

QUARTERLY PERFORMANCE

U.S. MEGA CAP INDEX

QUARTER ENDING
9-30-19

TICKER SYMBOL
CRSPME1

ABOUT THE CRSP U.S. MEGA CAP INDEX

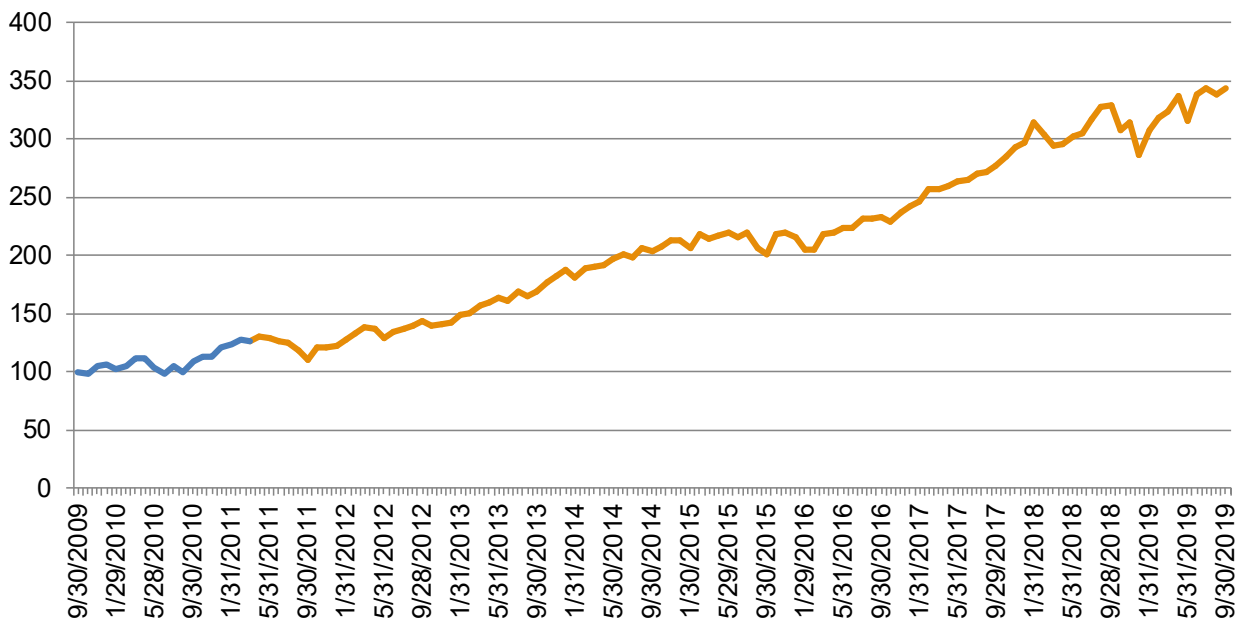
The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

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 SEPTEMBER 2019



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF SEPTEMBER 30, 2019

*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	1.72	1.77	20.08	4.33	13.94	11.05	13.14	6.85
PRICE RETURN	1.57	1.26	18.25	2.21	11.65	8.75	10.74	4.68

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,061,551	5.00
APPLE INC	AAPL	TECHNOLOGY	910,945	4.29
AMAZON.COM	AMZN	CONSUMER SERVICES	729,877	3.44
ALPHABET INC	GOOGL	TECHNOLOGY	725,671	3.42
FACEBOOK INC	FB	TECHNOLOGY	428,411	2.02
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	406,771	1.92
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	357,496	1.68
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	341,455	1.61
PROCTER & GAMBLE COMPANY	PG	CONSUMER GOODS	311,278	1.47
EXXON MOBIL CORPORATION	XOM	OIL & GAS	298,758	1.41

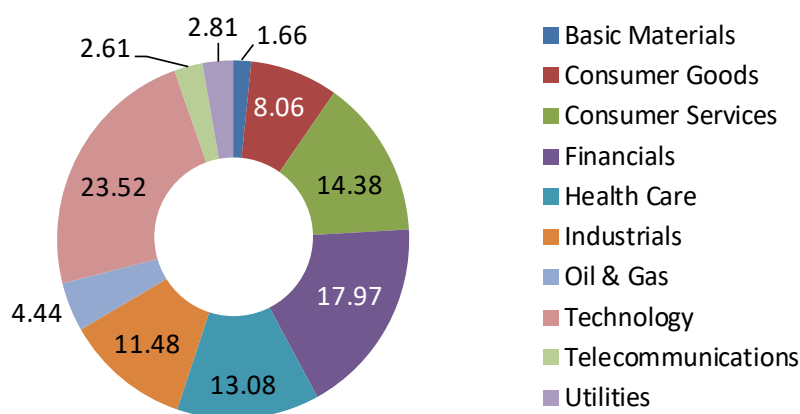
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	21,229,225
LARGEST COMPANY	1,061,551
SMALLEST COMPANY	3,788
MEDIAN COMPANY	45,654
AVERAGE COMPANY	82,284
NUMBER OF COMPANIES	258
% WEIGHT LARGEST COMPANY	5.00

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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