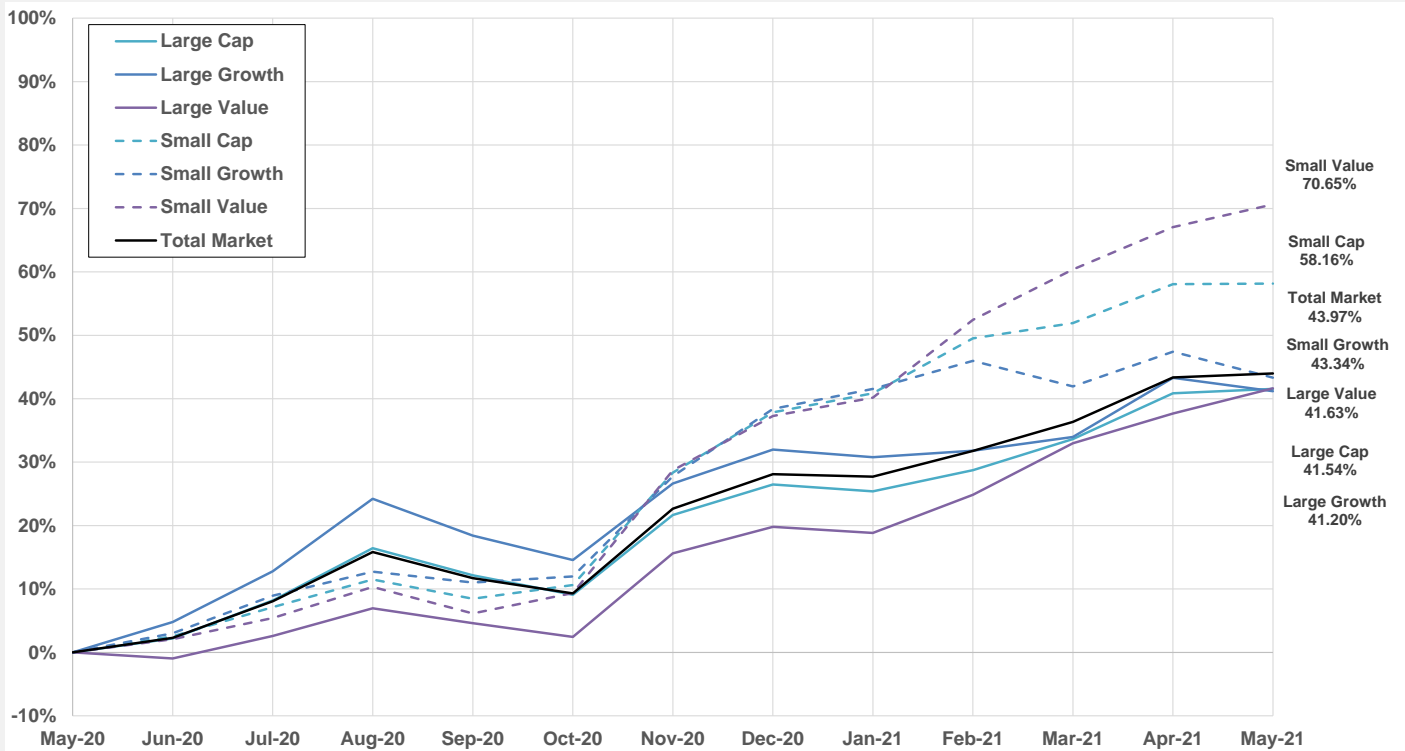
Note: Data for lowest market capitalization is based on 02/26/2021 random price date; company counts as of 05/31/2021; counts may not add up due to banding and migration, see appendix

