

## QUARTERLY PERFORMANCE **U.S. MEGA CAP INDEX**

TICKER SYMBOL  
**CRSPME1**

The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after

the close of the Tuesday after the third Friday of March, June, September, and December.

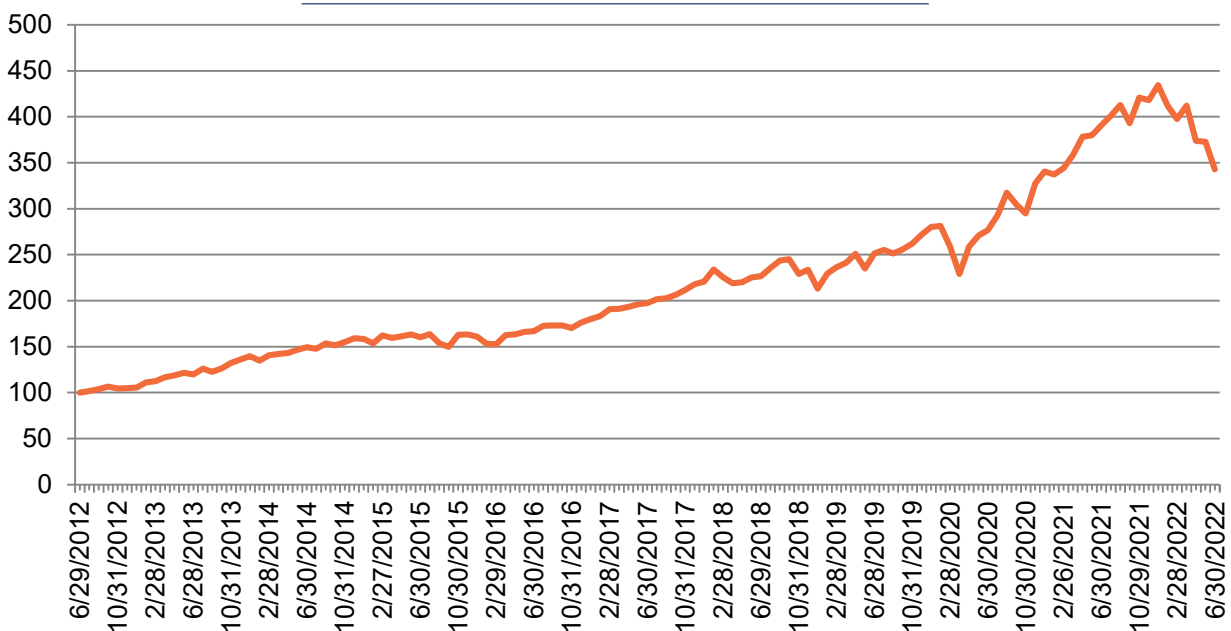
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading academic, commercial and government institutions in over 35 countries.

## INVESTMENT PERFORMANCE STATISTICS\* AS OF JUNE 30, 2022

### PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
<b>TOTAL RETURN</b>	-7.98	-16.77	-21.05	-12.28	10.92	11.70	13.12	7.42
<b>PRICE RETURN</b>	-8.10	-17.10	-21.62	-13.49	9.13	9.73	10.89	5.30

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

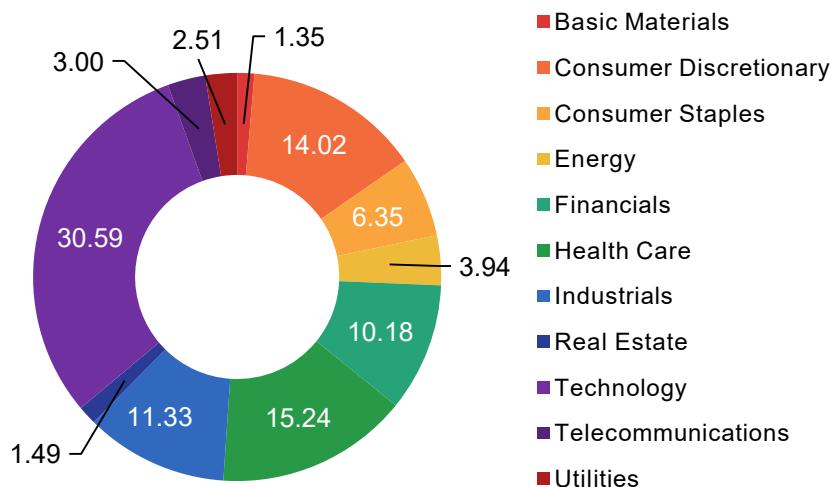
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2,102,196	7.80
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,920,840	7.13
ALPHABET INC	GOOGL	TECHNOLOGY	1,238,113	4.60
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	918,530	3.41
TESLA INC	TSLA	CONSUMER DISCRETIONARY	593,019	2.20
UNITEDHEALTH GROUP	UNH	HEALTH CARE	481,873	1.79
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	471,521	1.75
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	467,100	1.73
META PLATFORMS INC	META	TECHNOLOGY	369,830	1.37
EXXON MOBIL CORPORATION	XOM	ENERGY	360,762	1.34

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	26,938,198
LARGEST COMPANY	2,102,196
SMALLEST COMPANY	5,009
MEDIAN COMPANY	59,505
AVERAGE COMPANY	115,121
NUMBER OF COMPANIES	234
% WEIGHT LARGEST COMPANY	7.80

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

### CURRENT WEIGHT % WITHIN CRSPME1



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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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