

QUARTERLY PERFORMANCE

TICKER SYMBOL

U.S. MEGA CAP GROWTH INDEX **CRSPMEG1**

The CRSP U.S. 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.

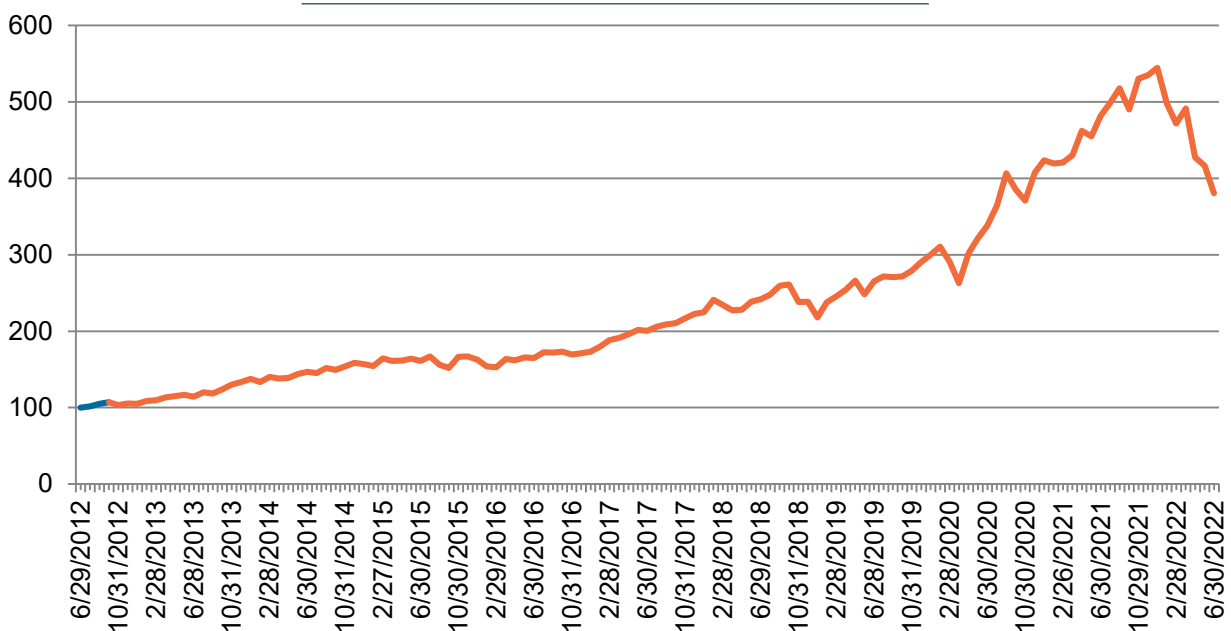
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF 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
TOTAL RETURN	-8.61	-22.53	-30.12	-21.04	12.78	13.68	14.30	7.92
PRICE RETURN	-8.65	-22.66	-30.33	-21.46	11.94	12.56	12.83	6.55

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

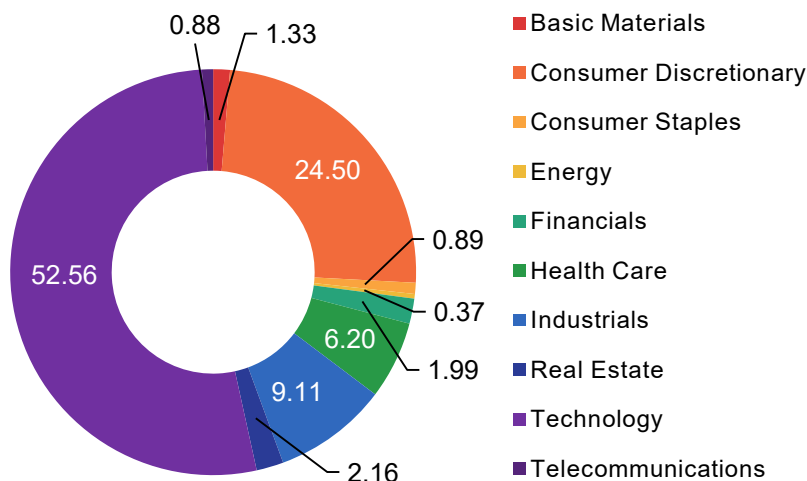
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
APPLE INC	AAPL	TECHNOLOGY	2,102,196	15.22
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	1,920,840	13.91
ALPHABET INC	GOOGL	TECHNOLOGY	1,238,113	8.96
AMAZON.COM INC	AMZN	CONSUMER DISCRETIONARY	918,530	6.65
TESLA INC	TSLA	CONSUMER DISCRETIONARY	593,019	4.29
META PLATFORMS INC	META	TECHNOLOGY	369,830	2.68
NVIDIA CORPORATION	NVDA	TECHNOLOGY	360,604	2.61
VISA INC	V	INDUSTRIALS	324,026	2.35
HOME DEPOT INC	HD	CONSUMER DISCRETIONARY	281,882	2.04
MASTERCARD INC	MA	INDUSTRIALS	273,972	1.98

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	13,813,039
LARGEST COMPANY	2,102,196
SMALLEST COMPANY	5,775
MEDIAN COMPANY	53,130
AVERAGE COMPANY	142,402
NUMBER OF COMPANIES	97
% WEIGHT LARGEST COMPANY	15.22

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEG1



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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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