Note: Data as of 05/31/2021; returns computation is based on total returns

Cumulative Performance By Capitalization – Past 12 Months



Cumulative Performance By Style – Past 12 Months



Note: Data as of 05/31/2021; returns computation is based on total returns

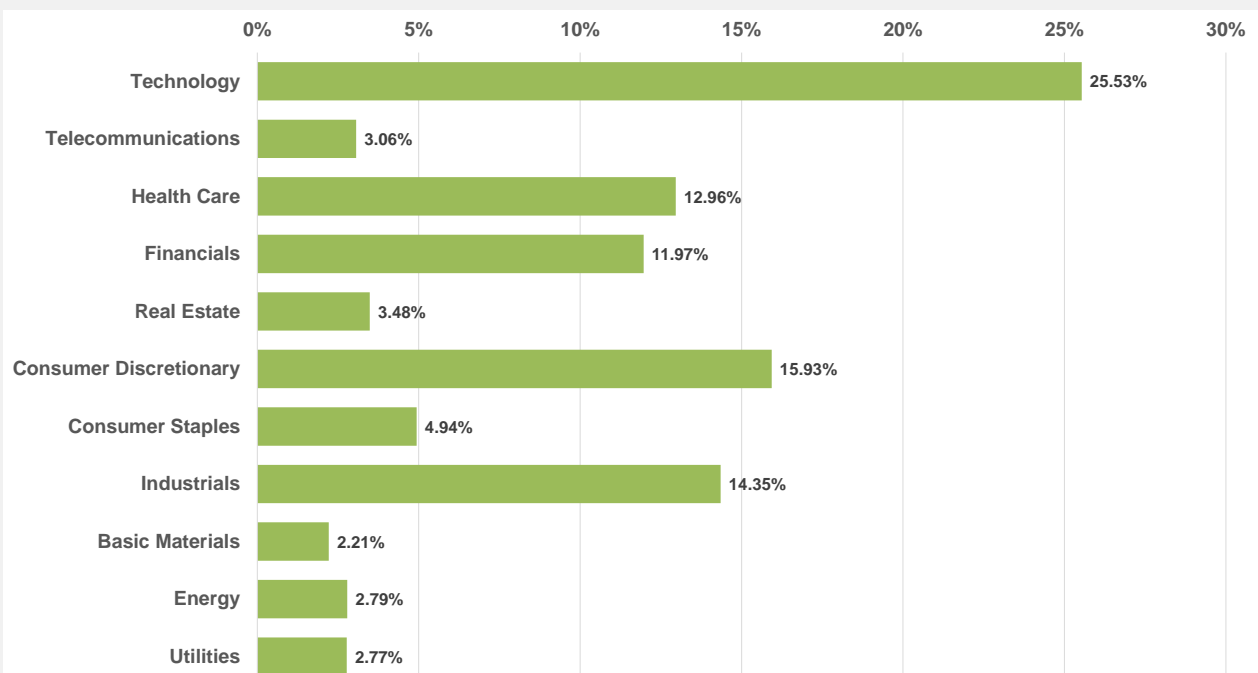
CRSP U.S. SECTORS PERFORMANCE

CRSP U.S. Sector Indexes Performance

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Return for					
				1 Month	3 Months	YTD	1 Year	3 Years	5 Years
Total Market	CRSP U.S. Total Market	3,722	\$42,939,935	0.43%	9.26%	12.38%	43.97%	18.04%	17.37%
Sector Indexes	CRSP U.S. Technology	398	\$1,093,261	-0.71%	6.03%	9.18%	50.16%	28.72%	29.61%
	CRSP U.S. Technology U		\$10,973,548						
	CRSP U.S. Telecommunications	85	\$89,253	1.52%	8.10%	10.81%	40.56%	17.14%	10.33%
	CRSP U.S. Telecommunications U		\$1,340,126						
	CRSP U.S. Health Care	830	\$5,565,266	0.32%	5.94%	6.82%	22.74%	16.75%	14.85%
	CRSP U.S. Health Care U		\$5,565,266						
	CRSP U.S. Financials	633	\$5,176,614	3.84%	16.44%	27.82%	65.28%	16.76%	17.22%
	CRSP U.S. Financials U		\$5,176,614						
	CRSP U.S. Real Estate	210	\$1,493,467	0.61%	13.19%	16.81%	34.14%	13.62%	9.46%
	CRSP U.S. Real Estate U		\$1,493,467						
	CRSP U.S. Consumer Discretionary	534	\$6,870,812	-2.54%	5.39%	7.37%	51.75%	22.18%	19.60%
	CRSP U.S. Consumer Discretionary U		\$6,870,812						
	CRSP U.S. Consumer Staples	139	\$2,124,971	2.21%	12.94%	8.15%	29.29%	14.08%	9.90%
	CRSP U.S. Consumer Staples U		\$2,124,971						
	CRSP U.S. Industrials	521	\$6,049,706	0.95%	11.68%	15.09%	52.55%	17.40%	17.83%
	CRSP U.S. Industrials U		\$6,049,706						
	CRSP U.S. Basic Materials	122	\$283,735	6.59%	20.18%	24.14%	64.84%	14.16%	15.22%
	CRSP U.S. Basic Materials U		\$952,555						
	CRSP U.S. Energy	161	\$1,197,668	6.26%	7.61%	36.25%	49.17%	-7.40%	-1.11%
	CRSP U.S. Energy U		\$1,197,668						
CRSP U.S. Utilities	88	\$1,189,778	-1.84%	12.69%	5.35%	13.78%	11.89%	9.91%	
CRSP U.S. Utilities U		\$1,189,778							

