

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MID CAP VALUE INDEX

QUARTER ENDING

6-30-23

TICKER SYMBOL

CRSPMIV1

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.

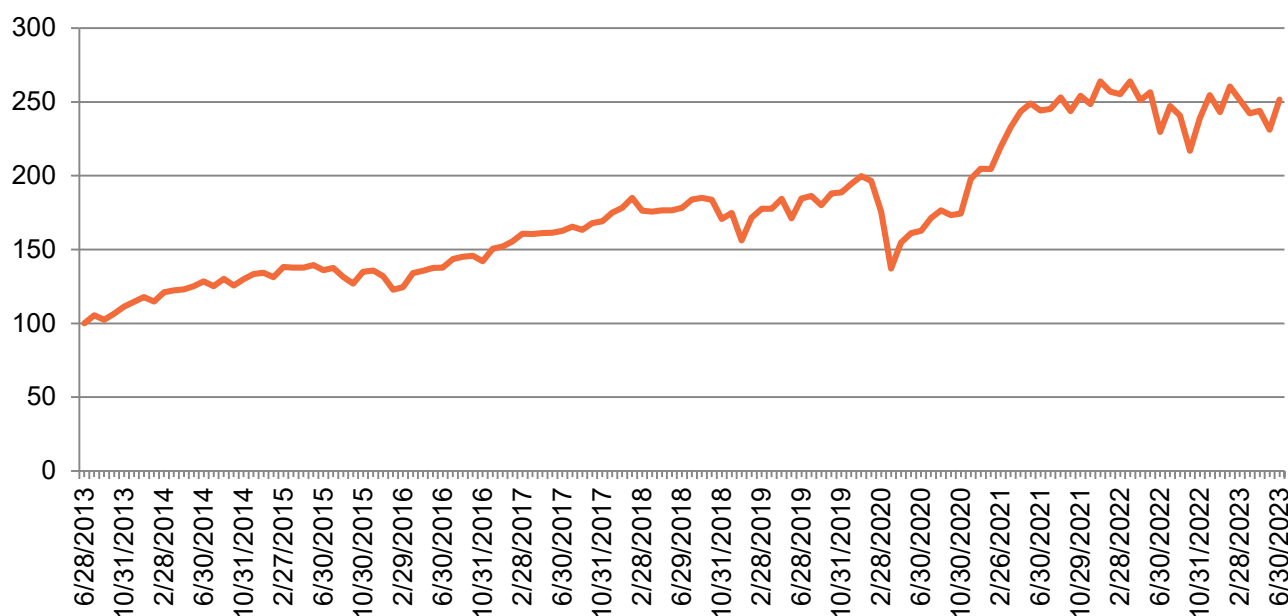
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading 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	8.81	3.84	3.46	9.57	15.64	7.14	9.67	8.79
PRICE RETURN	8.50	3.21	2.22	6.97	13.07	4.68	7.29	6.27

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

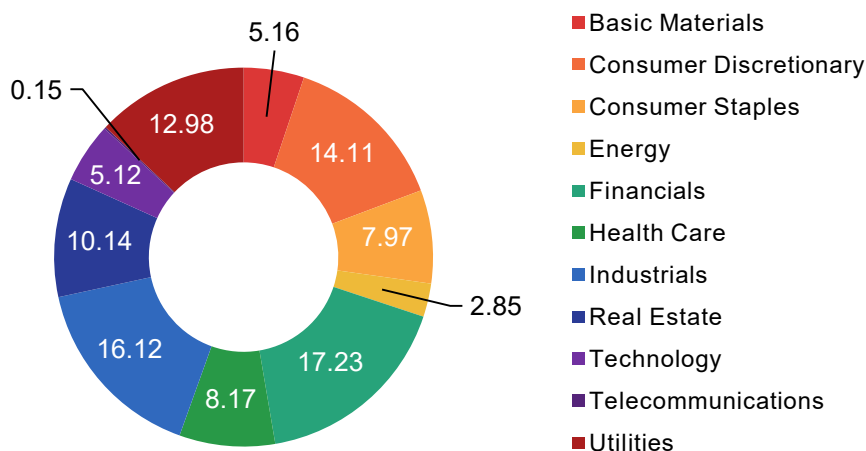
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	47,042	1.44
PACCAR INC	PCAR	INDUSTRIALS	43,714	1.34
CARRIER GLOBAL CORPORATION	CARR	INDUSTRIALS	41,500	1.27
NUCOR CORPORATION	NUE	BASIC MATERIALS	41,196	1.27
PG&E CORPORATION	PCG	UTILITIES	40,605	1.25
CORTEVA INC	CTVA	CONSUMER STAPLES	38,686	1.19
ROCKWELL AUTOMATION	ROK	INDUSTRIALS	37,846	1.16
D R HORTON INC	DHI	CONSUMER DISCRETIONARY	37,354	1.15
CENTENE CORPORATION	CNC	HEALTH CARE	37,014	1.14
AMERIPRISE FINL INC	AMP	FINANCIALS	34,604	1.06

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	3,256,157
LARGEST COMPANY	47,042
SMALLEST COMPANY	1,024
MEDIAN COMPANY	15,620
AVERAGE COMPANY	17,228
NUMBER OF COMPANIES	189
% WEIGHT LARGEST COMPANY	1.44

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIV1



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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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