

# CRSP<sup>®</sup> MARKET INDEXES

## QUARTERLY PERFORMANCE

### U.S MID CAP VALUE INDEX

## QUARTER ENDING

12-29-23

## 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.

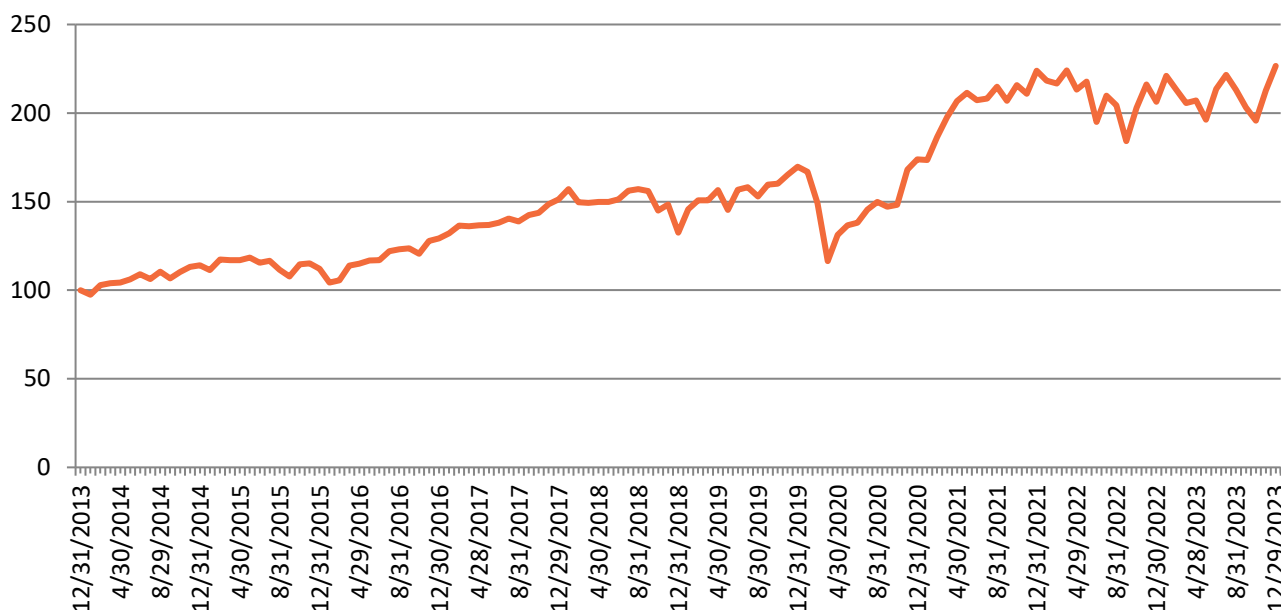
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

## INVESTMENT PERFORMANCE STATISTICS\* AS OF 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

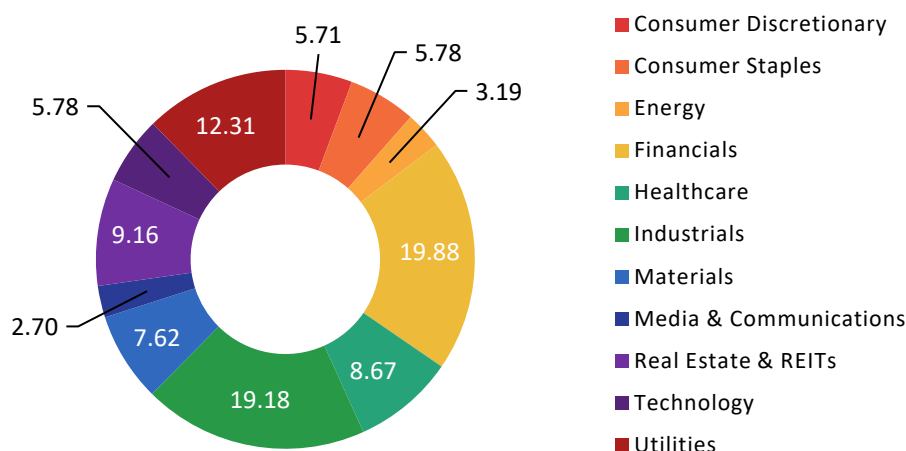
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
PACCAR INC	PCAR	INDUSTRIALS	51,078	1.38
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	48,552	1.31
CARRIER GLOBAL CORPORATION	CARR	INDUSTRIALS	48,203	1.30
PG&E CORPORATION	PCG	UTILITIES	45,886	1.24
D R HORTON INC	DHI	INDUSTRIALS	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

## 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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