

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.

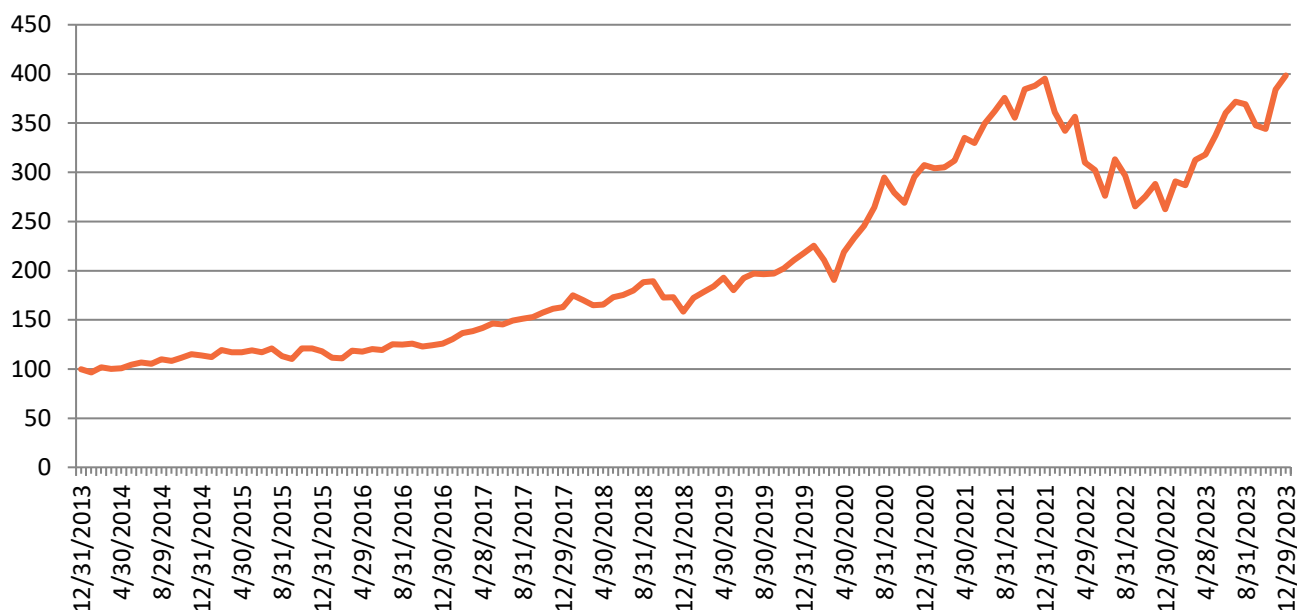
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF DECEMBER 29, 2023

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	3.71	14.56	51.67	51.67	9.04	20.28	14.82	9.14

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

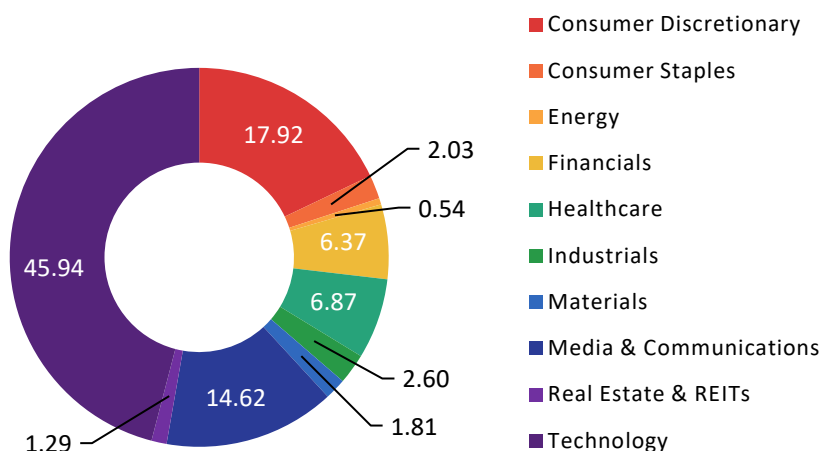
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	1,683,837	14.83
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,653,808	14.57
ALPHABET INC	GOOGL	MEDIA & COMMUNICATIONS	876,570	7.72
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	817,397	7.20
NVIDIA CORPORATION	NVDA	TECHNOLOGY	569,493	5.02
META PLATFORMS INC	META	MEDIA & COMMUNICATIONS	478,855	4.22
TESLA INC	TSLA	CONSUMER DISCRETIONARY	409,613	3.61
ELI LILLY & COMPANY	LLY	HEALTHCARE	304,638	2.68
VISA INC	V	FINANCIALS	252,399	2.22
MASTERCARD INC	MA	FINANCIALS	219,576	1.93

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	11,353,226
LARGEST COMPANY	1,683,837
SMALLEST COMPANY	9,405
MEDIAN COMPANY	50,681
AVERAGE COMPANY	140,163
NUMBER OF COMPANIES	81
% WEIGHT LARGEST COMPANY	14.83

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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