

QUARTERLY PERFORMANCE

U.S. MEGA CAP INDEX

QUARTER ENDING
3-29-19

TICKER SYMBOL
CRSPME1

ABOUT THE CRSP U.S. MEGA CAP INDEX

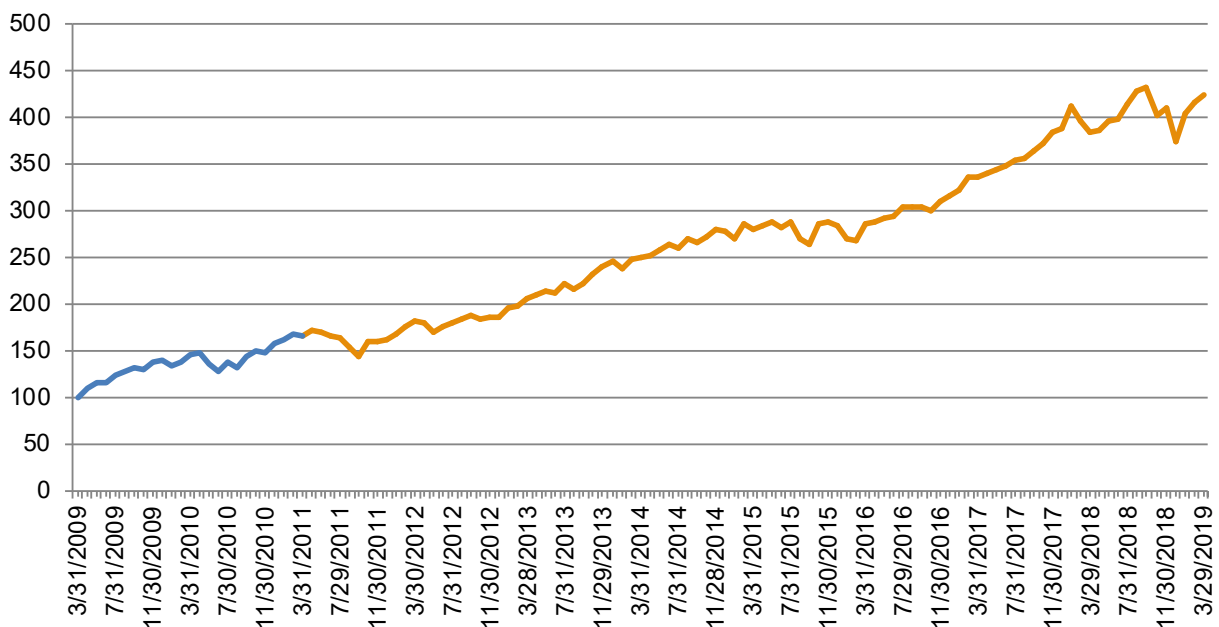
The CRSP U.S. Mega Cap Index includes the largest U.S. companies, with a target of including the top 70 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

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.

Founded in 1960 to develop the first definitive measurement of long-run market returns, The Center for Research in Security Prices (CRSP) has long been an integral part of the academic and commercial world of financial and economic research. Since its inception, CRSP has partnered with the investment industry to develop and maintain databases and market indexes that are widely used by academics and commercial practitioners.

10-YEAR CUMULATIVE INDEX LEVELS AS OF MARCH 2019



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 29, 2019

*Based on backtest data through March 31, 2011

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	1.97	13.16	13.16	10.17	14.04	11.18	15.53	6.69
PRICE RETURN	1.83	12.57	12.57	7.98	11.72	8.87	13.06	4.52

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
MICROSOFT CORPORATION	MSFT	TECHNOLOGY	904,861	4.47
APPLE INC	AAPL	TECHNOLOGY	806,101	3.98
AMAZON.COM	AMZN	CONSUMER SERVICES	743,503	3.67
ALPHABET INC	GOOGL	TECHNOLOGY	700,667	3.46
FACEBOOK INC	FB	TECHNOLOGY	397,645	1.96
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	392,585	1.94
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	372,280	1.84
EXXON MOBIL CORPORATION	XOM	OIL & GAS	342,092	1.69
JPMORGAN CHASE COMPANY	JPM	FINANCIALS	336,631	1.66
VISA INC	V	FINANCIALS	273,360	1.35

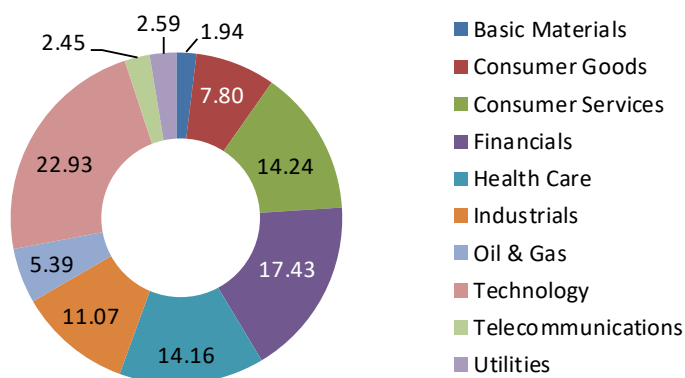
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	20,255,907
LARGEST COMPANY	904,861
SMALLEST COMPANY	3,457
MEDIAN COMPANY	41,941
AVERAGE COMPANY	78,817
NUMBER OF COMPANIES	257
% WEIGHT LARGEST COMPANY	4.47

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, non-commercial 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.

©2018 CRSP. All rights reserved.