

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MEGA CAP VALUE INDEX

QUARTER ENDING

6-30-23

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.

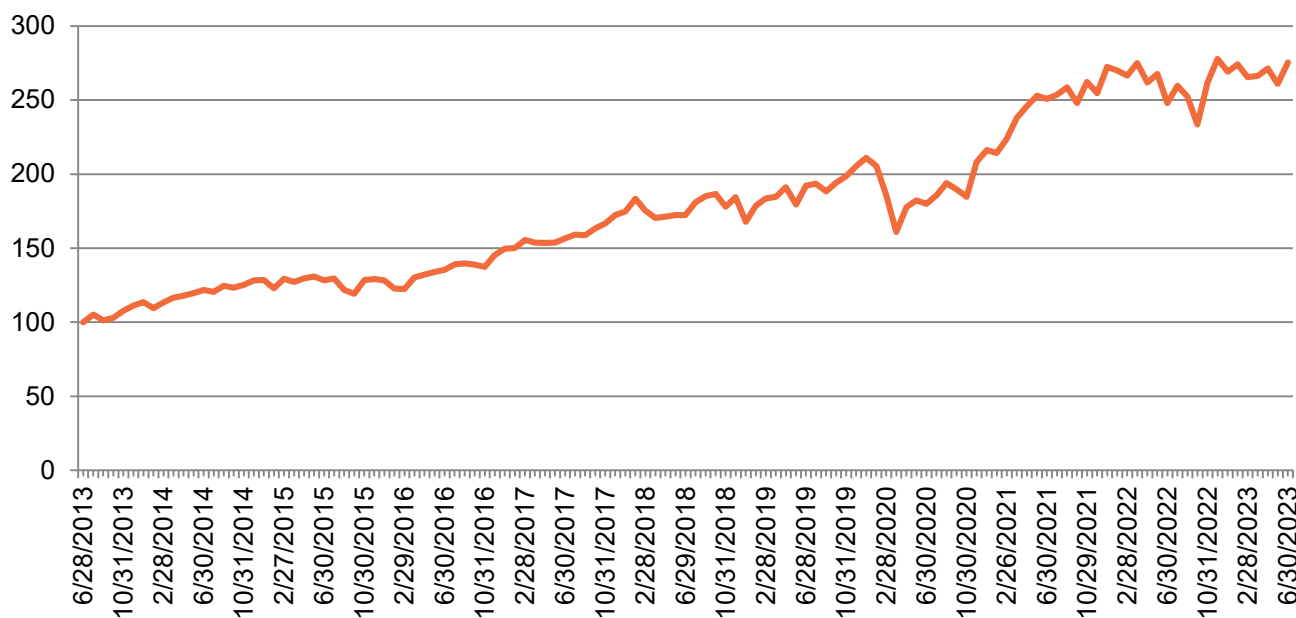
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF JUNE 30, 2023

PERFORMANCE COMPARISON

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	5.55	3.40	2.27	10.99	15.24	9.81	10.66	7.00
PRICE RETURN	5.33	2.72	0.93	8.13	12.33	6.94	7.78	4.20

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

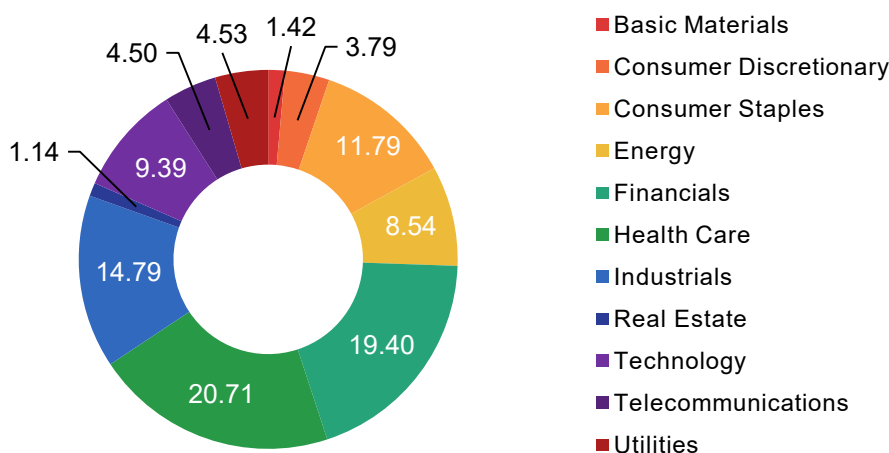
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	623,941	4.55
UNITEDHEALTH GROUP COMPANY	UNH	HEALTH CARE	447,491	3.26
EXXON MOBIL CORPORATION	XOM	ENERGY	433,610	3.16
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	430,142	3.14
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	425,018	3.10
BROADCOM INC	AVGO	TECHNOLOGY	361,652	2.64
PROCTER & GAMBLE COMPANY	PG	CONSUMER STAPLES	357,647	2.61
MERCK & CO INC	MRK	HEALTH CARE	292,795	2.13
CHEVRON CORPORATION	CVX	ENERGY	283,216	2.06
PEPSICO INC	PEP	CONSUMER STAPLES	255,176	1.86

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	13,719,788
LARGEST COMPANY	623,941
SMALLEST COMPANY	10,447
MEDIAN COMPANY	61,587
AVERAGE COMPANY	95,276
NUMBER OF COMPANIES	144
% WEIGHT LARGEST COMPANY	4.55

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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