

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S MID CAP VALUE INDEX

## QUARTER ENDING

### 9-30-22

## 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.

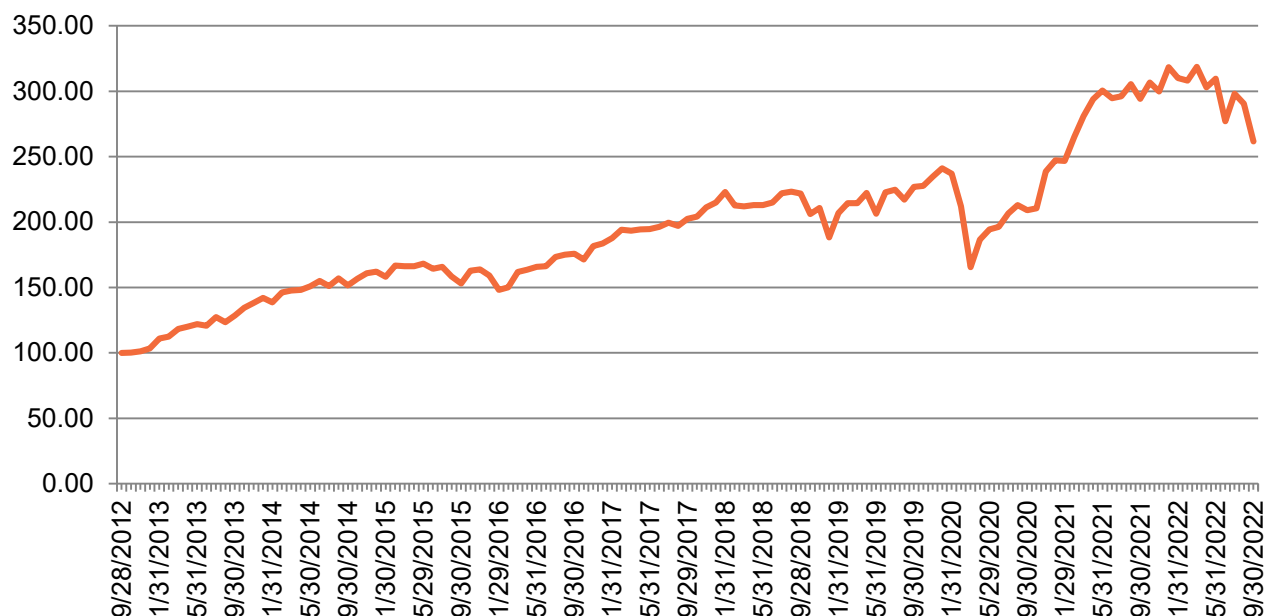
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF 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>	-9.90	-5.54	-17.80	-11.03	4.88	5.26	10.10	8.36
<b>PRICE RETURN</b>	-10.16	-6.10	-19.17	-12.97	2.52	2.88	7.73	5.84

### 10-YEAR CUMULATIVE INDEX LEVELS



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

# DESCRIPTIVE STATISTICS

## TOP 10 CONSTITUENTS

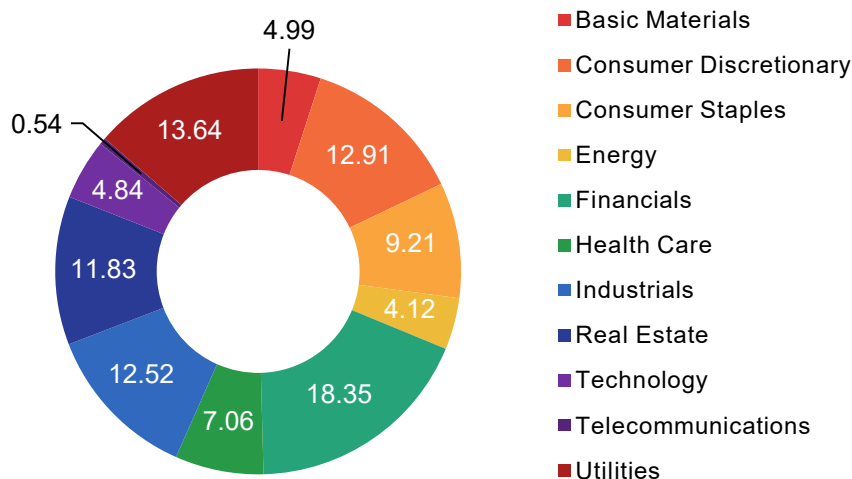
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
CENTENE CORPORATION	CNC	HEALTH CARE	44475	1.58
CORTEVA INC	CTVA	CONSUMER STAPLES	41452	1.48
ARTHUR J GALLAGHER & COMPANY	AGJ	FINANCIALS	36014	1.28
M & T BANK CORPORATION	MTB	FINANCIALS	30964	1.10
CONSOLIDATED EDISON COMPANY	ED	UTILITIES	30409	1.08
CARRIER GLOBAL CORPORATION	CARR	INDUSTRIALS	29927	1.07
WELLTOWER INC	WELL	REAL ESTATE	29804	1.06
DOLLAR TREE INC	DLTR	CONSUMER DISCRETIONARY	28954	1.03
VICI PPTYS INC	VICI	REAL ESTATE	28748	1.02
KEYSIGHT TECHNOLOGIES INC	KEYS	INDUSTRIALS	28215	1.00

## MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	2,809,786
LARGEST COMPANY	44,475
SMALLEST COMPANY	693
MEDIAN COMPANY	13,506
AVERAGE COMPANY	14,483
NUMBER OF COMPANIES	194
% WEIGHT LARGEST COMPANY	1.58

## 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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