

QUARTERLY PERFORMANCE

## U.S. TOTAL MARKET INDEX

TICKER SYMBOL

## CRSPTM1

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.

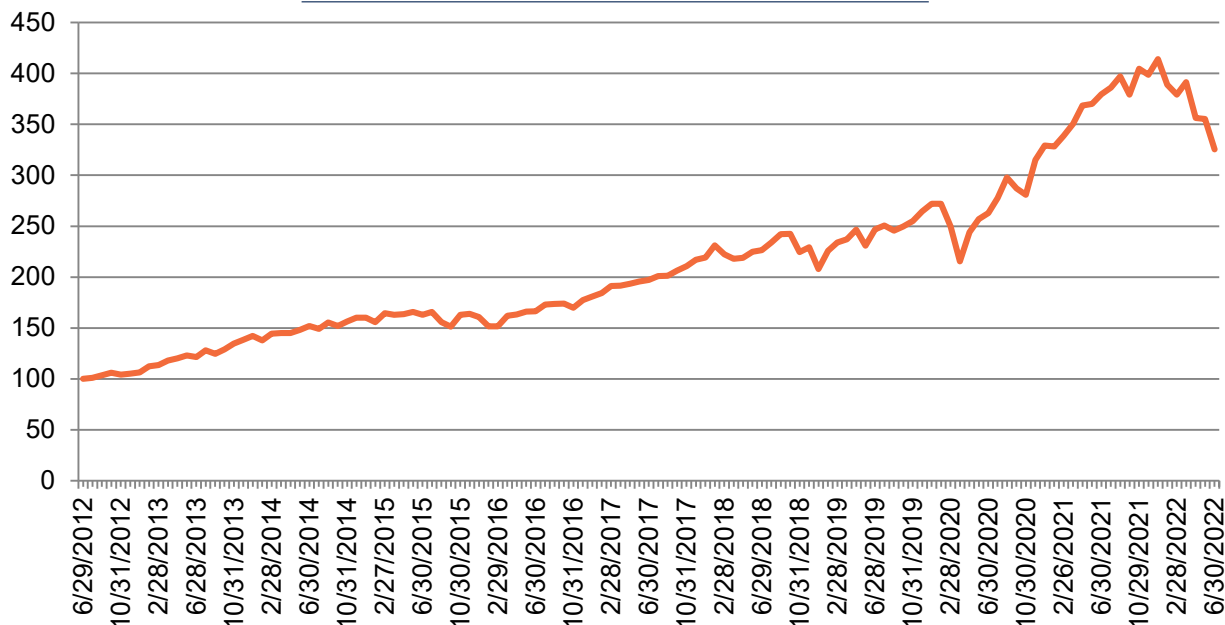
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF JUNE 30, 2022

### PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
<b>TOTAL RETURN</b>	-8.37	-16.85	-21.37	-14.22	9.65	10.53	12.53	7.92
<b>PRICE RETURN</b>	-8.50	-17.17	-21.94	-15.38	7.95	8.69	10.47	5.94

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

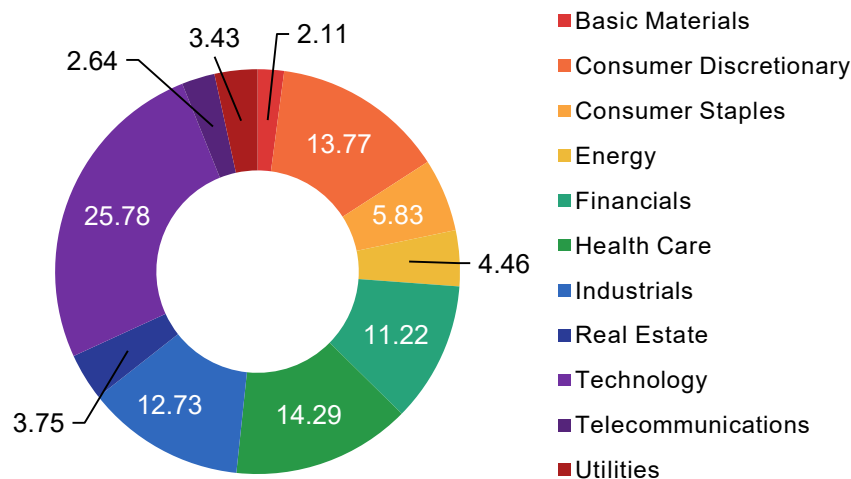
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2,102,196	5.62
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,920,840	5.13
ALPHABET INC	GOOGL	TECHNOLOGY	1,238,113	3.31
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	918,530	2.45
TESLA INC	TSLA	CONSUMER DISCRETIONARY	593,019	1.58
UNITEDHEALTH GROUP	UNH	HEALTH CARE	481,873	1.29
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	471,521	1.26
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	467,100	1.25
META PLATFORMS INC	META	TECHNOLOGY	369,830	0.99
EXXON MOBIL CORPORATION	XOM	ENERGY	360,762	0.96

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	37,426,114
LARGEST COMPANY	2,102,196
SMALLEST COMPANY	3
MEDIAN COMPANY	620
AVERAGE COMPANY	9,196
NUMBER OF COMPANIES	4,070
% WEIGHT LARGEST COMPANY	5.62

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSP™



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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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