

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MEGA CAP VALUE INDEX

QUARTER ENDING

3-29-24

TICKER SYMBOL

CRSPMEV1

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.

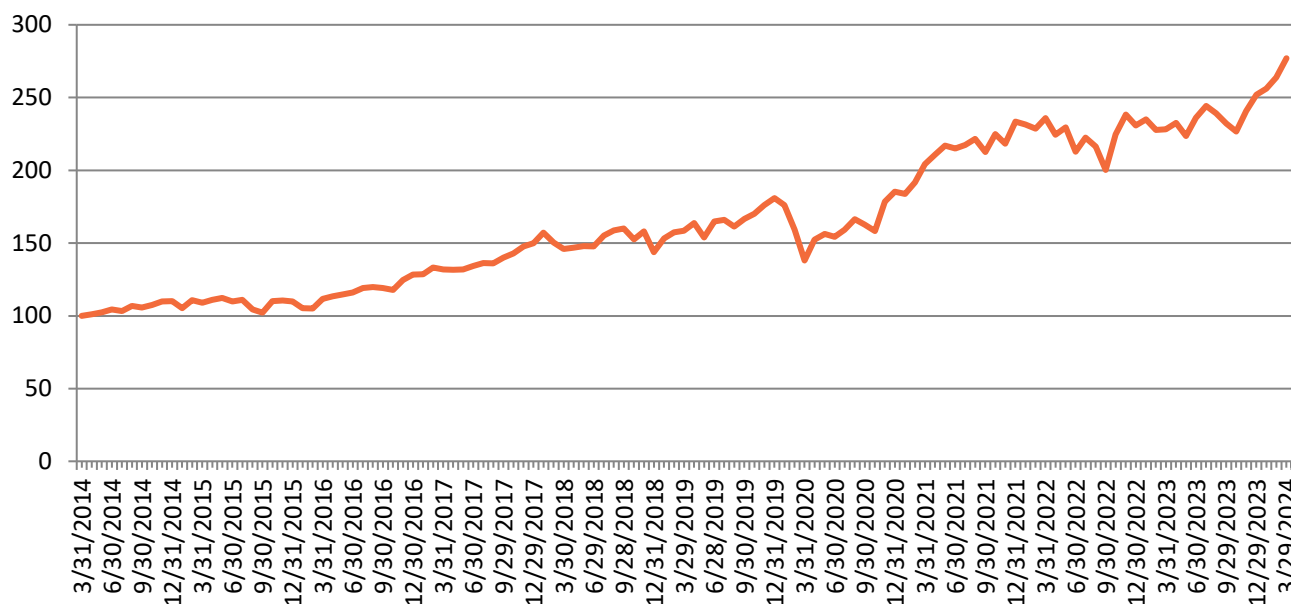
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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	5.02	9.99	9.99	21.34	10.71	11.83	10.73	7.51

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

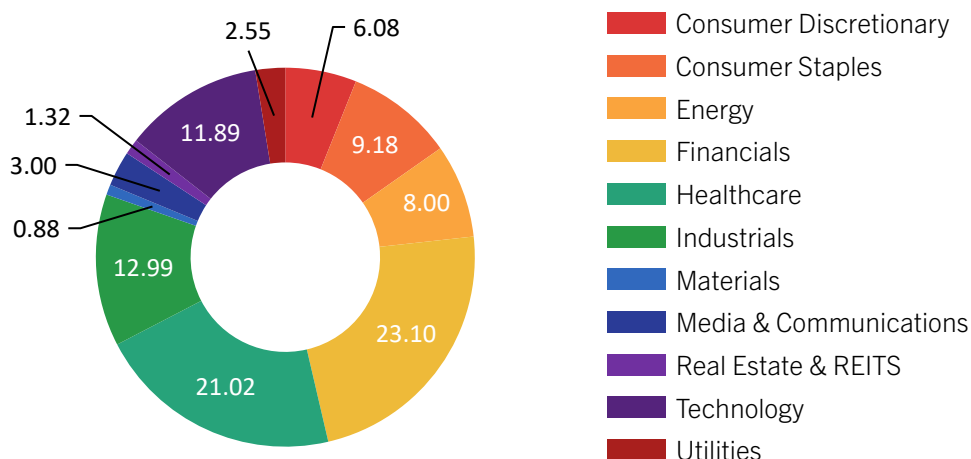
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	767,850	4.76
BROADCOM INC	AVGO	TECHNOLOGY	620,478	3.84
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	576,938	3.57
EXXON MOBIL CORPORATION	XOM	ENERGY	461,589	2.86
UNITEDHEALTH GROUP	UNH	HEALTHCARE	457,561	2.83
HOME DEPOT INC	HD	CONSUMER DISCRETIONARY	381,782	2.36
PROCTER & GAMBLE	PG	CONSUMER STAPLES	381,778	2.36
JOHNSON & JOHNSON	JNJ	HEALTHCARE	381,043	2.36
MERCK & CO INC	MRK	HEALTHCARE	334,364	2.07
ABBVIE INC	ABBV	HEALTHCARE	321,675	1.99

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	16,145,087
LARGEST COMPANY	767,850
SMALLEST COMPANY	7,261
MEDIAN COMPANY	77,502
AVERAGE COMPANY	121,392
NUMBER OF COMPANIES	133
% WEIGHT LARGEST COMPANY	4.76

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEV1



CRSP® CENTER FOR RESEARCH IN SECURITY PRICES

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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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