

CRSP^{LLC} INDEXES

QUARTERLY PERFORMANCE

U.S. MID CAP VALUE INDEX

QUARTER ENDING

6-30-21

TICKER SYMBOL

CRSPMIV1

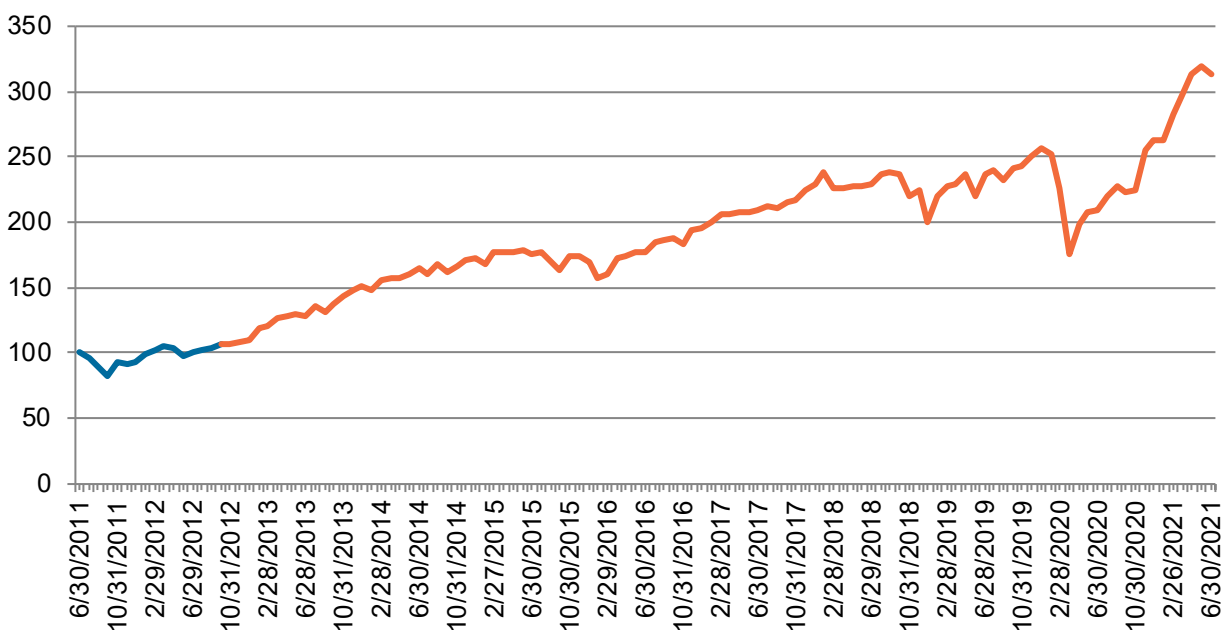
ABOUT THE CRSP U.S. MID CAP VALUE INDEX

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 has long been an integral part of the academic and commercial world of financial and economic research. Since its inception, CRSP has partnered with the investment industry to develop and maintain databases and market indexes that are widely used by academics and commercial practitioners.

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.

10-YEAR CUMULATIVE INDEX LEVELS AS OF JUNE 2021



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

INVESTMENT PERFORMANCE STATISTICS - TOTAL RETURNS (%)

PERFORMANCE COMPARISON* AS OF JUNE 30, 2021

*Based on backtest data through September 7, 2012

	ACTUAL (%)			ANNUALIZED* (%)				
	1 MONTH	3 MONTH	YTD RETURN	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	-1.94	4.85	19.23	50.11	11.08	12.12	12.11	9.55
PRICE RETURN	-2.15	4.33	18.03	46.83	8.49	9.60	9.69	7.00

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

SECURITY NAME	TICKER	FTSE ICB INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
CARRIER GLOBAL CORPORATION	CARR	INDUSTRIALS	42,233	1.28
INTERNATIONAL FLAVOR COMPANY	IFF	BASIC MATERIALS	37,189	1.13
MOTOROLA SOLUTIONS INC	MSI	TELECOMMUNICATIONS	36,792	1.12
DISCOVER FINANCIAL SERVICES	DFS	FINANCIALS	36,065	1.10
WELLTOWER INC	WELL	REAL ESTATE	34,696	1.05
CORTEVA INC	CTVA	CONSUMER STAPLES	32,745	0.99
VALERO ENERGY CORPORATION	VLO	ENERGY	31,916	0.97
CORNING INC	GLW	TECHNOLOGY	31,338	0.95
WILLIS TOWERS WATSON PLC	WLTW	FINANCIALS	29,667	0.90
D R HORTON INC	DHI	CONSUMER DISCRETIONARY	29,319	0.89

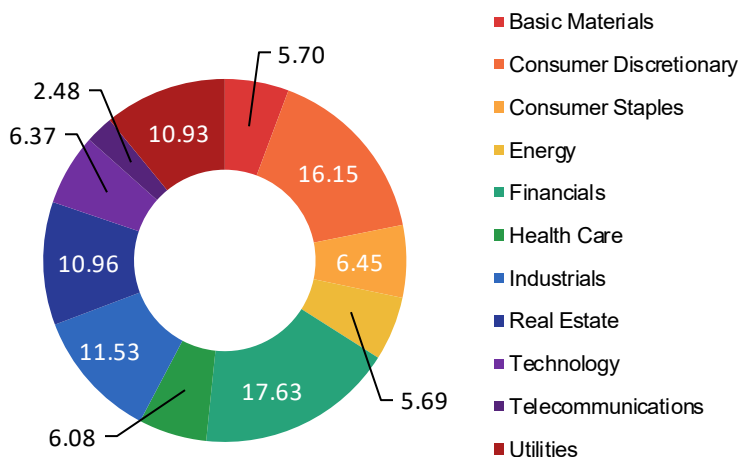
MARKET CAP STRUCTURE

CURRENT (\$ MILLIONS)

INDEX MARKET CAP	3,293,123
LARGEST COMPANY	42,233
SMALLEST COMPANY	697
MEDIAN COMPANY	16,513
AVERAGE COMPANY	16,632
NUMBER OF COMPANIES	198
% WEIGHT LARGEST COMPANY	1.28

FTSE INDUSTRY CLASSIFICATION BENCHMARK SECTOR ALLOCATION

CURRENT WEIGHT % WITHIN CRSPMIV1



CENTER FOR RESEARCH IN SECURITY PRICES, LLC
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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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