

QUARTERLY PERFORMANCE

## U.S. MID CAP VALUE INDEX

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.

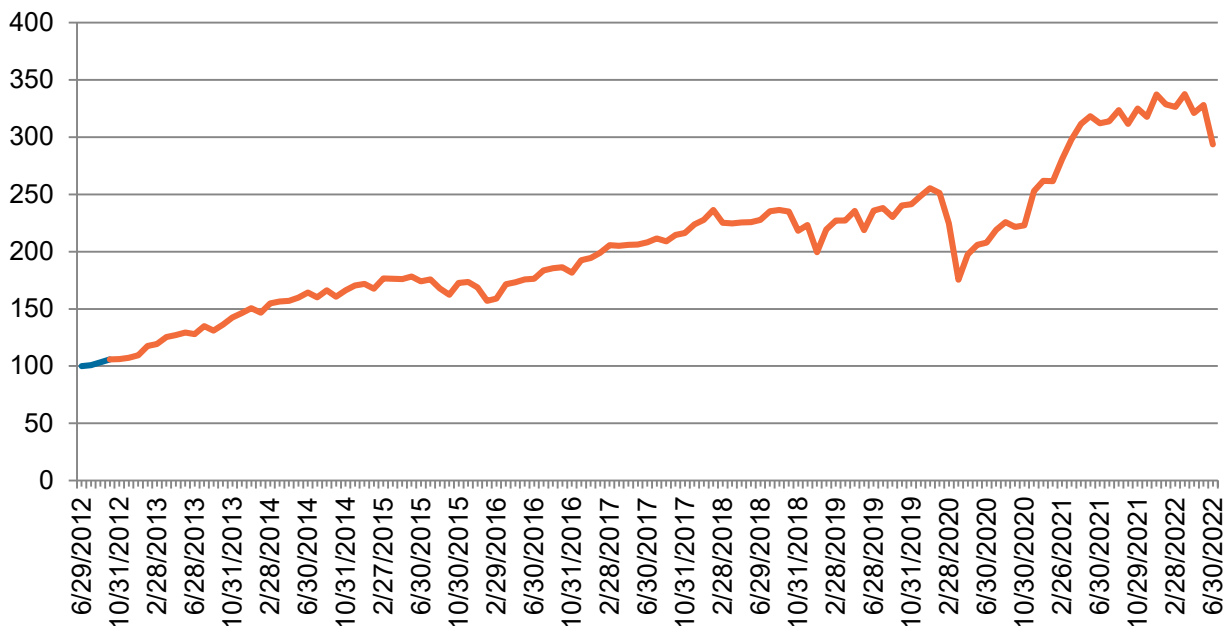
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## INVESTMENT PERFORMANCE STATISTICS\* AS OF JUNE 30, 2022

### 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>	-10.50	-13.04	-12.98	-5.98	7.55	7.13	11.37	8.76
<b>PRICE RETURN</b>	-10.75	-13.52	-13.92	-7.95	5.14	4.72	8.98	6.23

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

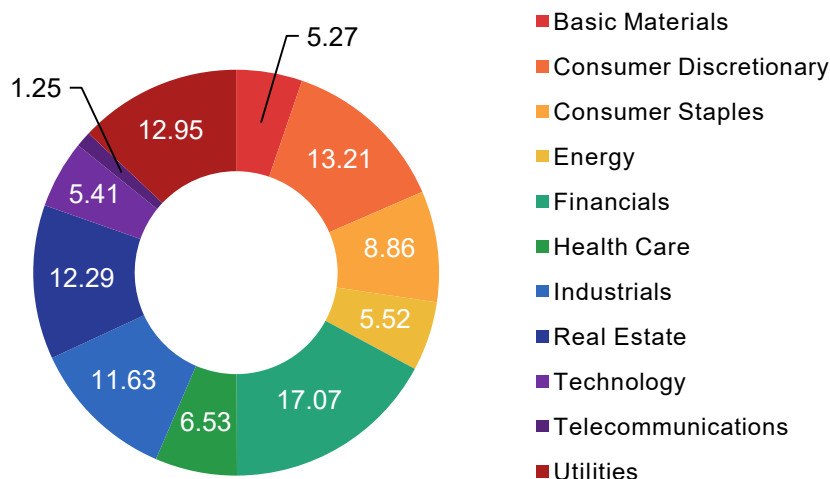
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
CORTEVA INC	CTVA	CONSUMER STAPLES	39,269	1.30
WELLTOWER INC	WELL	REAL ESTATE	37,384	1.24
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	34,249	1.13
CONSOLIDATED EDISON COMPANY	ED	UTILITIES	33,693	1.12
DOLLAR TREE INC	DLTR	CONSUMER DISCRETIONARY	33,397	1.11
WEC ENERGY GROUP INC	WEC	UTILITIES	31,745	1.05
KROGER COMPANY	KR	CONSUMER STAPLES	30,710	1.02
INTERNATIONAL FLAVOR COMPANY	IFF	BASIC MATERIALS	30,356	1.01
CARRIER GLOBAL CORP	CARR	INDUSTRIALS	30,248	1.00
EVERSOURCE ENERGY	ES	UTILITIES	29,132	0.96

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	3,019,951
LARGEST COMPANY	39,269
SMALLEST COMPANY	829
MEDIAN COMPANY	14,700
AVERAGE COMPANY	15,487
NUMBER OF COMPANIES	195
% WEIGHT LARGEST COMPANY	1.30

## 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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