

CRSP[®] MARKET INDEXES

QUARTERLY PERFORMANCE

U.S MID CAP INDEX

QUARTER ENDING

3-29-24

TICKER SYMBOL

CRSPMI1

The CRSP U.S. Mid Cap Index targets inclusion of the U.S. companies that fall between the 70-85 percent of investable market capitalization. The index includes securities traded on NYSE, NYSE American, NYSE ARCA, NASDAQ, Bats Global Markets, and the Investors Exchange.

Reconstitution occurs quarterly after the market close on the third Friday of March, June, September, and December. The transition period begins after the close of the Wednesday (first transition day) after the second Friday of March, June, September, and December, and ends (final transition day) after

the close of the Tuesday after the third Friday of March, June, September, and December.

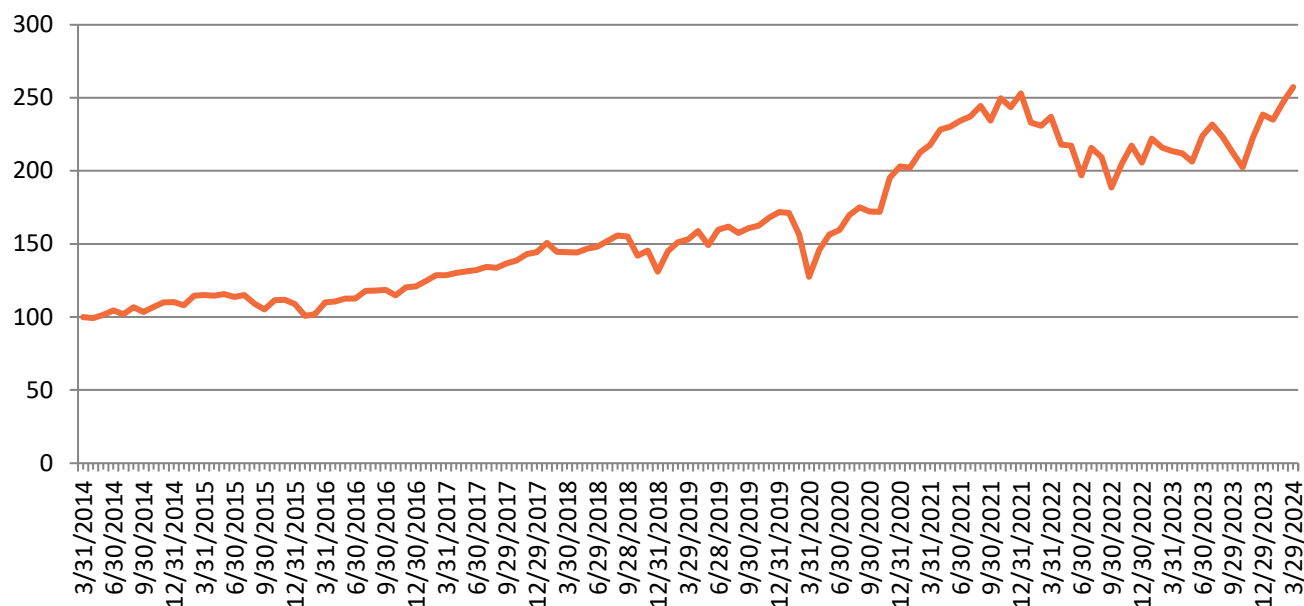
The Center for Research in Security Prices (CRSP) is the recognized leading provider of research-quality, historical market data and returns. Founded in 1960 to develop the first definitive measurement of long-run market returns, CRSP data underpin teaching, research and analysis at more than 500 leading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

INVESTMENT PERFORMANCE STATISTICS* AS OF MARCH 29, 2024

PERFORMANCE COMPARISON

	1 MONTH	3 MONTH	YTD	ANNUALIZED* (%)				
				1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE 6/29/01
TOTAL RETURN	4.25	7.85	7.85	20.43	5.73	10.95	9.91	9.17

10-YEAR CUMULATIVE INDEX LEVELS



*Based on backtest data through March 31, 2011, and live data thereafter

DESCRIPTIVE STATISTICS

TOP 10 CONSTITUENTS

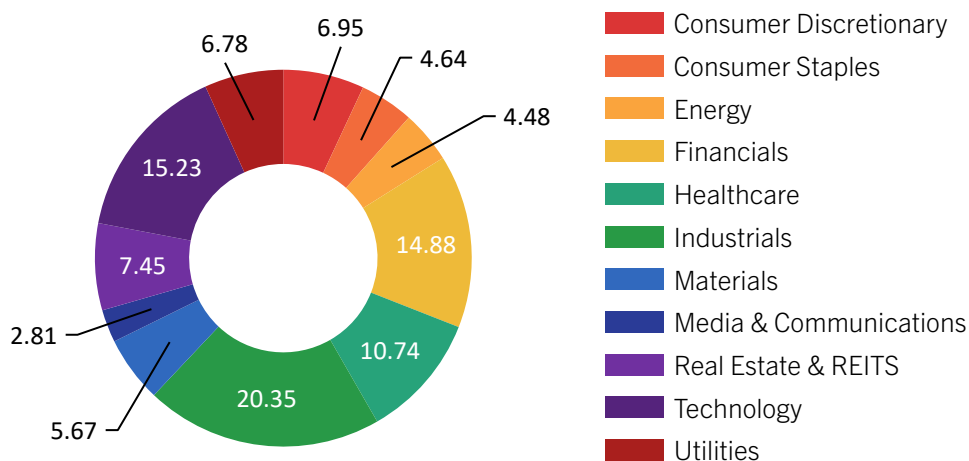
SECURITY NAME	TICKER	INDUSTRY SECTOR	INDEX MKT CAP (\$ MILLIONS)	CURRENT WEIGHT (%)
AMPHENOL CORPORATION	APH	TECHNOLOGY	69,193	0.90
TRANSDIGM GROUP INC	TDG	INDUSTRIALS	65,060	0.85
PACCAR INC	PCAR	INDUSTRIALS	64,904	0.85
CINTAS CORPORATION	CTAS	INDUSTRIALS	59,198	0.77
CONSTELLATION ENERGY	CEG	UTILITIES	59,038	0.77
MOTOROLA SOLUTIONS INC	MSI	TECHNOLOGY	58,974	0.77
ARTHUR J GALLAGHER & COMPANY	AJG	FINANCIALS	54,209	0.71
DEXCOM INC	DXCM	HEALTHCARE	53,471	0.70
WELLTOWER INC	WELL	REAL ESTATE & REITS	53,156	0.69
COPART INC	CPRT	INDUSTRIALS	50,055	0.65

MARKET CAP STRUCTURE

CATEGORY	CURRENT (\$ MILLIONS)
INDEX MARKET CAP	7,660,016
LARGEST COMPANY	69,193
SMALLEST COMPANY	1,116
MEDIAN COMPANY	21,213
AVERAGE COMPANY	24,088
NUMBER OF COMPANIES	318
% WEIGHT LARGEST COMPANY	0.90

ICE UNIFORM ENTITY SECTOR BENCHMARK (UES®) ALLOCATION

CURRENT WEIGHT % WITHIN CRSPM11



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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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