Note: Data as of 05/31/2021; returns computation is based on total returns; data for 1-, 3-, and 5-years is annualized. CRSP US Sector Indexes total returns are for constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company rules. Sector indexes with "U" at the end of the name are not constrained to comply with IRS RIC rules. CRSP U.S. Sector Indexes based on Enhanced FTSE ICB® (EICB) methodology are used for returns after 6/30/2020; CRSP U.S. Sector Indexes based on FTSE ICB® methodology are used for returns prior to 6/30/2020. For more details on pairing between EICB-based and ICB-based CRSP U.S. Sector Indexes refer to our [white paper](#) and [public announcement](#).

CRSP U.S. Total Market – FTSE Industry Classification Benchmark Sector Allocation



Note: Data as of 05/31/2021; Sector weights are computed using company's assignment to the industry as defined by Enhanced FTSE ICB®

CRSP U.S. INDEXES LINKED ASSET VALUES

Index	Index Name (TR - Total Return, PR - Price Only Return)	Index Identifier	NASDAQ GIDS Post Date	Linked Asset Values (\$M) as of 5/31/21		
				ETF	Mutual Fund	Total
Total Market	CRSP US Total Market Index (TR)	CRSPTMT	12/31/2012	\$243,653		\$1,316,009
	CRSP US Total Market Index (PR)	CRSPTM1	1/18/2011		\$1,072,356	
CRSP Australian Hedged	CRSP US Total Market Index (AUD-hedged) (TR)	CRSPTAHT	7/1/2015			
	CRSP US Total Market Index (AUD-hedged) (PR)	CRSPTAH1	7/1/2015			
CRSP Australian Non-Hedged	CRSP US Total Market Total Return Index AUD (TR)	CRSPTMAT	7/1/2015			
	CRSP US Total Market Total Return Index AUD (PR)	CRSPTMA1	7/1/2015			
CRSP Canadian Hedged	CRSP US Total Market Index (CAD-hedged) (TR)	CRSPTCHT	12/31/2012	\$835		\$835
	CRSP US Total Market Index (CAD-hedged) (PR)	CRSPTCH1	12/31/2012			
CRSP Canadian Non-Hedged	CRSP US Total Market Total Return Index CAD (TR)	CRSPTMCT	4/15/2013	\$3,281		\$3,281
	CRSP US Total Market Total Return Index CAD (PR)	CRSPTMC1	4/15/2013			
Mega Cap	CRSP US Mega Cap Index (TR)	CRSPMET	12/31/2012	\$3,874		\$4,058
	CRSP US Mega Cap Index (PR)	CRSPME1	8/15/2011		\$184	
Mega Cap Growth	CRSP US Mega Cap Growth Index (TR)	CRSPMEGT	12/31/2012	\$10,493		\$10,524
	CRSP US Mega Cap Growth Index (PR)	CRSPMEG1	10/1/2012		\$31	
Mega Cap Value	CRSP US Mega Cap Value Index (TR)	CRSPMEVT	12/31/2012	\$4,443		\$4,570
	CRSP US Mega Cap Value Index (PR)	CRSPMEV1	10/1/2012		\$127	
Large Cap (Mega + Mid)*	CRSP US Large Cap Index (TR)	CRSPLCT	12/31/2012	\$23,997		\$36,694
	CRSP US Large Cap Index (PR)	CRSPLC1	8/15/2011		\$12,697	
Large Cap Growth*	CRSP US Large Cap Growth Index (TR)	CRSPLCGT	12/31/2012	\$73,969		\$155,862
	CRSP US Large Cap Growth Index (PR)	CRSPLCG1	10/1/2012		\$81,893	
Large Cap Value*	CRSP US Large Cap Value Index (TR)	CRSPLCVT	12/31/2012	\$81,906		\$126,406
	CRSP US Large Cap Value Index (PR)	CRSPLCV1	10/1/2012		\$44,501	
Mid Cap	CRSP US Mid Cap Index (TR)	CRSPMIT	12/31/2012	\$48,712		\$153,793
	CRSP US Mid Cap Index (PR)	CRSPMI1	8/15/2011		\$105,082	
