

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

US MEGA CAP VALUE INDEX

QUARTER ENDING

12-29-23

TICKER SYMBOL

CRSPMEVT

The CRSP US 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.

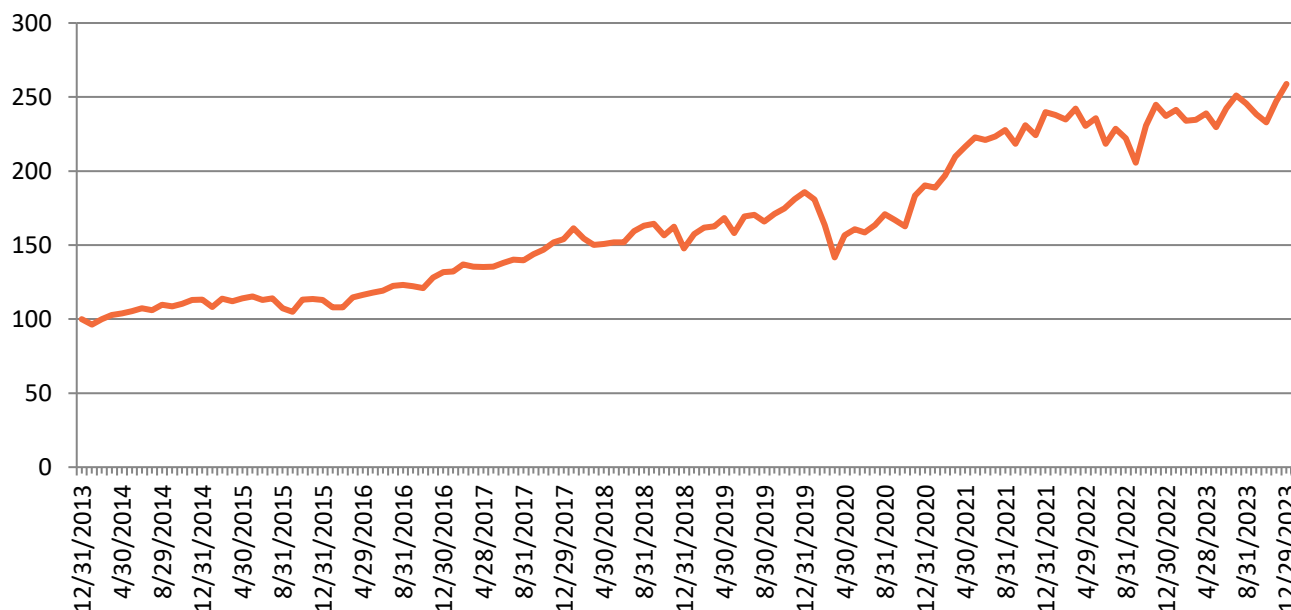
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INVESTMENT PERFORMANCE STATISTICS* AS OF DECEMBER 29, 2023

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	4.64	8.53	9.1	9.1	10.76	11.86	9.97	7.14

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

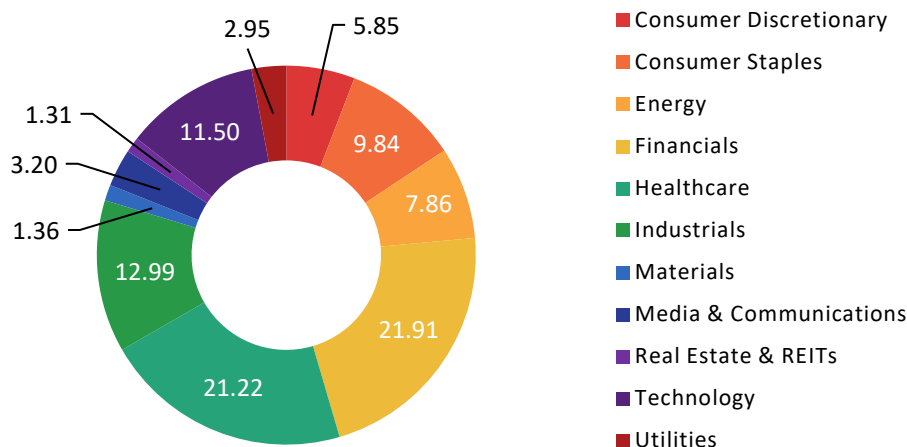
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	652,799	4.40
BROADCOM INC	AVGO	TECHNOLOGY	495,374	3.34
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	491,761	3.31
UNITEDHEALTH GROUP	UNH	HEALTHCARE	486,945	3.28
EXXON MOBIL CORPORATION	XOM	ENERGY	400,533	2.70
JOHNSON & JOHNSON	JNJ	HEALTHCARE	377,317	2.54
PROCTER & GAMBLE	PG	CONSUMER STAPLES	345,378	2.33
HOME DEPOT INC	HD	CONSUMER DISCRETIONARY	344,908	2.32
MERCK & CO INC	MRK	HEALTHCARE	276,259	1.86
ABBVIE INC	ABBV	HEALTHCARE	273,605	1.84

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	14,850,239
LARGEST COMPANY	652,799
SMALLEST COMPANY	17,632
MEDIAN COMPANY	71,078
AVERAGE COMPANY	107,610
NUMBER OF COMPANIES	138
% WEIGHT LARGEST COMPANY	4.40

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEV7



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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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