

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S LARGE CAP VALUE INDEX

## QUARTER ENDING

3-29-24

## TICKER SYMBOL

CRSPLCV1

The CRSP U.S. Value 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 value or growth index using CRSP's multifactor model.

CRSP classifies value securities using the following factors: book to price, forward earnings to price, historical earnings to price, dividend-to-price ratio and sales-to-price ratio.

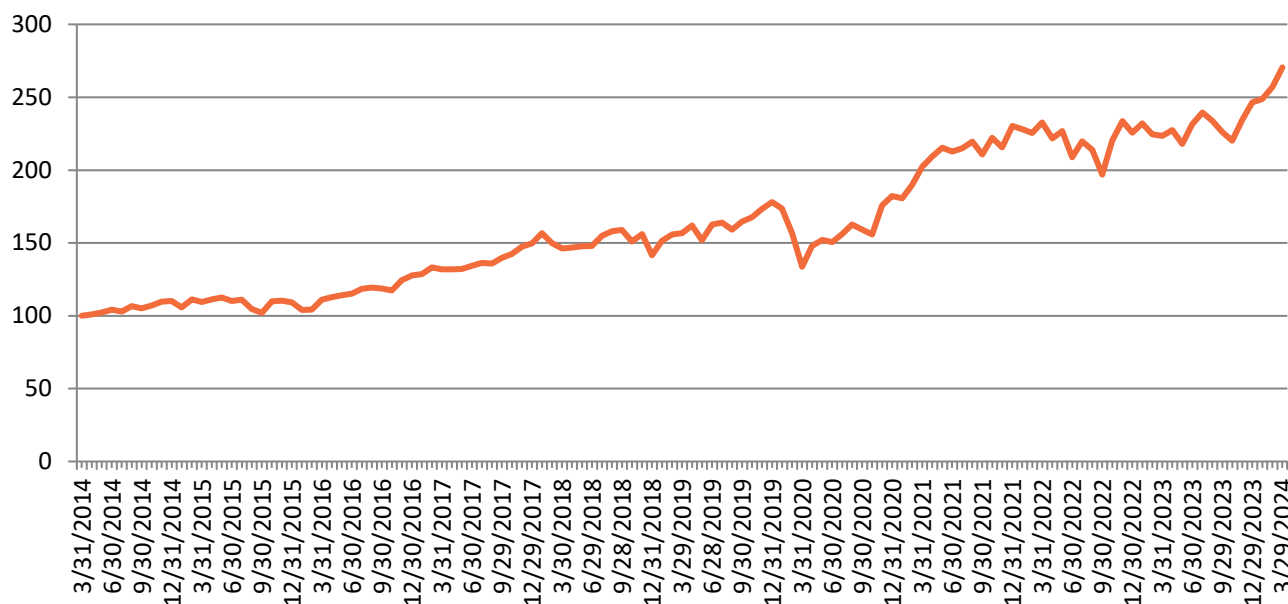
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF MARCH 29, 2024

### PERFORMANCE COMPARISON

|              | 1 MONTH | 3 MONTH | YTD  | ANNUALIZED* (%) |        |        |         |               |
|--------------|---------|---------|------|-----------------|--------|--------|---------|---------------|
|              |         |         |      | 1 YEAR          | 3 YEAR | 5 YEAR | 10 YEAR | SINCE 6/29/01 |
| TOTAL RETURN | 5.20    | 9.75    | 9.75 | 21.03           | 10.20  | 11.53  | 10.46   | 7.86          |

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

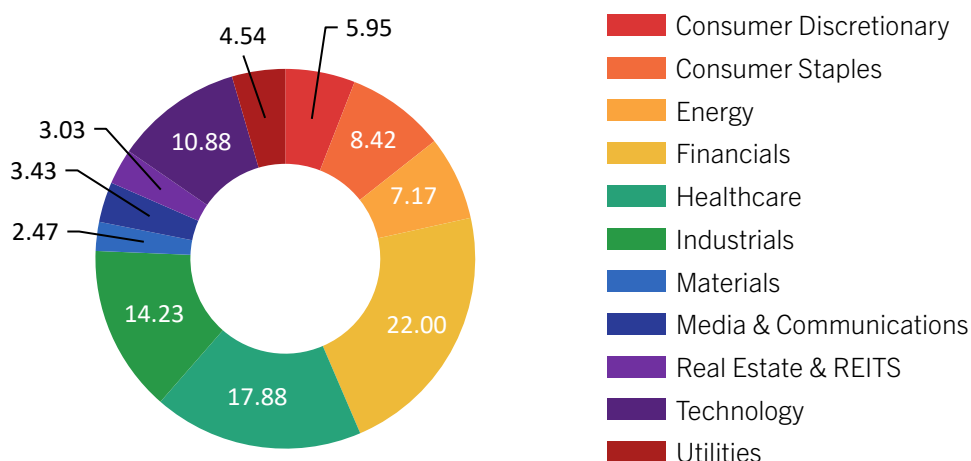
| SECURITY NAME            | TICKER | INDUSTRY SECTOR        | INDEX MKT CAP (\$ MILLIONS) | CURRENT WEIGHT (%) |
|--------------------------|--------|------------------------|-----------------------------|--------------------|
| BERKSHIRE HATHAWAY       | BRK.A  | FINANCIALS             | 767,850                     | 3.74               |
| BROADCOM INC             | AVGO   | TECHNOLOGY             | 620,478                     | 3.03               |
| JPMORGAN CHASE & COMPANY | JPM    | FINANCIALS             | 576,938                     | 2.81               |
| EXXON MOBIL CORPORATION  | XOM    | ENERGY                 | 461,589                     | 2.25               |
| UNITEDHEALTH GROUP       | UNH    | HEALTHCARE             | 457,561                     | 2.23               |
| HOME DEPOT INC           | HD     | CONSUMER DISCRETIONARY | 381,782                     | 1.86               |
| PROCTER & GAMBLE         | PG     | CONSUMER STAPLES       | 381,778                     | 1.86               |
| JOHNSON & JOHNSON        | JNJ    | HEALTHCARE             | 381,043                     | 1.86               |
| MERCK & CO INC           | MRK    | HEALTHCARE             | 334,364                     | 1.63               |
| ABBVIE INC               | ABBV   | HEALTHCARE             | 321,675                     | 1.57               |

## MARKET CAP STRUCTURE

| CATEGORY                 | CURRENT (\$ MILLIONS) |
|--------------------------|-----------------------|
| INDEX MARKET CAP         | 20,507,290            |
| LARGEST COMPANY          | 767,850               |
| SMALLEST COMPANY         | 1,740                 |
| MEDIAN COMPANY           | 31,058                |
| AVERAGE COMPANY          | 61,583                |
| NUMBER OF COMPANIES      | 333                   |
| % WEIGHT LARGEST COMPANY | 3.74                  |

## ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

### CURRENT WEIGHT % WITHIN CRSPLCV1



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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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