Mid Cap Growth	CRSP US Mid Cap Growth Index (TR)	CRSPMIGT	12/31/2012	\$10,633		\$22,111
	CRSP US Mid Cap Growth Index (PR)	CRSPMIG1	10/1/2012		\$11,478	
Mid Cap Value	CRSP US Mid Cap Value Index (TR)	CRSPMIVT	12/31/2012	\$14,608		\$27,203
	CRSP US Mid Cap Value Index (PR)	CRSPMIV1	10/1/2012		\$12,595	
Small-Mid Cap	CRSP US Small-Mid Cap Index (TR)	CRSPSMT	3/10/2014			
	CRSP US Small-Mid Cap Index (PR)	CRSPSM1	3/10/2014			
Small-Mid Cap Growth	CRSP US Small-Mid Cap Growth Index (TR)	CRSPSMGT	3/10/2014			
	CRSP US Small-Mid Cap Growth Index (PR)	CRSPSMG1	3/10/2014			
Small-Mid Cap Value	CRSP US Small-Mid Cap Value Index (TR)	CRSPSMVT	3/10/2014			
	CRSP US Small-Mid Cap Value Index (PR)	CRSPSMV1	3/10/2014			
Small Cap	CRSP US Small Cap Index (TR)	CRSPSCT	12/31/2012	\$46,027		\$135,218
	CRSP US Small Cap Index (PR)	CRSPSC1	8/15/2011		\$89,191	
Small Cap Growth	CRSP US Small Cap Growth Index (TR)	CRSPSCGT	12/31/2012	\$15,346		\$36,162
	CRSP US Small Cap Growth Index (PR)	CRSPSCG1	10/1/2012		\$20,816	
Small Cap Value	CRSP US Small Cap Value Index (TR)	CRSPSCVT	12/31/2012	\$24,581		\$48,193
	CRSP US Small Cap Value Index (PR)	CRSPSCV1	10/1/2012		\$23,612	
Micro Cap Index	CRSP US Micro Cap Index (TR)	CRSPMCT	12/31/2012			
	CRSP US Micro Cap Index (PR)	CRSPMC1	8/15/2011			
Consumer Staples Sector	CRSP US Consumer Staples Index (TR)	CRSPCST	12/31/2012			
	CRSP US Consumer Staples Index (PR)	CRSPCS1	7/16/2012			
Consumer Discretionary Sector	CRSP US Consumer Discretionary Index (TR)	CRSPCDT	12/31/2012			
	CRSP US Consumer Discretionary Index (PR)	CRSPCD1	7/16/2012			
Energy Sector	CRSP US Energy Index (TR)	CRSPENT	12/31/2012			
	CRSP US Energy Index (PR)	CRSPEN1	7/16/2012			
Financials Sector	CRSP US Financials Index (TR)	CRSPFNT	12/31/2012			
	CRSP US Financials Index (PR)	CRSPFN1	7/16/2012			
Health Care Sector	CRSP US Health Care Index (TR)	CRSPHCT	12/31/2012			
	CRSP US Health Care Index (PR)	CRSPHC1	7/16/2012			
Industrials Sector	CRSP US Industrials Index (TR)	CRSPIDT	12/31/2012			
	CRSP US Industrials Index (PR)	CRSPID1	7/16/2012			
Technology Sector	CRSP US Technology Index (TR)	CRSPITT	12/31/2012			
	CRSP US Technology Index (PR)	CRSPIT1	7/16/2012			
Basic Materials Sector	CRSP US Basic Materials Index (TR)	CRSPMTT	12/31/2012			
	CRSP US Basic Materials Index (PR)	CRSPMT1	7/16/2012			
Telecommunications Sector	CRSP US Telecommunications Index (TR)	CRSPTEt	12/31/2012			
	CRSP US Telecommunications Index (PR)	CRSPTE1	7/16/2012			
Utilities Sector	CRSP US Utilities Index (TR)	CRSPUTT	12/31/2012			
	CRSP US Utilities Index (PR)	CRSPUT1	7/16/2012			
Real Estate Index Sector	CRSP US Real Estate Index (TR)	CRSPRET	12/31/2012			
	CRSP US Real Estate Index (PR)	CRSPRE1	8/15/2011			
Small Cap ex-Real Estate	CRSP US Small Cap ex-REIT Index (TR)	CRSPSXT	12/31/2012			
	CRSP US Small Cap ex-REIT Index (PR)	CRSPSX1	10/1/2012			
Total Linked Assets				\$606,357	\$1,474,563	\$2,080,920

