

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

US MEGA CAP INDEX

QUARTER ENDING

3-29-24

TICKER SYMBOL

CRSPMET

The CRSP US Mega Cap Index includes the largest US 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.

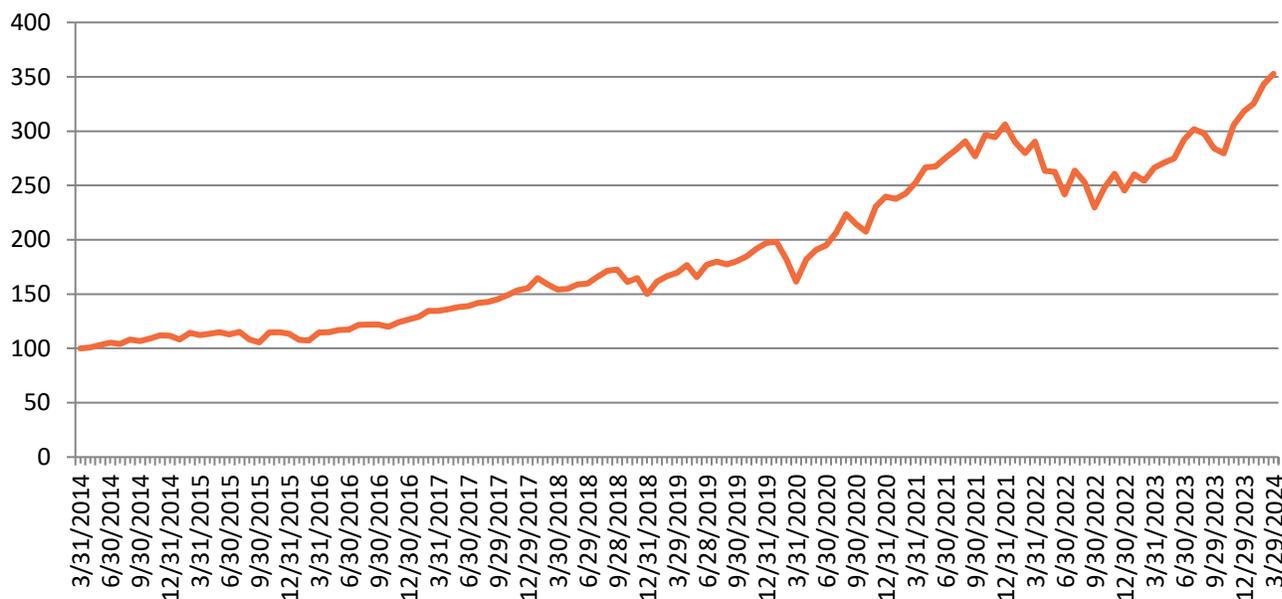
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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 | 2.84 | 10.90 | 10.90 | 32.48 | 11.78 | 15.74 | 13.44 | 8.62 |

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

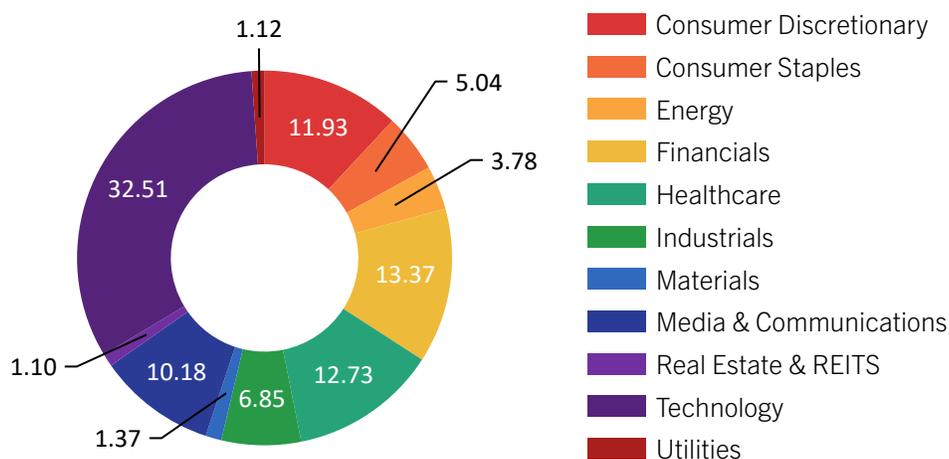
| SECURITY NAME | TICKER | INDUSTRY SECTOR | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|--------------------------|--------|------------------------|-----------------------------|--------------------|
| MICROSOFT CORPORATION | MSFT | TECHNOLOGY | 3,126,133 | 8.49 |
| APPLE INC | AAPL | TECHNOLOGY | 2,515,575 | 6.83 |
| NVIDIA CORPORATION | NVDA | TECHNOLOGY | 2,145,955 | 5.83 |
| AMAZON.COM INC | AMZN | CONSUMER DISCRETIONARY | 1,686,308 | 4.58 |
| ALPHABET INC | GOOGL | MEDIA & COMMUNICATIONS | 1,623,377 | 4.41 |
| META PLATFORMS INC | META | MEDIA & COMMUNICATIONS | 1,068,300 | 2.90 |
| BERKSHIRE HATHAWAY | BRK.A | FINANCIALS | 767,850 | 2.09 |
| ELI LILLY & COMPANY | LLY | HEALTHCARE | 665,271 | 1.81 |
| BROADCOM INC | AVGO | TECHNOLOGY | 620,478 | 1.68 |
| JPMORGAN CHASE & COMPANY | JPM | FINANCIALS | 576,938 | 1.57 |

MARKET CAP STRUCTURE

| CATEGORY | CURRENT (\$ MILLIONS) |
|--------------------------|-----------------------|
| INDEX MARKET CAP | 36,825,857 |
| LARGEST COMPANY | 3,126,133 |
| SMALLEST COMPANY | 9,741 |
| MEDIAN COMPANY | 91,537 |
| AVERAGE COMPANY | 180,519 |
| NUMBER OF COMPANIES | 204 |
| % WEIGHT LARGEST COMPANY | 8.49 |

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMET



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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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