

QUARTERLY PERFORMANCE

U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING
9-30-19

TICKER SYMBOL
CRSPMEG1

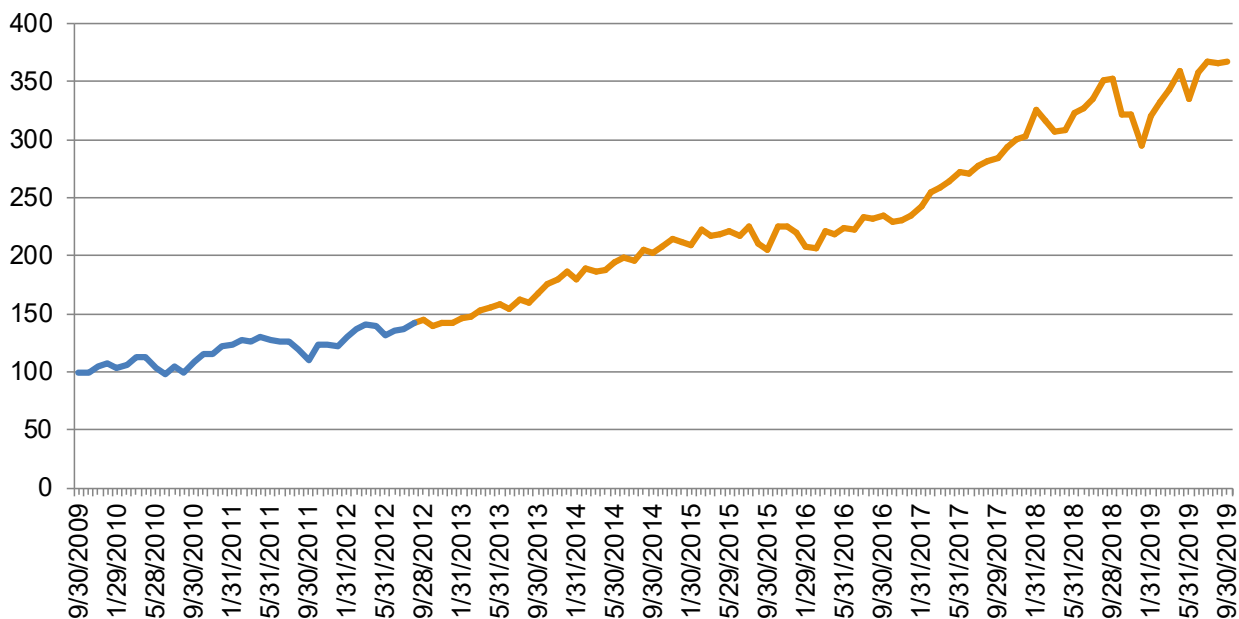
ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

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 SEPTEMBER 2019



**Based on backtest data through September 7, 2012*

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	0.31	2.44	24.59	4.06	16.16	12.71	13.89	7.17
PRICE RETURN	0.23	2.14	23.41	2.70	14.56	11.08	12.15	5.72

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	10.26
APPLE INC	AAPL	TECHNOLOGY	910,945	8.80
AMAZON.COM	AMZN	CONSUMER SERVICES	729,877	7.05
ALPHABET INC	GOOGL	TECHNOLOGY	725,671	7.01
FACEBOOK INC	FB	TECHNOLOGY	428,411	4.14
VISA INC COM	V	FINANCIALS	297,056	2.87
HOME DEPOT INC COM	HD	CONSUMER SERVICES	254,097	2.46
MASTERCARD INC	MA	FINANCIALS	245,173	2.37
COMCAST CORPORATION	CMCSA	CONSUMER SERVICES	204,462	1.98
BOEING COMPANY	BA	INDUSTRIALS	203,390	1.97

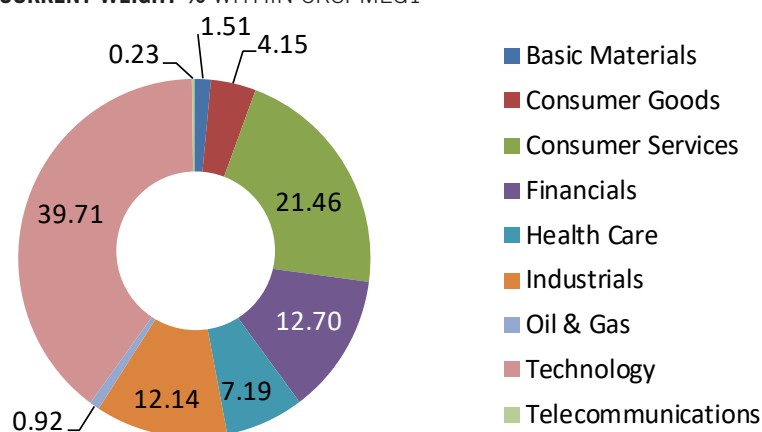
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	10,348,714
LARGEST COMPANY	1,061,551
SMALLEST COMPANY	3,921
MEDIAN COMPANY	45,735
AVERAGE COMPANY	91,582
NUMBER OF COMPANIES	113
% WEIGHT LARGEST COMPANY	10.26

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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