Note: Data as of 05/31/2021; Linked assets values are in millions of USD

RECENT RESEARCH PAPERS USING CRSP DATA

- Paper: **Predictable Price Pressure**
 - Summary: The paper presents evidence that stock returns, both at the market level and the individual stock level, can be predicted by the timing of uninformed inflows and outflows of cash that are known in advance.
 - CRSP Databases Used: **CRSP US Stock Databases**, **CRSP Historical Indexes**, **CRSP Survivor-Bias-Free US Mutual Funds**
 - Authors: Samuel M. Hartzmark, David H. Solomon

- Paper: **Realized semibetas: Disentangling "good" and "bad" downside risks**
 - Summary: The paper proposes a new decomposition of the traditional market beta into four semibetas that depend on the signed covariation between the market and individual asset returns.
 - CRSP Databases Used: **CRSP US Stock Databases**
 - Authors: Tim Bollerslev, Andrew J. Patton, Rogier Quaedvlieg

- Paper: **Limited Participation in Equity Markets and Business Cycles**
 - Summary: The paper studies how the rise in US households' participation in equity markets affects the transmission of macroeconomic shocks to the economy.
 - CRSP Databases Used: **CRSP US Stock Databases**, **CRSP US Treasury Database**
 - Author: Juan M. Morelli

- Paper: **Do ESG Mutual Funds Deliver on Their Promises?**
 - Summary: The paper finds that ESG funds offer their investors increased ESG exposure. They also vote their shares differently from non-ESG funds and are more supportive of ESG principles. The paper shows that they do so without increasing costs or reducing returns.
 - CRSP Databases Used: **CRSP Survivor-Bias-Free US Mutual Funds**
 - Authors: Quinn Curtis, Jill Fisch, Adriana Robertson

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- **CRSP/Ziman Real Estate Database**
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CRSPMI offers indexes covering the entire U.S. equities marketplace, from its flagship Total Market Index to a broad set of different cap segments (Large, Mega, Mid, Small, Micro) with Value and Growth versions of each, as well as 11 Sector Indexes. A [quick reference guide](#) provides an overview of the CRSPMI index offerings.

CRSPMI distributes its investable indexes and related constituents, corporate actions and rebalancing information to a broad community of licensed clients over multiple delivery channels, including [direct client feed](#), secure website and approved third-party redistributors.

