

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

US MID CAP VALUE INDEX

QUARTER ENDING

12-29-23

TICKER SYMBOL

CRSPMIVT

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.

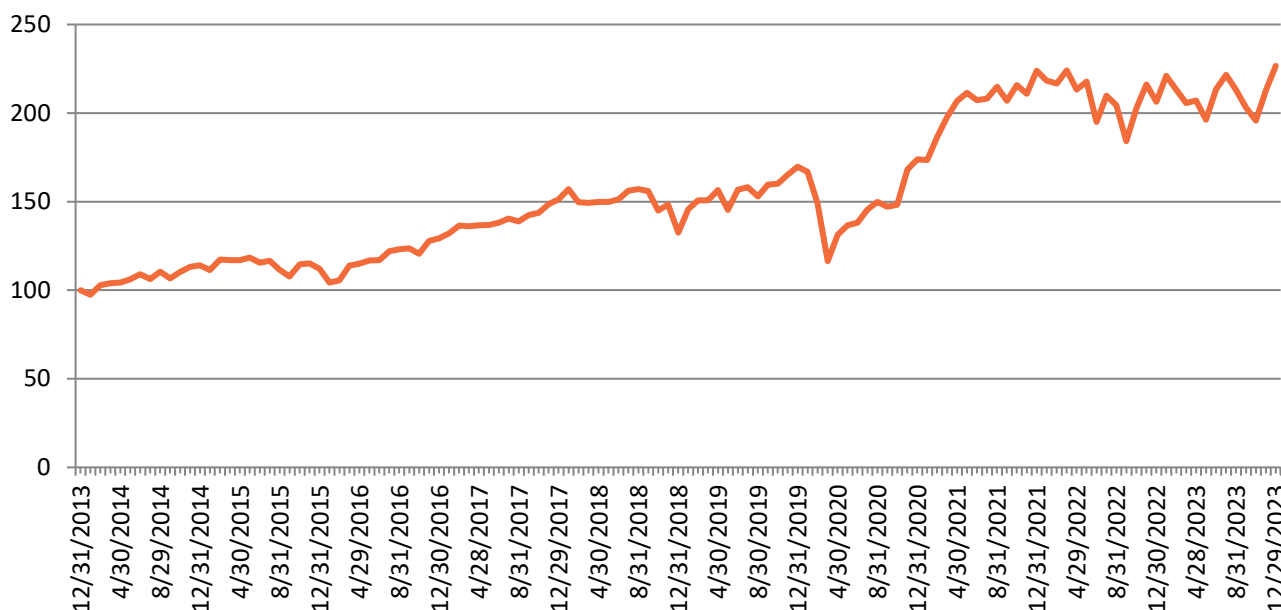
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF 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	6.51	11.52	9.78	9.78	9.24	11.34	8.53	8.88

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

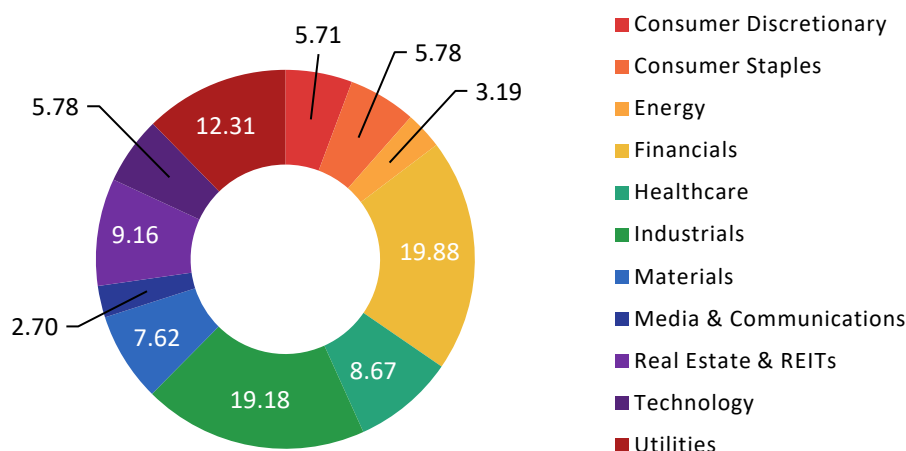
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
PACCAR INC	PCAR	INDUSTRIALS	51,078	1.38
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	48,552	1.31
CARRIER GLOBAL CORPORATION	CARR	INDUSTRIALS	48,203	1.30
PG&E CORPORATION	PCG	UTILITIES	45,886	1.24
D R HORTON INC	DHI	INDUSTRIALS	43,042	1.16
NUCOR CORPORATION	NUE	MATERIALS	42,786	1.16
ONEOK INC	OKE	ENERGY	40,907	1.11
DIGITAL REALTY TRUST INC	DLR	REAL ESTATE & REITS	40,757	1.10
CENTENE CORPORATION	CNC	HEALTHCARE	39,643	1.07
FERGUSON PLC	FERG	INDUSTRIALS	39,302	1.06

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	3,699,753
LARGEST COMPANY	51,078
SMALLEST COMPANY	964
MEDIAN COMPANY	17,983
AVERAGE COMPANY	18,973
NUMBER OF COMPANIES	195
% WEIGHT LARGEST COMPANY	1.38

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIVT



CRSP | CENTER FOR RESEARCH IN SECURITY PRICES
An Affiliate of the University of Chicago

LEGAL DISCLAIMER:

By accessing this report, you are indicating that you have read, and consent to be bound by these terms. The report is provided for informational, noncommercial purposes only, and may not be used as a basis for any financial instruments or products (including, without limitation, passively managed funds and index-linked derivative securities), or used to verify or correct data in any other compilation of data or index, or used to create any other data or index, without the prior written consent of CRSP.

The content is not an offer or recommendation to buy or sell, or a solicitation of an offer to buy or sell any security or instrument, or to participate in any particular trading strategy. Further, none of the content is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The report is provided to you on an "as is" basis without warranties of any kind. To the fullest extent permitted by applicable law, the University of Chicago, CRSP, and its third-party suppliers hereby disclaim all express, implied and statutory warranties of any kind, including, but not limited to, representations and warranties regarding accuracy, completeness, correctness, merchantability, or fitness for any particular purpose, or any representations or warranties arising from usage, custom, trade or by

operation of law. The University of Chicago, CRSP, and its third-party suppliers, assume no responsibility for the consequences of any errors or omissions. In no event shall the University of Chicago, CRSP or any of its third-party suppliers be liable for any claim arising out of or relating to CRSP-provided data or information, including, but not limited to, any decision made or action taken based on the use of the data or information or for any types of damages, including, but not limited to, direct, consequential, special, incidental, punitive or indirect damages, even if advised of the possibility of such damages.

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.

©2024 CRSP. All rights reserved.