

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MEGA CAP INDEX

QUARTER ENDING

3-31-23

TICKER SYMBOL

CRSPME1

The CRSP U.S. Mega Cap Index includes the largest U.S. 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.

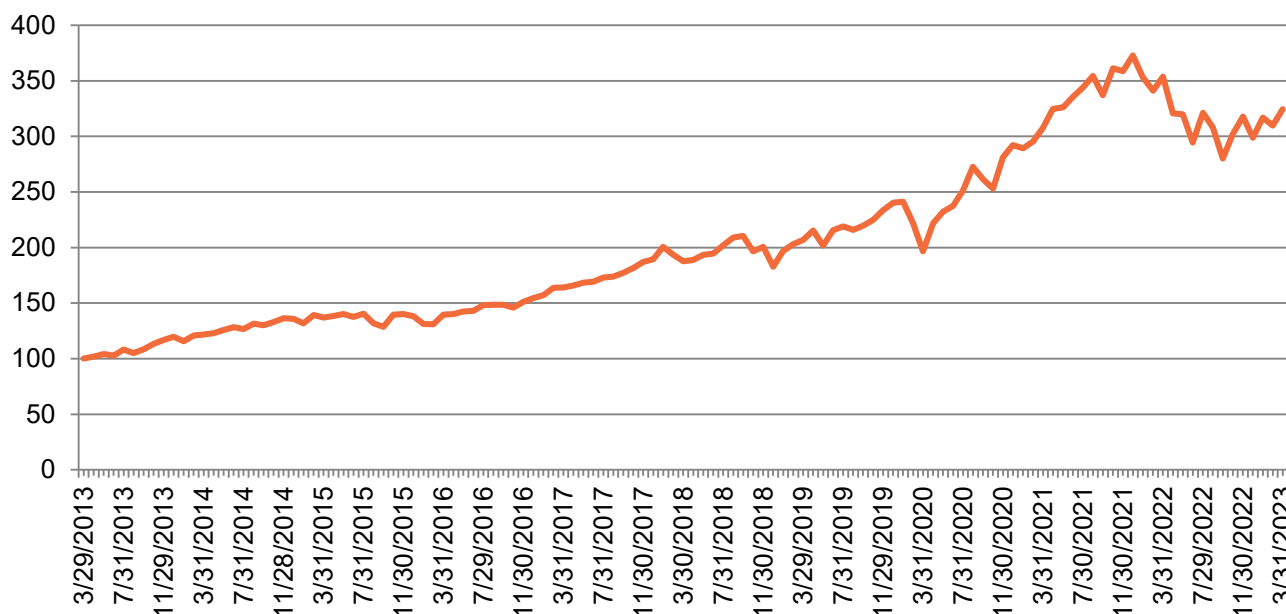
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 31, 2023

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	4.71	8.58	8.58	-8.29	18.16	11.55	12.49	7.63
PRICE RETURN	4.57	8.14	8.14	-9.76	16.35	9.65	10.34	5.52

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

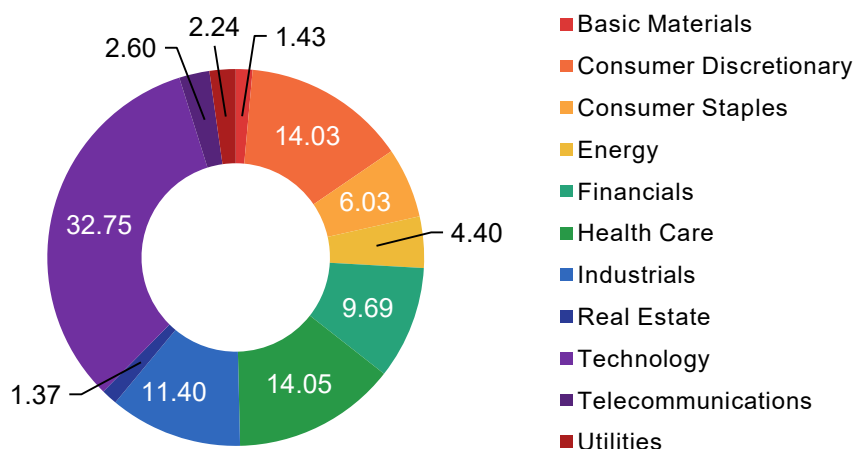
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2,478,587	8.52
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	2,146,049	7.38
ALPHABET INC	GOOGL	TECHNOLOGY	1,145,387	3.94
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	899,674	3.09
NVIDIA CORPORATION	NVDA	TECHNOLOGY	649,148	2.23
TESLA INC	TSLA	CONSUMER DISCRETIONARY	557,961	1.92
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	554,848	1.91
META PLATFORMS INC	META	TECHNOLOGY	471,728	1.62
EXXON MOBIL CORPORATION	XOM	ENERGY	446,424	1.54
UNITEDHEALTH GROUP	UNH	HEALTH CARE	441,564	1.52

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	29,081,875
LARGEST COMPANY	2,478,587
SMALLEST COMPANY	9,256
MEDIAN COMPANY	63,693
AVERAGE COMPANY	127,552
NUMBER OF COMPANIES	228
% WEIGHT LARGEST COMPANY	8.52

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPME1



LEGAL DISCLAIMER:

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The report is provided for informational, noncommercial purposes only, and may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of CRSP.

The content is not an offer or recommendation to buy or sell, or a solicitation of an offer to buy or sell any security or instrument, or to participate in any particular trading strategy. Further, none of the content is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The report is provided to you on an "as is" basis without warranties of any kind. To the fullest extent permitted by applicable law, the University of Chicago, CRSP, and its third-party suppliers hereby disclaim all express, implied and statutory warranties of any kind, including, but not limited to, representations and warranties regarding accuracy, completeness, correctness, merchantability, or fitness for any particular purpose, or any representations or warranties arising from usage, custom, trade or by

operation of law. The University of Chicago, CRSP, and its third-party suppliers, assume no responsibility for the consequences of any errors or omissions. In no event shall the University of Chicago, CRSP or any of its third-party suppliers be liable for any claim arising out of or relating to CRSP-provided data or information, including, but not limited to, any decision made or action taken based on the use of the data or information or for any types of damages, including, but not limited to, direct, consequential, special, incidental, punitive or indirect damages, even if advised of the possibility of such damages.

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.

©2023 CRSP. All rights reserved.