

QUARTERLY PERFORMANCE

## U.S. MEGA CAP VALUE INDEX

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.

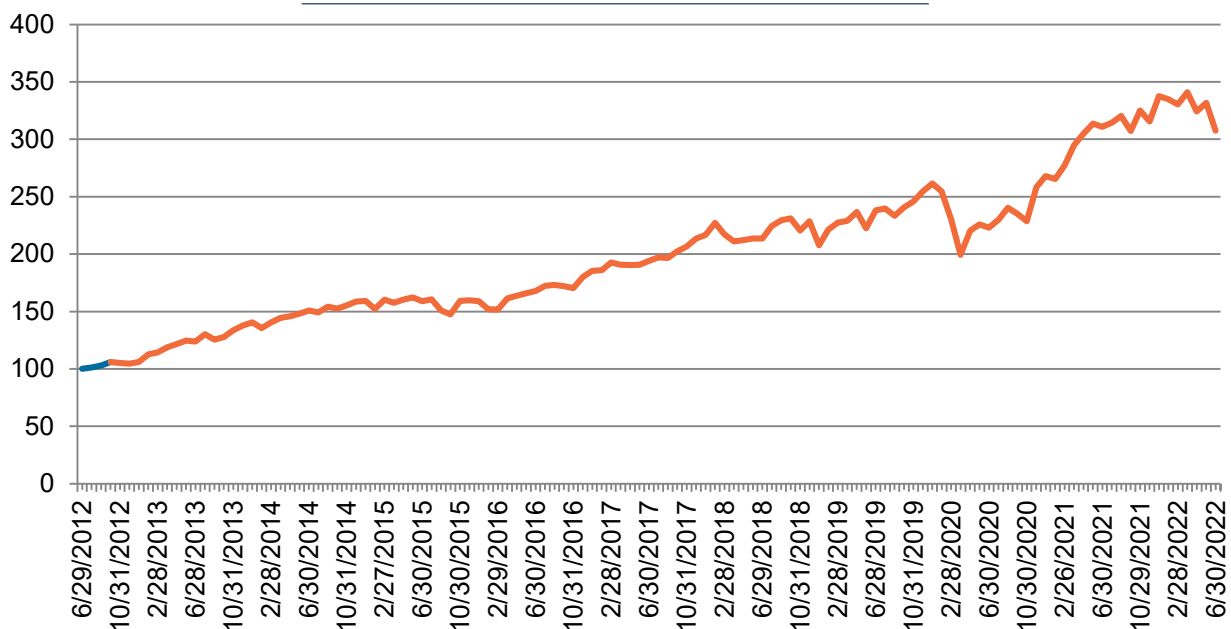
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## INVESTMENT PERFORMANCE STATISTICS\* AS OF JUNE 30, 2022

### PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
<b>TOTAL RETURN</b>	-7.31	-9.82	-8.92	-1.12	8.88	9.63	11.88	6.81
<b>PRICE RETURN</b>	-7.51	-10.38	-10.04	-3.52	6.01	6.78	8.95	4.01

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

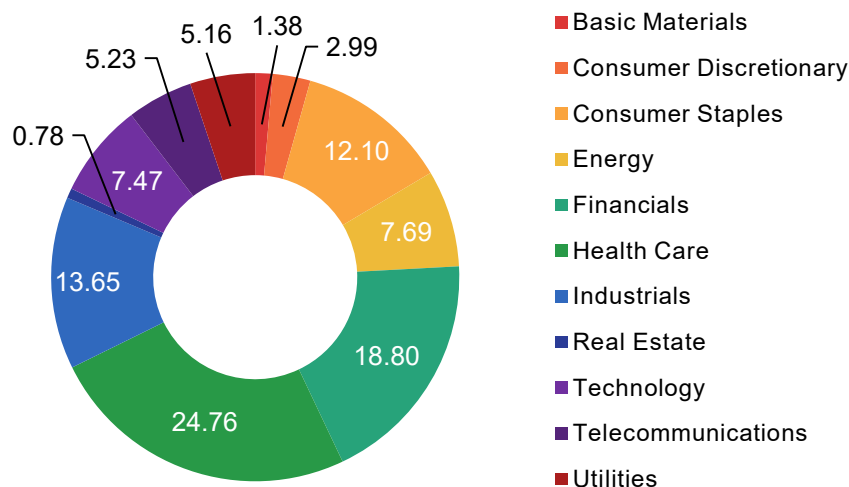
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
UNITEDHEALTH GROUP	UNH	HEALTH CARE	481,873	3.67
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	471,521	3.59
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	467,100	3.56
EXXON MOBIL CORPORATION	XOM	ENERGY	360,762	2.75
PROCTER & GAMBLE COMPANY	PG	CONSUMER STAPLES	344,995	2.63
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	330,741	2.52
PFIZER INC	PFE	HEALTH CARE	294,179	2.24
LILLY ELI & COMPANY	LLY	HEALTH CARE	277,263	2.11
ABBVIE INC	ABBV	HEALTH CARE	270,651	2.06
CHEVRON CORPORATION	CVX	ENERGY	256,019	1.95

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	13,125,158
LARGEST COMPANY	481,873
SMALLEST COMPANY	5,009
MEDIAN COMPANY	59,208
AVERAGE COMPANY	90,518
NUMBER OF COMPANIES	145
% WEIGHT LARGEST COMPANY	3.67

## FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMEV1



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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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