

CRSP^{LLC} INDEXES

QUARTERLY PERFORMANCE

U.S. MEGA CAP GROWTH INDEX

QUARTER ENDING

9-30-20

TICKER SYMBOL

CRSPMEG1

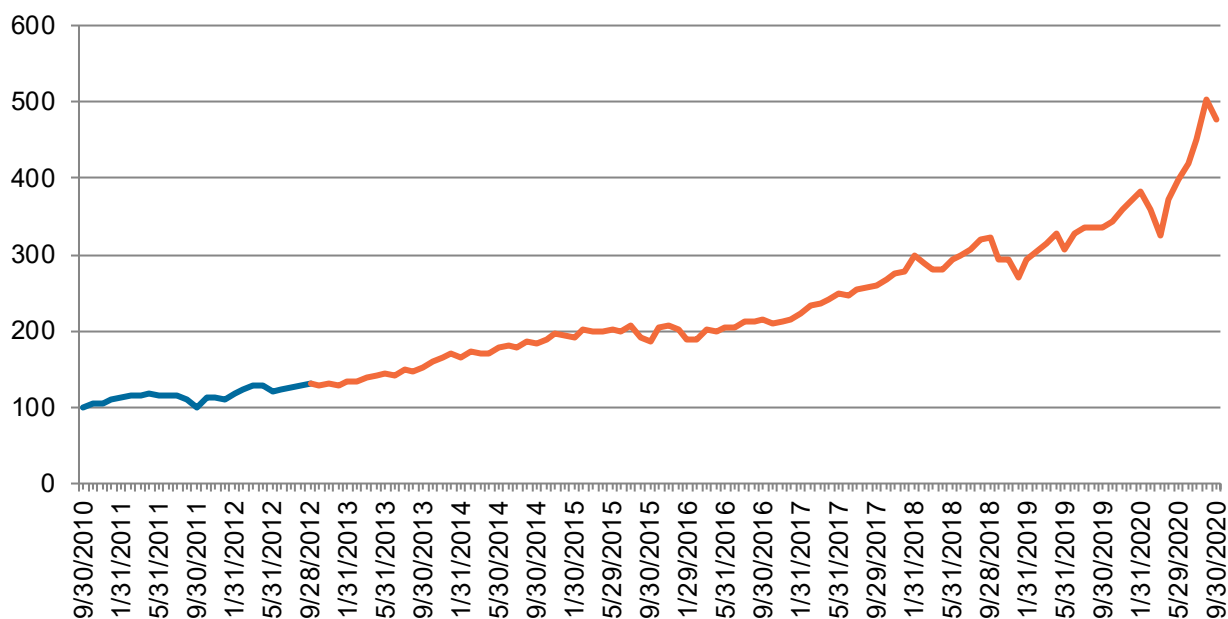
ABOUT THE CRSP U.S. MEGA CAP GROWTH INDEX

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 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	-5.23	13.79	28.24	41.66	22.26	20.46	16.88	8.74
PRICE RETURN	-5.28	13.59	27.38	40.33	20.81	18.86	15.16	7.28

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	12.94
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,591,704	11.56
AMAZON COM	AMZN	CONSUMER DISCRETIONARY	1,340,591	9.74
ALPHABET INC	GOOGL	TECHNOLOGY	857,129	6.22
FACEBOOK INC	FB	TECHNOLOGY	629,681	4.57
VISA INC	V	INDUSTRIALS	337,151	2.45
TESLA INC	TSLA	CONSUMER DISCRETIONARY	319,804	2.32
NVIDIA CORPORATION	NVDA	TECHNOLOGY	317,236	2.30
MASTERCARD INC	MA	INDUSTRIALS	302,081	2.19
HOME DEPOT	HD	CONSUMER DISCRETIONARY	298,942	2.17

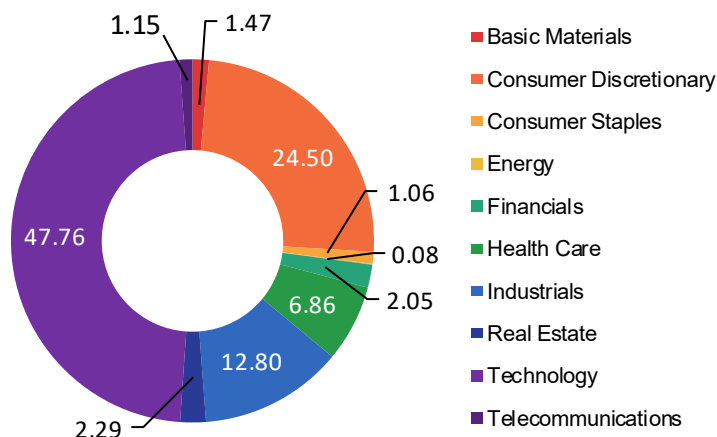
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	13,770,790
LARGEST COMPANY	1,782,580
SMALLEST COMPANY	2,908
MEDIAN COMPANY	58,910
AVERAGE COMPANY	139,099
NUMBER OF COMPANIES	99
% WEIGHT LARGEST COMPANY	12.94

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



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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