

CRSP[®] INDEXES

QUARTERLY PERFORMANCE

U.S. TOTAL MARKET CAP INDEX

QUARTER ENDING

9-30-20

TICKER SYMBOL

CRSPTM1

ABOUT THE CRSP U.S. TOTAL MARKET CAP INDEX

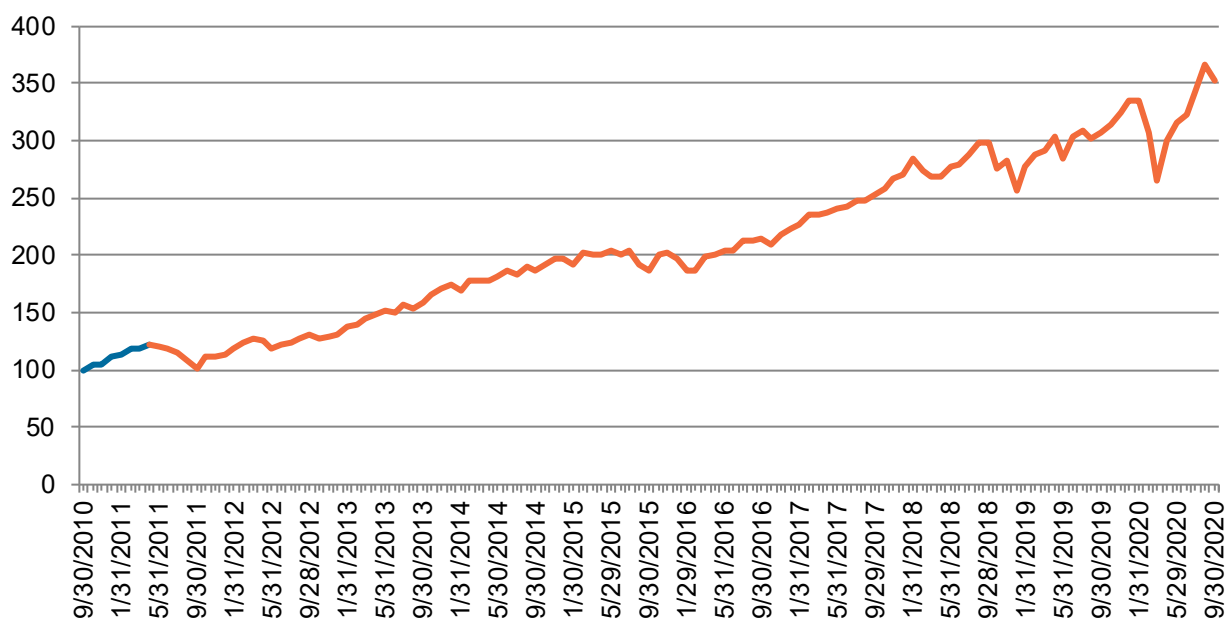
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

The investable CRSP indexes capture broad U.S. equity market coverage and include securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

Nearly 4,000 constituents across mega, large, small and micro capitalizations, representing nearly 100 percent of the U.S. investable equity market, comprise the CRSP US Total Market Index.

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.

10-YEAR CUMULATIVE INDEX LEVELS AS OF SEPTEMBER 2020



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF **SEPTEMBER 30, 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
TOTAL RETURN	-3.56	9.20	5.49	14.99	11.65	13.69	13.44	7.96
PRICE RETURN	-3.68	8.77	4.10	12.94	9.62	11.54	11.24	5.93

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	1,782,580	5.35
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,591,704	4.78
AMAZON COM	AMZN	CONSUMER DISCRETIONARY	1,340,591	4.03
ALPHABET INC	GOOGL	TECHNOLOGY	857,129	2.57
FACEBOOK INC	FB	TECHNOLOGY	629,681	1.89
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	409,803	1.23
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	391,975	1.18
PROCTER & GAMBLE COMPANY	PG	CONSUMER STAPLES	345,541	1.04
VISA INC	V	INDUSTRIALS	337,151	1.01
TESLA INC	TSLA	CONSUMER DISCRETIONARY	319,804	0.96

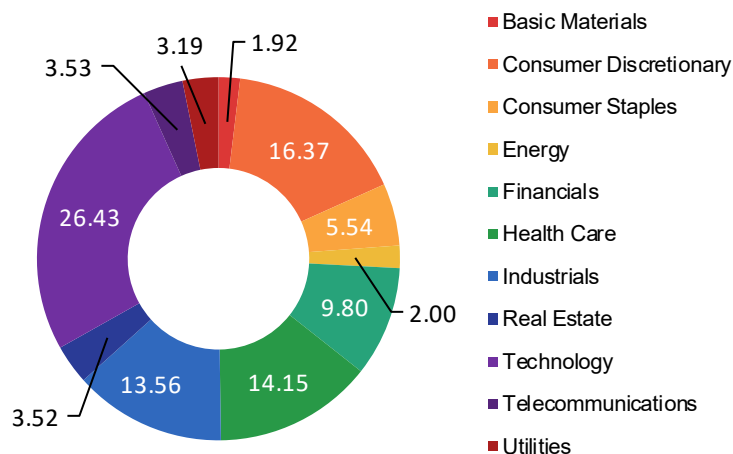
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	33,290,942
LARGEST COMPANY	1,782,580
SMALLEST COMPANY	2
MEDIAN COMPANY	749
AVERAGE COMPANY	9,460
NUMBER OF COMPANIES	3,519
% WEIGHT LARGEST COMPANY	5.35

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSP1



CENTER FOR RESEARCH IN SECURITY PRICES, LLC
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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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