

# CRSP<sup>®</sup> INDEXES

QUARTERLY PERFORMANCE

## U.S. MEGA CAP INDEX

QUARTER ENDING

3-31-20

TICKER SYMBOL

CRSPME1

### ABOUT THE CRSP U.S. MEGA CAP INDEX

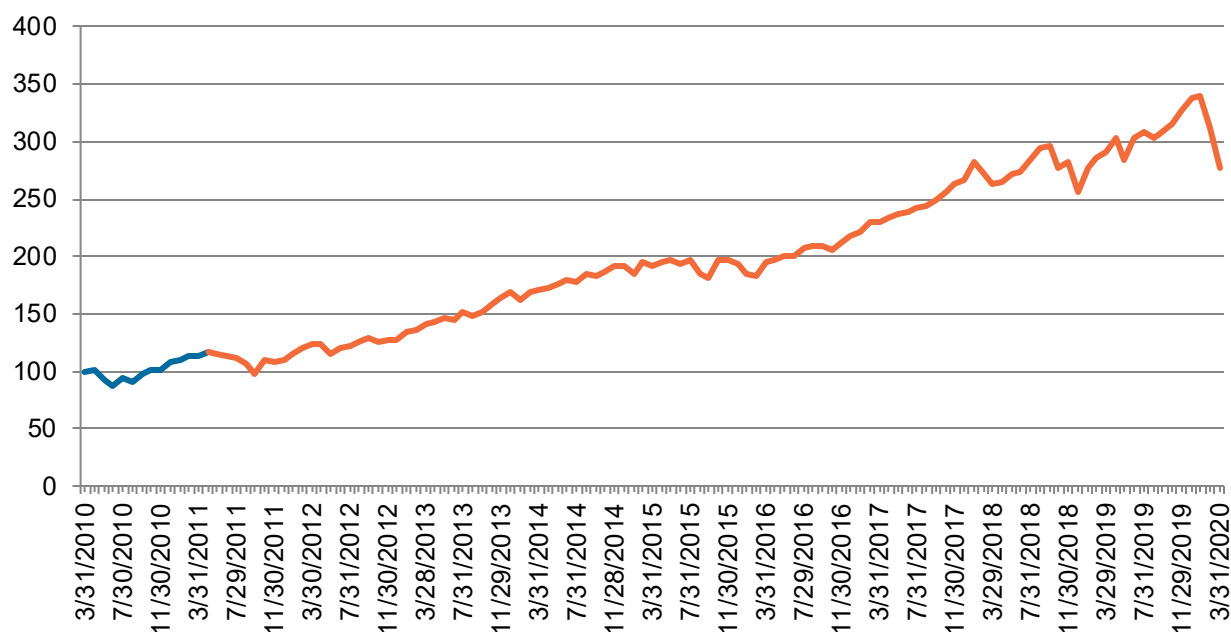
The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

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.

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 MARCH 2020



\*Based on backtest data through March 31, 2011, 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
<b>TOTAL RETURN</b>	-11.40	-18.20	-18.20	-4.95	6.24	7.52	10.70	6.04
<b>PRICE RETURN</b>	-11.55	-18.60	-18.60	-6.83	4.14	5.31	8.35	3.88

## 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	6.42
APPLE INC	AAPL	TECHNOLOGY	1,016,890	5.43
AMAZON.COM INC	AMZN	CONSUMER SERVICES	821,666	4.38
ALPHABET INC	GOOGL	TECHNOLOGY	687,715	3.67
FACEBOOK INC	FB	TECHNOLOGY	401,399	2.14
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	355,789	1.90
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	345,117	1.84
VISA INC	V	FINANCIALS	275,947	1.47
PROCTER & GAMBLE COMPANY	PG	CONSUMER GOODS	274,319	1.46
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	268,259	1.43

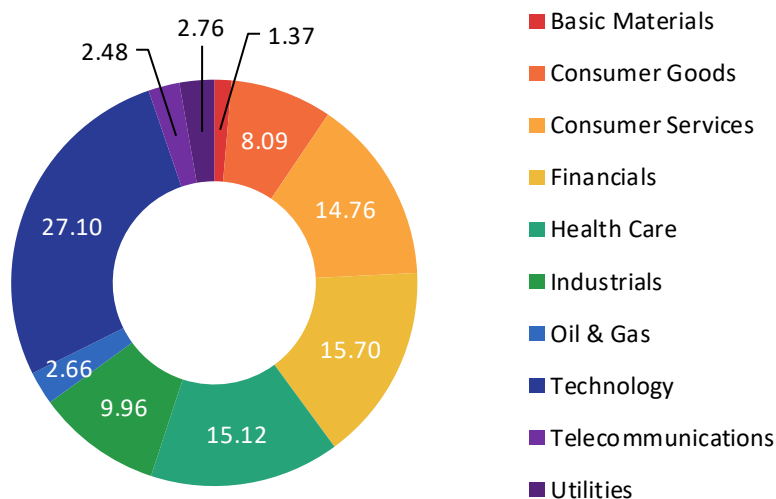
### MARKET CAP STRUCTURE

### CURRENT (\$ MILLIONS)

INDEX MARKET CAP	18,743,398
LARGEST COMPANY	1,203,139
SMALLEST COMPANY	1,574
MEDIAN COMPANY	39,044
AVERAGE COMPANY	73,216
NUMBER OF COMPANIES	256
% WEIGHT LARGEST COMPANY	6.42

### 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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