

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MID CAP VALUE INDEX

QUARTER ENDING

9-29-23

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.

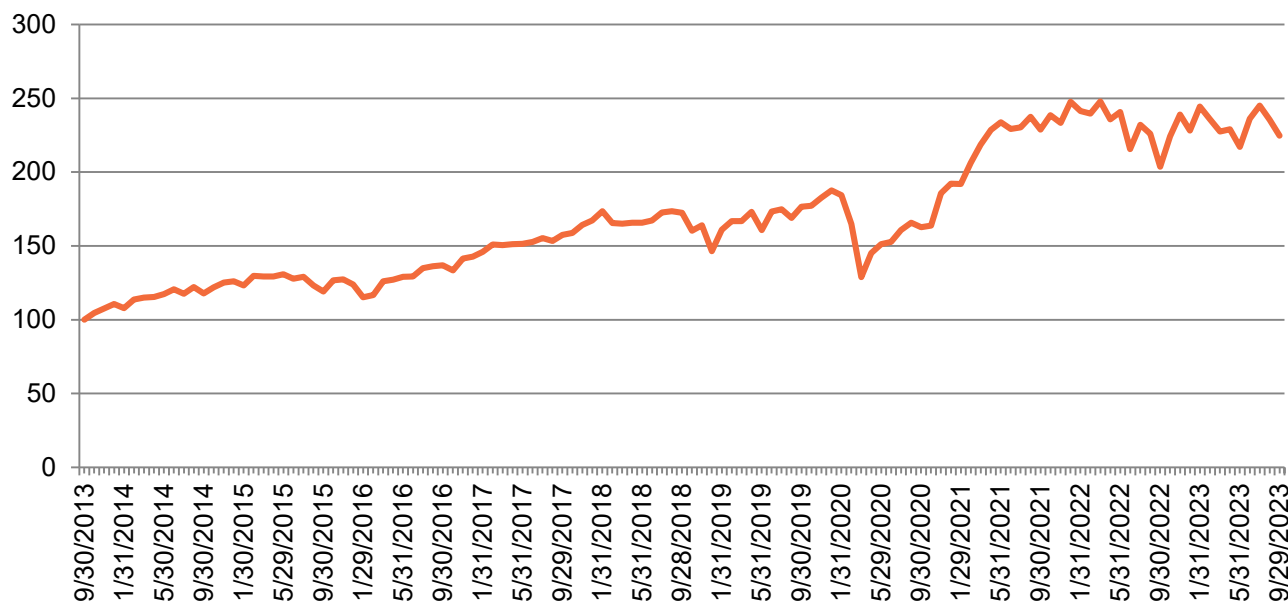
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF SEPTEMBER 29, 2023

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-4.59	-4.85	-1.56	10.37	11.36	5.44	8.43	8.45

10-YEAR CUMULATIVE INDEX LEVELS



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

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

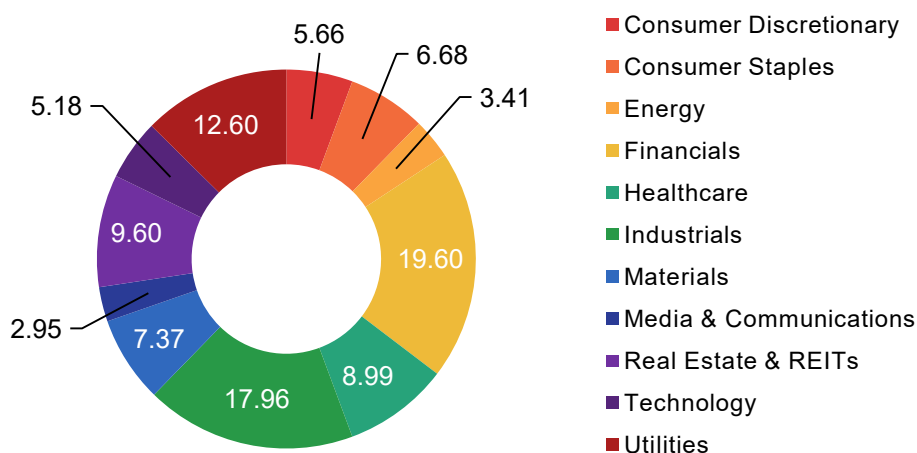
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	49,120	1.54
CARRIER GLOBAL CORPORATION	CARR	INDUSTRIALS	46,237	1.45
PACCAR INC	PCAR	INDUSTRIALS	44,449	1.39
PG&E CORPORATION	PCG	UTILITIES	39,366	1.23
NUCOR CORPORATION	NUE	MATERIALS	38,888	1.22
CENTENE CORP DEL COM	CNC	HEALTHCARE	37,297	1.17
DIGITAL REALTY TRUST INC	DLR	REAL ESTATE & REITS	36,634	1.15
CORTEVA INC	CTVA	CONSUMER STAPLES	36,299	1.14
BAKER HUGHES CO	BKR	ENERGY	35,661	1.12
AMERIPRISE FINANCIAL INC	AMP	FINANCIALS	33,834	1.06

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	3,194,019
LARGEST COMPANY	49,120
SMALLEST COMPANY	945
MEDIAN COMPANY	16,118
AVERAGE COMPANY	16,811
NUMBER OF COMPANIES	190
% WEIGHT LARGEST COMPANY	1.54

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) 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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