APPENDIX – CRSP U.S. INDEXES DESCRIPTIVE INFORMATION

CRSP U.S. Indexes Descriptive Statistics

Category	Index Name	Count	Float-Adjusted Market Cap (\$M)	Largest Company (\$M)	Smallest Company (\$M)	Median Company (\$M)	Average Company (\$M)	Largest Company Weight (%)
Total Market	CRSP U.S. Total Market	3,722	\$42,939,935	\$1,883,140	\$4	\$1,089	\$11,537	4.39%
Cap	CRSP U.S. Mega Cap	241	\$30,106,436	\$1,883,140	\$2,043	\$65,780	\$124,923	6.25%
	CRSP U.S. Mid Cap	356	\$6,679,652	\$47,677	\$909	\$18,412	\$18,763	0.71%
	CRSP U.S. Small Cap	1,440	\$5,449,696	\$17,878	\$51	\$2,890	\$3,785	0.33%
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	CRSP U.S. Small Mid Cap	1,756	\$12,129,348	\$47,677	\$51	\$3,600	\$6,907	0.39%
Value	CRSP U.S. Mega Value	141	\$13,476,096	\$532,642	\$2,043	\$63,371	\$95,575	3.95%
	CRSP U.S. Mid Value	194	\$3,384,888	\$39,923	\$1,383	\$17,160	\$17,448	1.18%
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	CRSP U.S. Large Value	327	\$16,794,532	\$532,642	\$1,383	\$24,982	\$51,359	3.17%
	CRSP U.S. Small Mid Value	1,111	\$6,538,149	\$39,923	\$25	\$3,148	\$5,885	0.61%
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	CRSP U.S. Health Care	830	\$5,565,266	\$444,904	\$4	\$405	\$6,705	7.99%
	CRSP U.S. Health Care U		\$5,565,266	\$444,904	\$4	\$405	\$6,705	7.99%
	CRSP U.S. Financials	633	\$5,176,614	\$532,642	\$7	\$853	\$8,178	10.29%
	CRSP U.S. Financials U		\$5,176,614	\$532,642	\$7	\$853	\$8,178	10.29%
	CRSP U.S. Real Estate	210	\$1,493,467	\$113,479	\$4	\$2,179	\$7,112	7.60%
	CRSP U.S. Real Estate U		\$1,493,467	\$113,479	\$4	\$2,179	\$7,112	7.60%
	CRSP U.S. Consumer Discretionary	534	\$6,870,812	\$1,379,571	\$4	\$1,593	\$12,867	20.08%
	CRSP U.S. Consumer Discretionary U		\$6,870,812	\$1,379,571	\$4	\$1,593	\$12,867	20.08%
	CRSP U.S. Consumer Staples	139	\$2,124,971	\$332,065	\$9	\$1,582	\$15,288	15.63%
	CRSP U.S. Consumer Staples U		\$2,124,971	\$332,065	\$9	\$1,582	\$15,288	15.63%
	CRSP U.S. Industrials	521	\$6,049,706	\$385,527	\$7	\$1,850	\$11,612	6.37%
	CRSP U.S. Industrials U		\$6,049,706	\$385,527	\$7	\$1,850	\$11,612	6.37%
	CRSP U.S. Basic Materials	122	\$283,735	\$46,871	\$17	\$690	\$2,326	16.52%
	CRSP U.S. Basic Materials U		\$952,555	\$157,191	\$19	\$2,266	\$7,808	16.50%
	CRSP U.S. Energy	161	\$1,197,668	\$246,802	\$12	\$790	\$7,439	20.61%
	CRSP U.S. Energy U		\$1,197,668	\$246,802	\$12	\$790	\$7,439	20.61%
CRSP U.S. Utilities	88	\$1,189,778	\$143,502	\$22	\$4,172	\$13,520	12.06%	
CRSP U.S. Utilities U		\$1,189,778	\$143,502	\$22	\$4,172	\$13,520	12.06%	

Note: Data as of 05/31/2021; counts may not add up due to banding and migration, see appendix; CRSP U.S. Sector Indexes are constrained indexes, meaning that securities' weights within sector indexes are adjusted to comply with IRS Regulated Investment Company (RIC) rules. Sector indexes with "U" at the end of the name are not constrained to comply with IRS RIC rules. CRSP U.S. Sector Indexes based on Enhanced FTSE ICB® (EICB) methodology are used after 6/30/2020; CRSP U.S. Sector Indexes based on FTSE ICB® methodology are used prior to 6/30/2020. For more details on pairing between EICB-based and ICB-based CRSP U.S. Sector Indexes refer to our [white paper](#) and [public announcement](#)

APPENDIX – DEFINITIONS

Count: Number of companies contained within the index. A single company may have multiple securities associated with it. Counts for individual cap indexes may not add up to counts for the combined cap index due to banding and migration. For example, number of companies in Mega Cap Index plus number of companies in Mid Cap Index may not add up to number of companies in Large Cap. For more information regarding banding and migration please refer to the [CRSP Methodology](#)

Float-Adjusted Market Cap: represents the float-adjusted market capitalization of a company as described in the [CRSP Methodology](#). For sector indexes that had to be constrained to comply with IRS Regulated Investment Company rules, it means that the company's float adjusted market cap may have been adjusted further per our methodology.

Median Company: Median float-adjusted market capitalization of a company included in the index

Average Company: Average float-adjusted market capitalization of a company included in the index

Returns: total index returns are used in computations, with 1-, 3- and 5-year returns annualized

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