

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

US MEGA CAP GROWTH INDEX

QUARTER ENDING

12-29-23

TICKER SYMBOL

CRSPMEGT

The CRSP US 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.

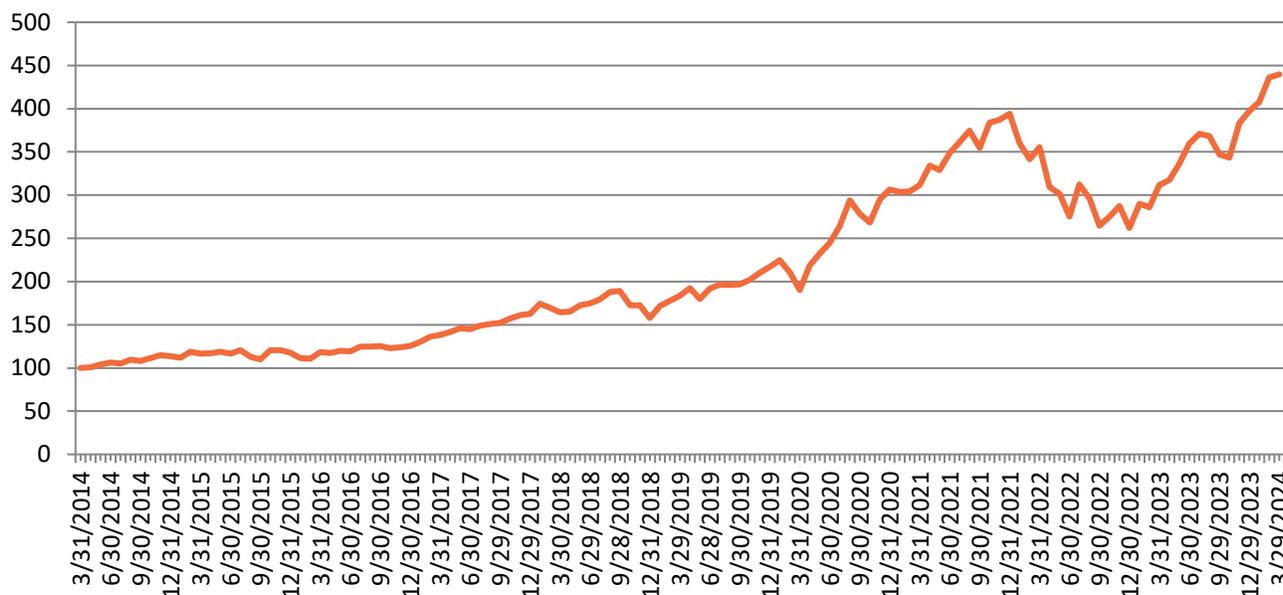
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	0.88	10.68	10.68	41.04	12.21	19.07	15.97	9.52

10-YEAR CUMULATIVE INDEX LEVELS



*Based on backtest data through September 7, 2012, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

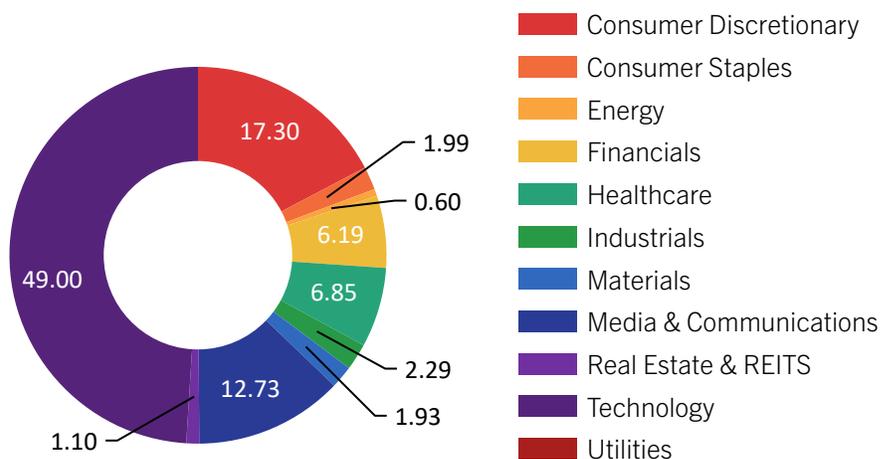
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,176,399	14.89
APPLE INC	AAPL	TECHNOLOGY	942,864	11.93
NVIDIA CORPORATION	NVDA	TECHNOLOGY	800,791	10.14
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	625,368	7.92
ALPHABET INC	GOOGL	MEDIA & COMMUNICATIONS	391,952	4.96
META PLATFORMS INC	META	MEDIA & COMMUNICATIONS	380,600	4.82
ELI LILLY & COMPANY	LLY	HEALTHCARE	259,018	3.28
TESLA INC	TSLA	CONSUMER DISCRETIONARY	186,838	2.36
VISA INC	V	FINANCIALS	173,188	2.19
MASTERCARD INC	MA	FINANCIALS	157,957	2.00

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	7,900,439
LARGEST COMPANY	1,176,399
SMALLEST COMPANY	7,261
MEDIAN COMPANY	37,407
AVERAGE COMPANY	101,288
NUMBER OF COMPANIES	78
% WEIGHT LARGEST COMPANY	14.89

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEGT



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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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