

CRSP^{LLC} INDEXES

QUARTERLY PERFORMANCE

U.S. MEGA CAP VALUE INDEX

QUARTER ENDING

3-31-22

TICKER SYMBOL

CRSPMEV1

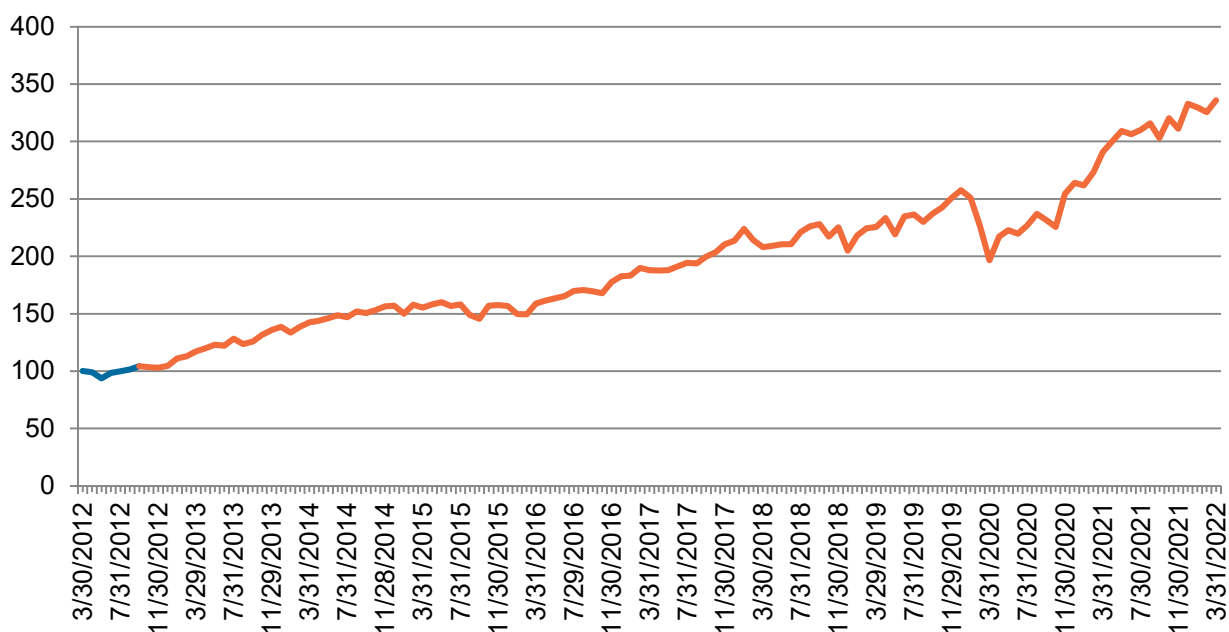
ABOUT THE CRSP U.S. MEGA CAP VALUE INDEX

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 has long been an integral part of the academic and commercial world of financial and economic research. Since its inception, CRSP has partnered with the investment industry to develop and maintain databases and market indexes that are widely used by academics and commercial practitioners.

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.

10-YEAR CUMULATIVE INDEX LEVELS AS OF MARCH 2022



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF MARCH 31, 2022

*Based on backtest data through September 7, 2012

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	3.17	0.99	0.99	15.51	14.19	12.33	12.88	7.43
PRICE RETURN	2.96	0.38	0.38	12.76	11.16	9.40	9.91	4.61

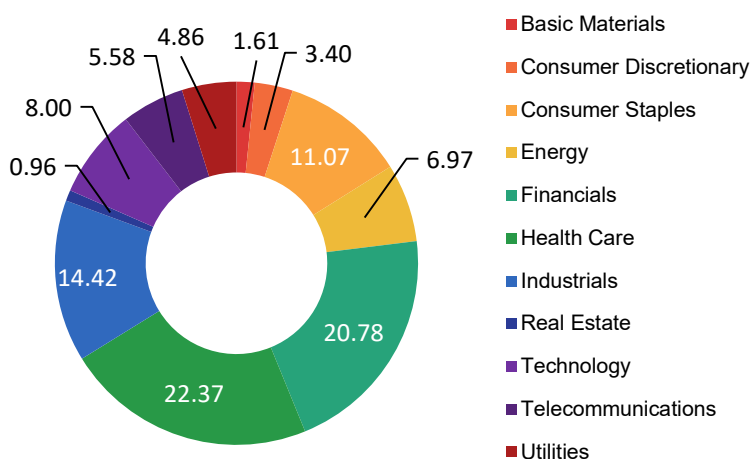
DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)	MARKET CAP STRUCTURE	CURRENT (\$ MILLIONS)
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	617,353	4.19	LARGEST COMPANY	617,353
UNITEDHEALTH GROUP	UNH	HEALTH CARE	479,830	3.26	SMALLEST COMPANY	751
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	465,985	3.16	MEDIAN COMPANY	66,565
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	402,527	2.73	AVERAGE COMPANY	100,925
PROCTER & GAMBLE COMPANY	PG	CONSUMER STAPLES	366,272	2.49	NUMBER OF COMPANIES	146
EXXON MOBIL CORPORATION	XOM	ENERGY	349,652	2.37	% WEIGHT LARGEST COMPANY	4.19
CHEVRON CORPORATION	CVX	ENERGY	317,120	2.15		
PFIZER INC	PFE	HEALTH CARE	291,121	1.98		
ABBVIE INC	ABBV	HEALTH CARE	286,733	1.95		
BANK OF AMERICA CORPORATION	BAC	FINANCIALS	282,742	1.92		

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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