

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S MEGA CAP VALUE INDEX

## QUARTER ENDING

9-30-22

## 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.

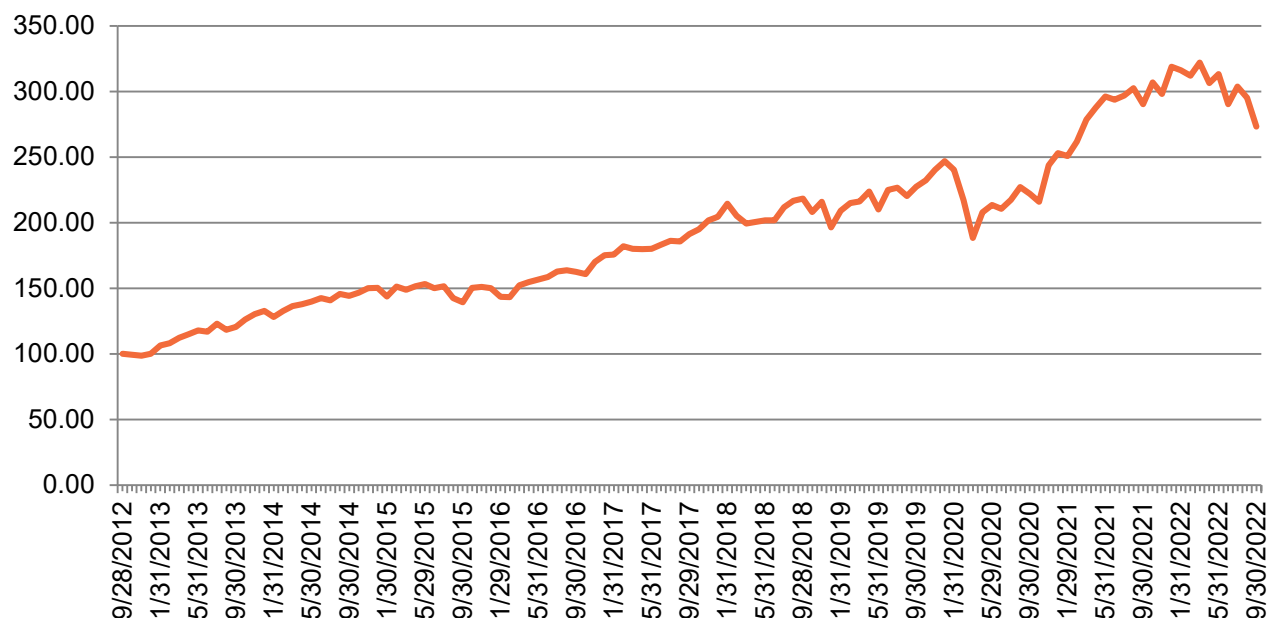
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF SEPT 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>	-7.42	-5.87	-14.27	-5.83	6.33	7.41	10.57	6.42
<b>PRICE RETURN</b>	-7.60	-6.47	-15.87	-8.14	3.55	4.62	7.68	3.64

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

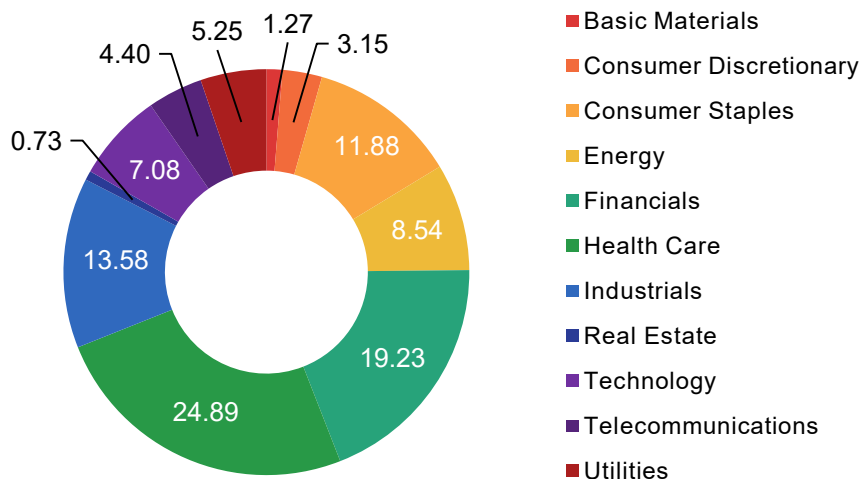
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
UNITEDHEALTH GROUP	UNH	HEALTH CARE	472406	3.86
BERKSHIRE HATHAWAY	BRK.A	FINANCIALS	464173	3.79
JOHNSON & JOHNSON COMPANY	JNJ	HEALTH CARE	429503	3.51
EXXON MOBIL CORPORATION	XOM	ENERGY	363876	2.97
JPMORGAN CHASE & COMPANY	JPM	FINANCIALS	306454	2.50
PROCTER & GAMBLE COMPANY	PG	CONSUMER STAPLES	301681	2.46
ELI LILLY & COMPANY	LLY	HEALTH CARE	276515	2.26
CHEVRON CORPORATION	CVX	ENERGY	253102	2.07
PFIZER INC	PFE	HEALTH CARE	245597	2.00
ABBVIE INC	ABBV	HEALTH CARE	237296	1.94

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	12,250,007
LARGEST COMPANY	472,406
SMALLEST COMPANY	8,625
MEDIAN COMPANY	57,043
AVERAGE COMPANY	85,664
NUMBER OF COMPANIES	143
% WEIGHT LARGEST COMPANY	3.86

## 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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